

**Spreadsheet File Transfer User Guide For  
FRY-15**

**Federal Reserve System**

Federal Reserve Bank of New York  
Application Development Services Function

December 2016

## *Table of Contents*

Overview .....	2
File Format for FRY-15 (Effective from 12/31/2016) .....	3
Line Identifiers to be used for FRY15 .....	5
Figure 1 - Example Text File for FRY-15 .....	12
How to create a FRY-15 Text file from a spreadsheet .....	14

## Overview

The Federal Reserve System's Reporting Central Application provides the ability to submit spreadsheet files (*e.g.*, Microsoft Excel®), via the internet. As a result, reporting institutions that use a spreadsheet to prepare their data will not have to key their data into a web page form. While this feature was provided for reporting institutions using spreadsheets, the file can be created by any other backend system that a reporting institution uses to generate its data.

This document provides the required file format for submitting the data via Reporting Central, and demonstrates how a reporting institution can create the file from a spreadsheet. If a reporting institution prefers, the application supports manual data entry directly into the report form.

We used Microsoft Excel® for our examples but the same process can be applied to other spreadsheet software. The method utilized to create the file is at the discretion of the reporter. This guide assumes that your data already exist in a spreadsheet. This document provides the required file format for submitting the data via Reporting Central and shows how a reporting institution can create the file from a spreadsheet for the FRY-15 - Banking Organization Systemic Risk Report. We used formulae to pull the data from the spreadsheet worksheets containing the data and format them for Reporting Central.

## File Format for FRY-15 (Effective from 12/31/2016)

### Report Header Record for FRY-15

The Report Header Record must be the first record in the file.

<u>Field</u>	<u>Length</u>	<u>Type</u>	<u>Value/Description</u>
Report Institution ID	10	NUM	10-digit respondent identifier
Report Name	10	ALPHA	'FRY15' <b>followed by five blanks</b>
Report As-of-date	10	NUM	10-digit date (MM-DD-YYYY) which represents the as-of-date of the report

### Report Data Record for FRY15

There must be one Report Data Record for each line of the report form.

<u>Field</u>	<u>Length</u>	<u>Type</u>	<u>Value/Description</u>
Line Identifier	9	ALPHA	L followed by 8-character MDRM number of the line of the report form – see next section of this document for Line Identifiers.

The next pair of fields (the separator and the data value) **occurs 1 time**, once for each data column of the report, in the case of the FRY15 report, there is only one column per Line identifier.

+	1	ALPHA	'+' plus sign, used as field separator
Data Value	0-14	NUM	Numeric data value being reported for the particular data cell defined by that row and column. Value must be in one of the following formats: <ul style="list-style-type: none"> <li>. an unsigned one to 14-digit value if positive (99999999999999);</li> <li>. zero (unsigned) if zero is the applicable value;</li> <li>. null, if the data field is not applicable.</li> </ul>

Note: Do not zero fill the report. If you do not have data for a cell, please leave the cell null.

Report Text Record for FRY-15

<u>Field</u>	<u>Length</u>	<u>Type</u>	<u>Value/Description</u>
Line Identifier	9	ALPHA	L followed by 8-character MDRM number of the Line Identifier - see next section of this document for Line Identifiers.
Beginning of text indicator	2	ALPHA	'__' 2 underscores used to indicate the beginning of the text.
Text	See Line Identifiers table below	ALPHA	Variable length text field; apostrophe, double quotes, backslash, less than, underscore, and carriage control characters (e.g., hard return, tab) are not valid characters
End-of-text indicator	2	ALPHA	'__' 2 underscores used to indicate the end-of-text

## Line Identifiers to be used for FRY15

Schedule A-G:

Banking Organization Systematic Risk Report – FRY-15.

**Note:** FRY15 contains MDRMs whose cell values are derived from the reporter’s FRY9C or calculated. These items will be automatically populated for you by Reporting Central and are excluded from the list below. Other items may be automatically populated if you report FFIEC009 or FFIEC101, otherwise they have to be entered. These items are listed and footnoted as appropriate. Schedule G items should be reported only if the reporter has filed FR2052a for at least 356 days prior to the FRY15 as-of date.

