

Spreadsheet File Transfer User Guide For TREASURY FOREIGN CURRENCY Reports

TFC-1

Weekly Consolidated Foreign Currency Report of Major Market Participants

TFC-2

Monthly Consolidated Foreign Currency Report of Major Market Participants

TFC-3

Quarterly Consolidated Foreign Currency Report

Federal Reserve System

Federal Reserve Bank of New York
Application Development Services Function
December, 2015

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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

- **TFC1, Weekly Consolidated Foreign Currency Report of Major Market Participants**
- **TFC2, Monthly Consolidated Foreign Currency Report of Major Market Participants**
- **TFC3, Quarterly Consolidated Foreign Currency Report**

Formulas were used to pull the data from the spreadsheet worksheets containing the data and format them for transmission to Reporting Central.

How to create a TFC1 text file from a spreadsheet

The spreadsheet example created for the TFC1 contains two Excel worksheets (Sheet1, Sheet2).

- Sheet1 contains the report data created from the respondent's backend system or from a spreadsheet template.
- Sheet2 contains a set of formulae that pulls data from Sheet1 and creates strings for the report header record and rows of data.

Step 1) Assemble report data in Sheet1:

- Respondent ID
- Series Name
- Report As-of Date
- A row of data for each line of the report

	A	B	C	D	E	F	G	H	I
1	Respondent ID		12345						
2	Series		TFC1						
3	as-of-date		01/27/2016						
4									
5	LFCWC492		456.Lees@ny.frb.org						
6	LFCWC493		212-720-2020						
7	LFCWC490		Mr. Lees						
8	LFCWC366		PrimCont_Mr.tone						
9	LFCWC369		212-720-7272						
10	LFCWC491		Mr.Smith						
11	LFCWC368		123Lees@ny.frb.org						
12	LFCWD953		1						
13	LFCWD954		0						
14			(1) U.S. DOLLARS	(2) EURO S	(3) SWISS FRANCS	(4) U.K. POUNDS	(5) JAPANE SE YEN	(6) CANADIAN DOLLARS	
15	LFCWW803	(1) Foreign exchange spot, forward, and futures purchased	803	804	805	806	807	808	
16	LFCWW809	(2) Foreign exchange spot, forward, and futures sold	809	810	811	812	813	814	
17	LFCWW815	(3) Net options position Fair Value, long or (short)	815	816	817	818	819	820	
18									
19									

Figure 1: TFC1 "Sheet 1" (Data View)

Note: In this example the respondent has a spreadsheet with a layout similar to the TFC1 report form. It includes all data needed for the report header line, each report data line, and optional comment columns that are not transmitted to Reporting Central but make the meaning of the content clearer for the preparer.

Step 2) Create formulae to pull in data from Sheet1 to create the text strings for the report header, each line of data, the remarks field, and edit explanations

	A	B
1	0000012345TFC1 01-27-2016	
2	LTFCWC492__456.Lees@ny.frb.org__	
3	LTFCWC493__212-720-2020__	
4	LTFCWC490__Mr. Lees__	
5	LTFCWC366__PrimCont_Mr.tone__	
6	LTFCWC369__212-720-7272__	
7	LTFCWC491__Mr.Smith__	
8	LTFCWC368__123Lees@ny.frb.org__	
9	LTFCWD953+1++++	
10	LTFCWD954+0++++	
11	LTFCWW803+803+804+805+806+807+808	
12	LTFCWW809+809+810+811+812+813+814	
13	LTFCWW815+815+816+817+818+819+820	
14		
15		

Figure 2: TFC1 "Sheet 2" (Financial Data items)

NOTE: In this example the respondent adds a worksheet (Sheet2) containing formulae to pull data from Sheet1 and create text strings that will be combined into the format required by Reporting Central in the next step.

Sheet 2 Formulae and Strings

Report Header Record

Excel formula used:

```
=TEXT(sheet1!C1,"0000000000")&LEFT(TRIM(sheet1!C2)&"",10)&TEXT(sheet1!C3,"mm-dd-yyyy")
```

Text string created by formula:

0000012345TFC1 01-27-2016

Report Data Record

Excel formula used

=Sheet1!A16&"+"&Sheet1!C16&"+"&Sheet1!D16&"+"&Sheet1!E16&"+"&Sheet1!F16&"+"&Sheet1!G16&"+"&Sheet1!H16

Text string created by formula:

LTFCWW803+803+804+805+806+807+808

Cover page Data Record¹

Excel Formula used:

=Sheet1!A7&"__"&Sheet1!C7&"__"

Text string created by formula:

LTFCWC490__Mr. Lees__

Explanation of Excel formula:

The formula begins with an equal sign (=) and then combines the cell reference Sheet1!C1 containing the respondent ID, the cell reference Sheet1!C2 containing the series name (TFC1) with Sheet1!C3 containing the as-of date to create the string with the header information. The TEXT function pads the respondent name with left zeroes, the series name with right blanks, and the date in the required format.