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISKM337*	Schedule A, 1.a.	LRISKM337	14
RISKM339*	Schedule A, 1.b.	LRISKM339	14
RISKY822*	Schedule A, 1.c.	LRISKY822	14
RISKM340*	Schedule A, 1.d.	LRISKM340	14
RISKY823*	Schedule A, 1. e.	LRISKY823	14
RISKY824*	Schedule A, 1.f.	LRISKY824	14
RISKY825*	Schedule A, 1.g.	LRISKY825	14
RISKM334*	Schedule A, 2.a.	LRISKM334	14
RISKN507*	Schedule A, 2.b.	LRISKN507	14
RISKY827*	Schedule A, 2.c.	LRISKY827	14
RISKY828*	Schedule A, 2.d.	LRISKY828	14
RISKY830*	Schedule A, 3.a.	LRISKY830	14
RISKM349	Schedule A, 3.b.	LRISKM349	14
RISKM342	Schedule A, 4.a.	LRISKM342	14

\* Reporters that file FFIEC101 (with the same RSSD ID) should not provide this value. This value will be populated by Reporting Central.

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISKM718	Schedule A, 4.b.	LRISKM718	14
RISKM346	Schedule A, 4.c.	LRISKM346	14
RISKM347	Schedule A, 4.d.	LRISKM347	14
RISKFC52	Schedule A, 6	LRISKFC52	1
RISKM335	Schedule A, M.1.	LRISKM335	14
RISKM336	Schedule A, M.2.	LRISKM336	14
RISKM341	Schedule A, M.3.	LRISKM341	14
RISKM351	Schedule B, 1	LRISKM351	14
RISKM355	Schedule B, 1.a.	LRISKM355	14
RISKJ458	Schedule B, 2	LRISKJ458	14
RISKM352	Schedule B, 3.a.	LRISKM352	14
RISKM353	Schedule B, 3.b.	LRISKM353	14
RISKM354	Schedule B, 3.c.	LRISKM354	14
RISKM345	Schedule B, 3.d.	LRISKM345	14
RISKM356	Schedule B, 3.e.	LRISKM356	14
RISKM357	Schedule B, 3.f.	LRISKM357	14
RISKM358	Schedule B, 4	LRISKM358	14
RISKM359	Schedule B, 5.a.	LRISKM359	14
RISKM360	Schedule B, 5.b.	LRISKM360	14
RISKM363	Schedule B, 7.a.	LRISKM363	14
RISKM364	Schedule B, 7.b.	LRISKM364	14
RISKY833	Schedule B, 8	LRISKY833	14
RISKM365	Schedule B, 9	LRISKM365	14

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISKM366	Schedule B, 10	LRISKM366	14
RISKM367	Schedule B, 11.a.	LRISKM367	14
RISKM368	Schedule B, 11.b.	LRISKM368	14
RISKM371	Schedule B, 13	LRISKM371	14
RISKM372	Schedule B, 14	LRISKM372	14
RISKM374	Schedule B, 17	LRISKM374	14
RISKM375	Schedule B, 18	LRISKM375	14
RISKN509	Schedule B, 19	LRISKN509	14
RISKY834	Schedule B, M.1	LRISKY834	14
RISKM377	Schedule C, 1.a.	LRISKM377	14
RISKM378	Schedule C, 1.b.	LRISKM378	14
RISKM379	Schedule C, 1.c.	LRISKM379	14
RISKM380	Schedule C, 1.d.	LRISKM380	14
RISKM381	Schedule C, 1.e.	LRISKM381	14
RISKM382	Schedule C, 1.f.	LRISKM382	14
RISKM383	Schedule C, 1.g.	LRISKM383	14
RISKM384	Schedule C, 1.h.	LRISKM384	14
RISKM385	Schedule C, 1.i.	LRISKM385	14
RISKM386	Schedule C, 1.j.	LRISKM386	14
RISKM387	Schedule C, 1.k.	LRISKM387	14
RISKM388	Schedule C, 1.l.	LRISKM388	14
RISKM405	Schedule C, 3	LRISKM405	14
RISKM406	Schedule C, 4	LRISKM406	14



<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISKM407	Schedule C, 5	LRISKM407	14
RISKY835	Schedule C, M.1.	LRISKY835	14
RISKY836	Schedule C, M.2.	LRISKY836	14
RISKY837	Schedule C, M.3.	LRISKY837	14
RISKM389	Schedule C, M.4.	LRISKM389	14
RISKM436	Schedule C, M.5.	LRISKM436	14
RISKM409	Schedule D, 1	LRISKM409	14
RISKM410	Schedule D, 2	LRISKM410	14
RISKM412	Schedule D, 4	LRISKM412	14
RISKN510	Schedule D, 7	LRISKN510	14
RISKN511	Schedule D, 8	LRISKN511	14
RISKM422**	Schedule E, 1	LRISKM422	14
RISKM423	Schedule E, 2	LRISKM423	14
RISKM424	Schedule E, 2.a.	LRISKM424	14
RISKM425	Schedule E, 3	LRISKM425	14
RISKM427	Schedule F, 2	LRISKM427	14
RISKM429	Schedule F, 5	LRISKM429	14
RISKM432	Schedule F, 6	LRISKM432	14
RISKM433	Schedule F, 7	LRISKM433	14
RISKM434	Schedule F, 8	LRISKM434	14
RISKM435	Schedule F, 9	LRISKM435	14

\*\* Reporters that file FFIEC009 (with the same RSSD ID) should not provide this value. This value will be populated by Reporting Central.

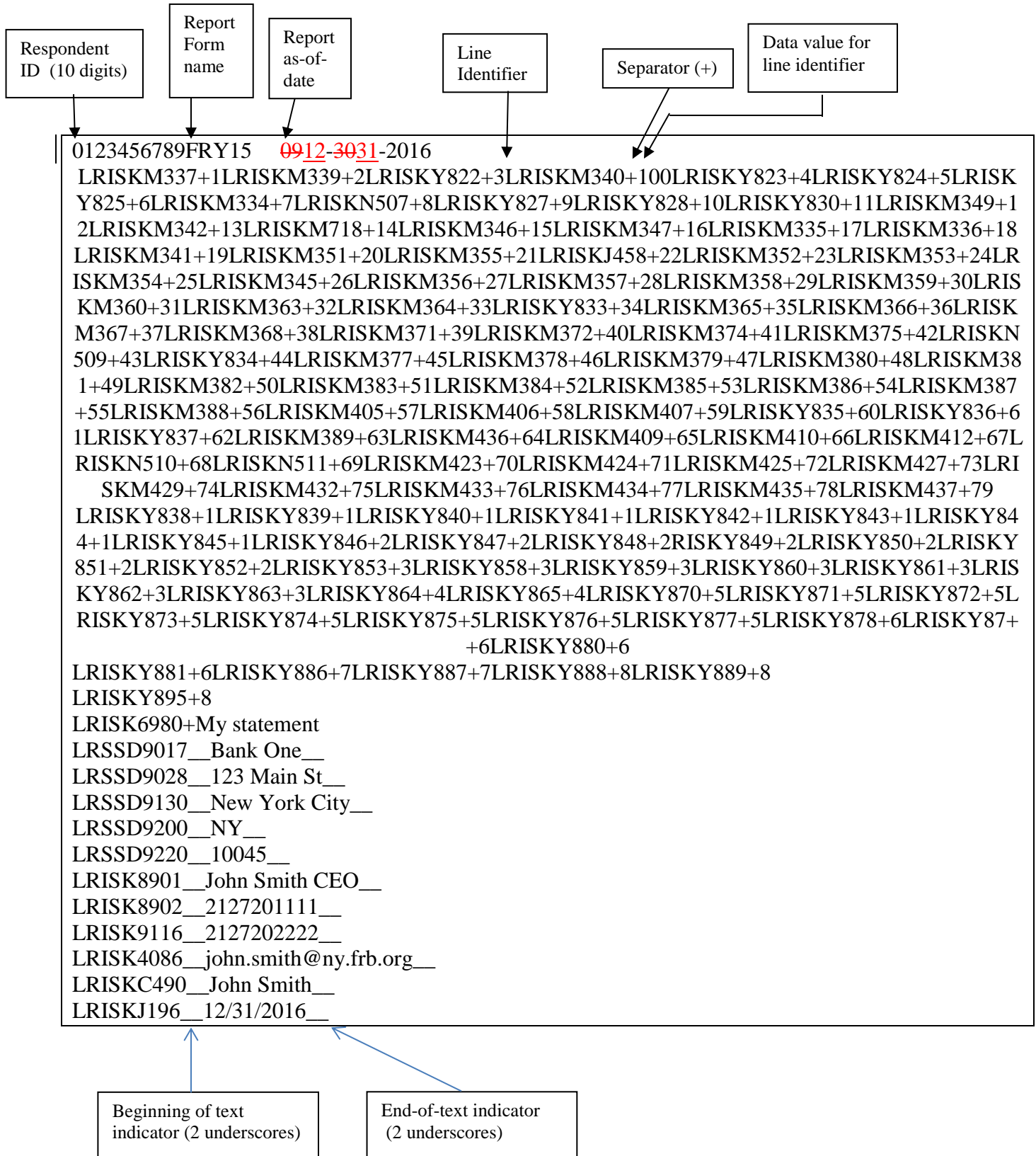
\*\*\* Reporters that do not file FR2052a or which have not filed it for at least 356 days prior to the FRY15 as-of date should not provide Schedule G values.

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISKM437	Schedule F, 10	LRISKM437	3
RISK6980	Optional Narrative Statement (Schedule H)	LRISK6980	750
RISKY838 ***	Schedule G, 1.a	LRISKY838	14
RISKY839 ***	Schedule G, 1.a	LRISKY839	14
RISKY840 ***	Schedule G, 1.a	LRISKY840	14
RISKY841 ***	Schedule G, 1.a	LRISKY841	14
RISKY842 ***	Schedule G, 1.b	LRISKY842	14
RISKY843 ***	Schedule G, 1.b	LRISKY843	14
RISKY844 ***	Schedule G, 1.b	LRISKY844	14
RISKY845 ***	Schedule G, 1.b	LRISKY845	14
RISKY846 ***	Schedule G, 1.c	LRISKY846	14
RISKY847 ***	Schedule G, 1.c	LRISKY847	14
RISKY848 ***	Schedule G, 1.c	LRISKY848	14
RISKY849 ***	Schedule G, 1.c	LRISKY849	14
RISKY850 ***	Schedule G, 1.d	LRISKY850	14
RISKY851 ***	Schedule G, 1.d	LRISKY851	14
RISKY852 ***	Schedule G, 1.d	LRISKY852	14
RISKY853 ***	Schedule G, 1.d	LRISKY853	14
RISKY858 ***	Schedule G, 2.a	LRISKY858	14
RISKY859 ***	Schedule G, 2.a	LRISKY859	14
RISKY860 ***	Schedule G, 2.a	LRISKY860	14
RISKY861 ***	Schedule G, 2.a	LRISKY861	14

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RISKY862 ***	Schedule G, 2.b	LRISKY862	14
RISKY863 ***	Schedule G, 2.b	LRISKY863	14
RISKY864 ***	Schedule G, 2.b	LRISKY864	14
RISKY865 ***	Schedule G, 2.b	LRISKY865	14
RISKY870 ***	Schedule G, 3.a	LRISKY870	14
RISKY871 ***	Schedule G, 3.a	LRISKY871	14
RISKY872 ***	Schedule G, 3.a	LRISKY872	14
RISKY873 ***	Schedule G, 3.a	LRISKY873	14
RISKY874 ***	Schedule G, 3.b	LRISKY874	14
RISKY875 ***	Schedule G, 3.b	LRISKY875	14
RISKY876 ***	Schedule G, 3.b	LRISKY876	14
RISKY877 ***	Schedule G, 3.b	LRISKY877	14
RISKY878 ***	Schedule G, 3.c	LRISKY878	14
RISKY879 ***	Schedule G, 3.c	LRISKY879	14
RISKY880 ***	Schedule G, 3.c	LRISKY880	14
RISKY881 ***	Schedule G, 3.c	LRISKY881	14
RISKY886 ***	Schedule G, 4	LRISKY886	14
RISKY887 ***	Schedule G, 4	LRISKY887	14
RISKY888 ***	Schedule G, 4	LRISKY888	14
RISKY889 ***	Schedule G, 4	LRISKY889	14
RISKY895 ***	Schedule G, 7	LRISKY895	14
RISKC490	Cover Page, Name of CFO	LRISKC490	72
RISKJ196	Cover Page, Date of signature	LRISKJ196	10

<u>MDRM number</u>	<u>Schedule</u>	<u>Line Identifier</u>	<u>Length of data value</u>
RSSD9017	Cover Page, Legal title	LRSSD9017	72
RSSD9028	Cover Page, Mailing address	LRSSD9028	72
RSSD9130	Cover Page, City	LRSSD9130	30
RSSD9200	Cover Page, State	LRSSD9200	2
RSSD9220	Cover Page, Zip	LRSSD9220	30
RISK8901	Cover Page, Name/Title	LRISK8901	72
RISK8902	Cover Page, Area code/Phone number	LRISK8902	30
RISK9116	Cover Page, Area code/Fax number	LRISK9116	30
RISK4086	Cover Page, Email address	LRISK4086	72

**Figure 1 - Example Text File for FRY-15**



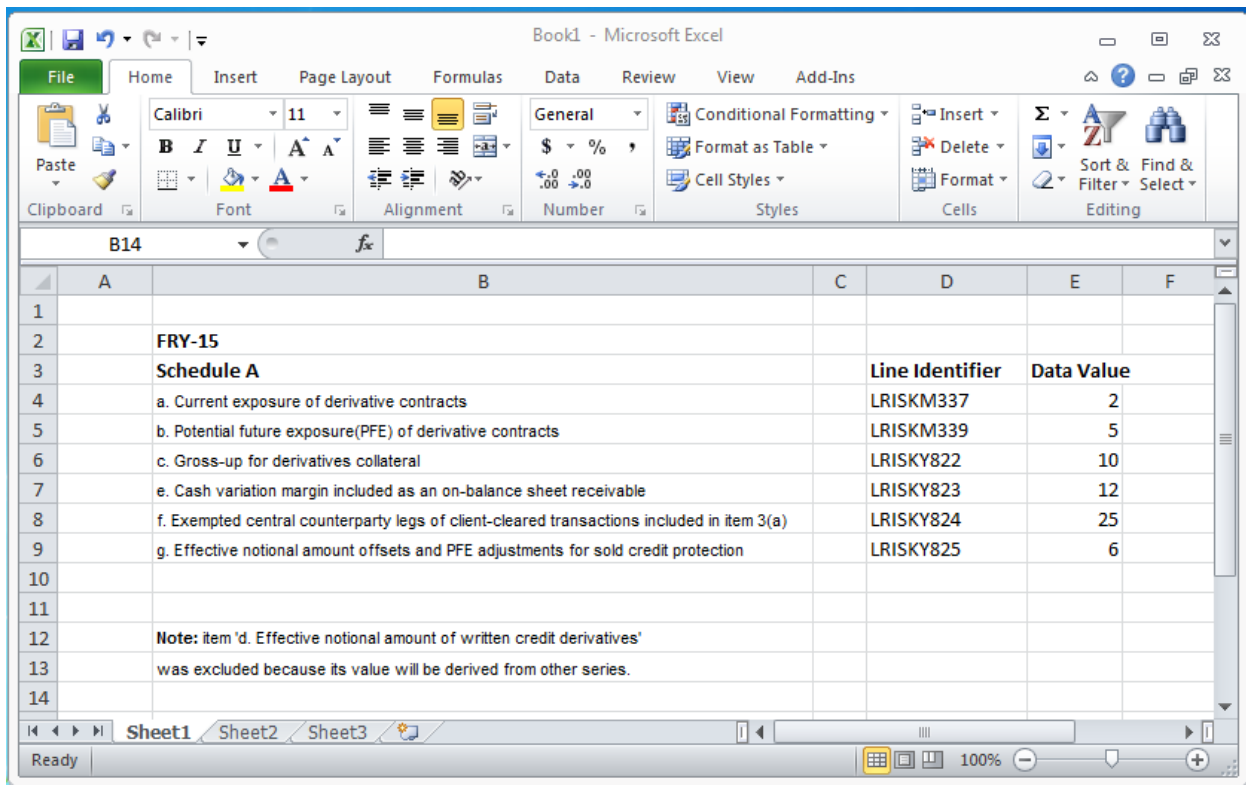
**Note:** Cover page text item data values are surrounded by two underscores.

Such as: LRSSD9017\_\_Bank One\_\_ Then the next line identifier follows.. LRSSD9028\_\_123 Main St\_\_ and so on as seen in the example above.

The Text file can be generated automatically via applications or manually on a text editor, such as notepad or it can also be created in MS Excel file and then saved as a text file. Just remember that the final format has to follow the above format and in the proper Line identifier sequence.

## How to create a FRY-15 Text file from a spreadsheet

**Step 1.** Create a spreadsheet with a layout similar to the FRY-15 report form, along with its corresponding Line identifiers and its data value for each item on the FRY-15 report form. Please use the full list of Line Identifiers provided above. This list excludes those Line Identifiers whose values will be entered automatically by Reporting Central. Do not leave any blank rows in between all the Line identifiers. A sample picture of a portion of the Schedule A section is displayed below:



	A	B	C	D	E	F
1						
2		<b>FRY-15</b>				
3		<b>Schedule A</b>		<b>Line Identifier</b>	<b>Data Value</b>	
4	a.	Current exposure of derivative contracts		LRISKM337	2	
5	b.	Potential future exposure(PFE) of derivative contracts		LRISKM339	5	
6	c.	Gross-up for derivatives collateral		LRISKY822	10	
7	e.	Cash variation margin included as an on-balance sheet receivable		LRISKY823	12	
8	f.	Exempted central counterparty legs of client-cleared transactions included in item 3(a)		LRISKY824	25	
9	g.	Effective notional amount offsets and PFE adjustments for sold credit protection		LRISKY825	6	
10						
11						
12		<b>Note:</b> item 'd. Effective notional amount of written credit derivatives'				
13		was excluded because its value will be derived from other series.				
14						

Assumption: Your data is entered in Sheet1.

**Step 2.** Once the entire report form is populated on a spreadsheet, and the data values have been entered, it is time to format all of your entries from Line identifier LRISKM337 up to and including LRISKM437 into a Reporting Central required format.

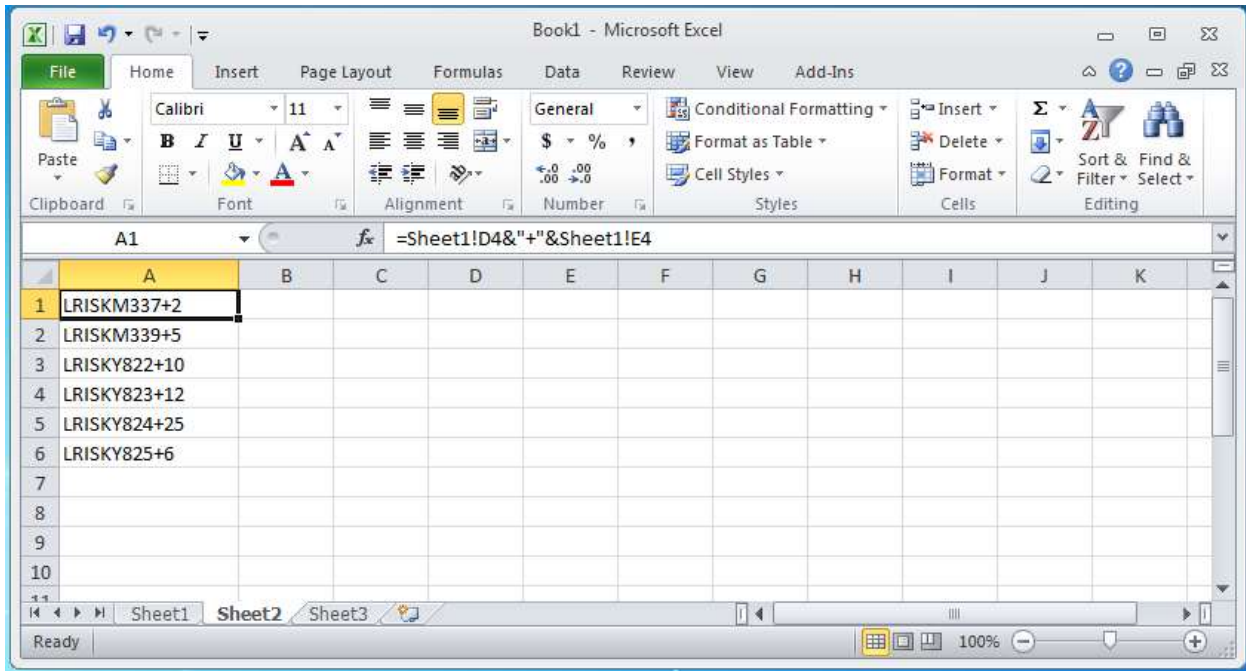
Create a formula in cell A1 of Sheet2, to pull in the data from Sheet1 to create the text file. On cell A1, type in:

=Sheet1!D4&"+"&Sheet1!E4 (Change the D4 & E4 according to where you have your first Line identifier (LRISKM337) value stored in your spreadsheet).

Then copy the formula down until all of your Line Identifiers until L are displayed on Sheet2.

The formula that you typed in basically concatenates the line identifier with the data value but separated with a plus sign.

At this point you should have something similar to this. Remember only the first six Line Identifiers are included here. On your spreadsheet, you should have all the line identifiers from LRISKM337 through LRISKM437.



**Step 3** Now let's format the cover page items that start with Line Identifier LRSSD9017 up to LRISKJ196.

Go to your Sheet2 and on the cell on Column A for the first cover page item, type in the following formula:

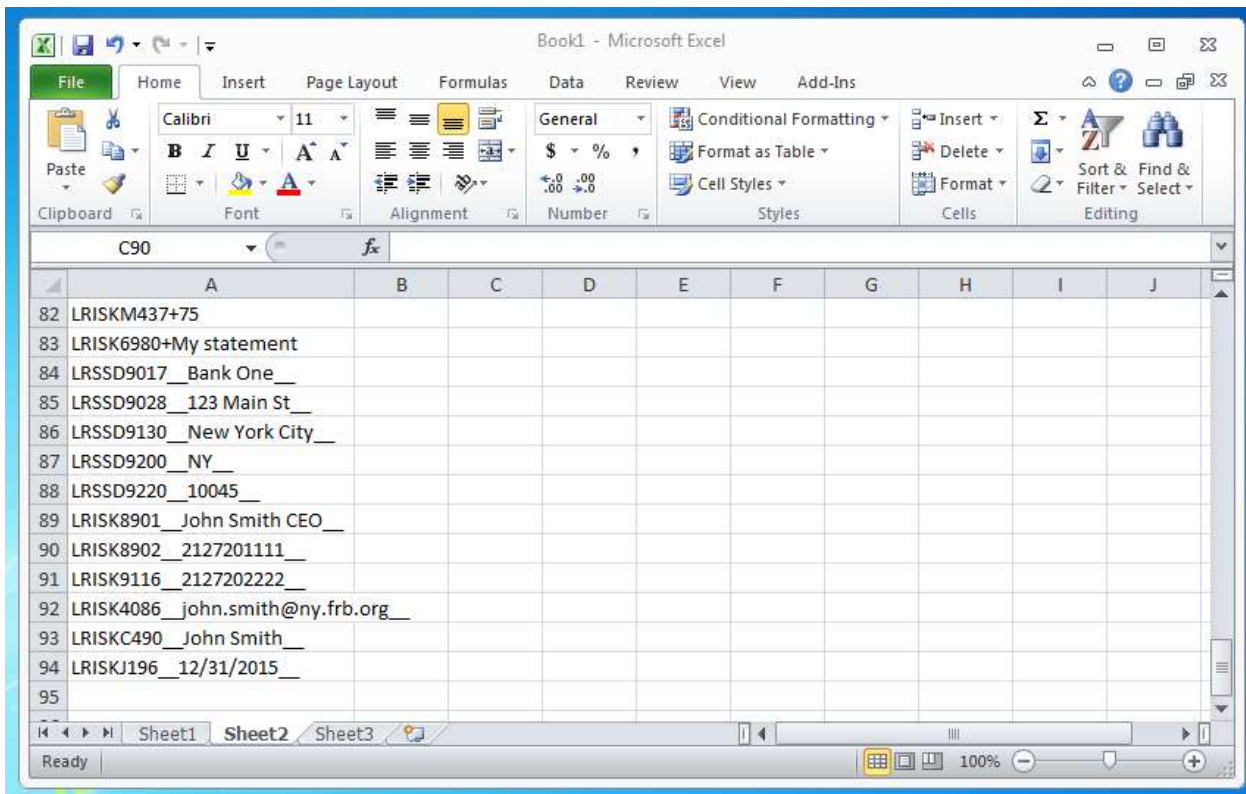
=Sheet1!D84&"\_\_"&Sheet1!E84&"\_\_" and press return (Change the D84 & E84 according to where you have your values stored in your spreadsheet).

Then copy the formula down until all of your Line Identifiers until LRISKJ196 are displayed on Sheet2.

The formula that you typed in basically concatenates the line identifier with two underscores surrounding the data value.

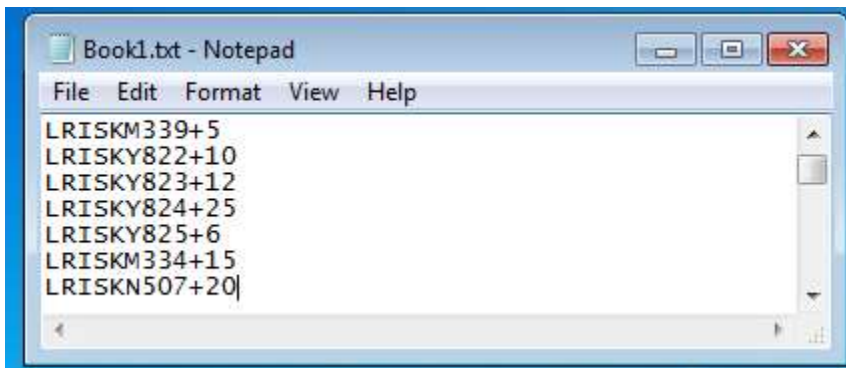
You should have something similar to the screen below:



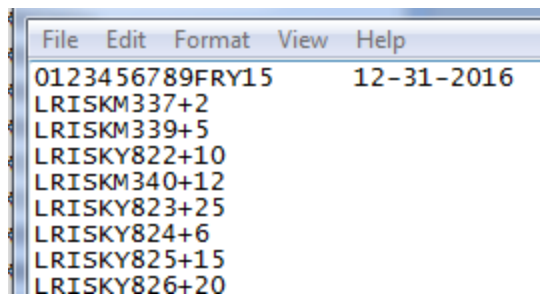


**Step 4.** Now it's time to copy the contents of Sheet2 to a text file. On the spreadsheet file do a File → Save as, select Text (Tab delimited) in the Save as type section. Type a name for the file and click the Save button. Then click OK and Yes to the following two MS Excel prompts.

If you open the text file, you should see something like this:



**Step 5.** The last step, is adding the respondent Id, as-of-date and the report form name. Open the newly created text file, place the cursor before the Line Identifier LRISKM337+2 on the first row of data and press the return key to create an empty first row. Then type in your 10-digit respondent ID code immediately followed by FRY15 and five blank spaces and then the report's as-of-date, for example, 0912-310-2016 in this particular date format. Save the file and you're done. Once you're done, your first row of data should look similar in format to the file below.



```
File Edit Format View Help
0123456789FRY15      12-31-2016
LRISKM337+2
LRISKM339+5
LRISKY822+10
LRISKM340+12
LRISKY823+25
LRISKY824+6
LRISKY825+15
LRISKY826+20
```

Now you can go ahead and submit this text file to Reporting Central.