The Excel formula connects the contents of the cells together into a string with an ampersand (&). The file uses a plus sign (+) between the line number and the data item of each data row (starts row 5).

The cover page information use double underscore (__) between the line number and the text value.

Use the formula, string, and explanation for the example above as your guide for creating the remaining formulas

¹ Cover page data records may precede report data records at the beginning of a file, or follow them at the end of a file.

Step3) Save the file as a text file.

While in Sheet2, use the following steps to save the file:

- Choose **File, Save As...** to open the Save As window
- Enter the name of the file you want to create into the **File name** box
- Select Text (Tab Delimited)(*.txt) in the **Save as type:** box
- Click on the **Save** button to save the file
- Click on the **OK** button to acknowledge that you want "To save only the active sheet" (Sheet2)
- Click on the **Yes** button to save the file in text format "which leaves out incompatible features."

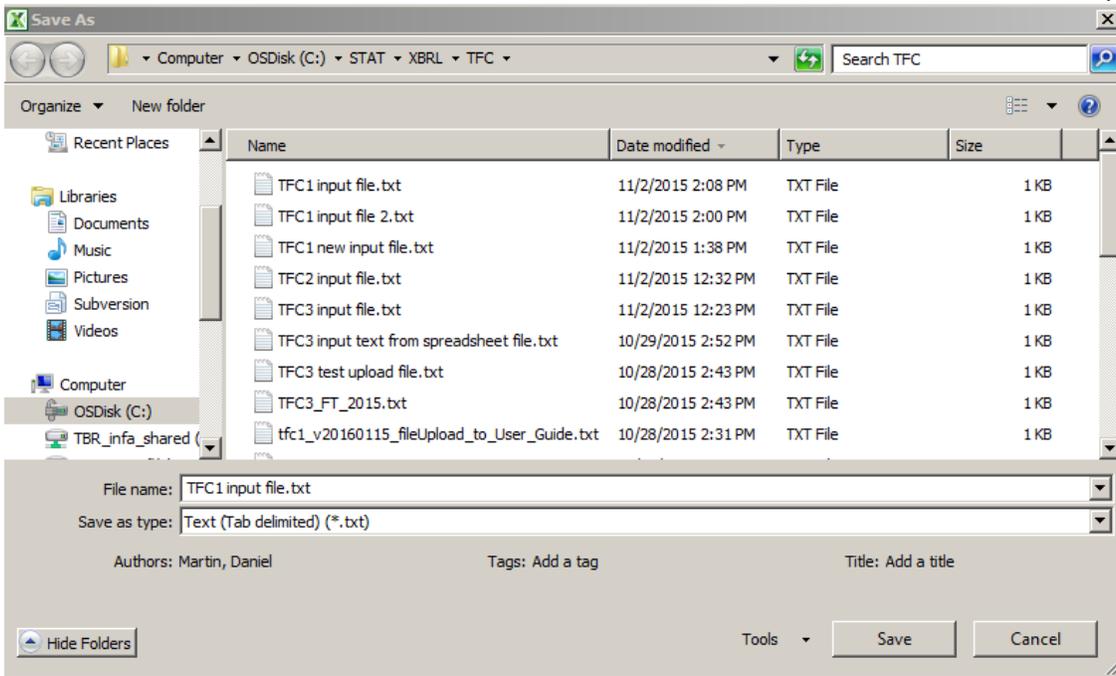


Figure 7: TFC1 File Save Process

Step 4) Submit the file to the Federal Reserve using the Reporting Central system

File Format for TFC1 (Effective 01/20/2016)

Report Header Record for TFC1

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	'TFC1' followed by six blanks
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 TFC1

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 Line Identifier 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 six times**, once for each data column of the report:

+	1	ALPHA	‘+’ plus sign, used as field separator
Data Value	0-14	NUM	<p>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:</p> <ul style="list-style-type: none"> . an unsigned one to 14-digit value if positive; . zero (unsigned) if zero is the applicable value; . null, if the data field is not applicable.

Note: Do not zero fill the report. If you do not have data for a cell and the series’ validity edits permit it to be null, please leave the cell null. Row (TFCWW815) is allowed negative values for data items.

Cover Page Text Record for TFC1

<u>Field</u>	<u>Length</u>	<u>Type</u>	<u>Value/Description</u>
Line Identifier	9	ALPHA	L followed by 8-character MDRM 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.
End-of-text indicator	2	ALPHA	'__' 2 underscores used to indicate the end-of-text

How to create a TFC2 text file from a spreadsheet

The spreadsheet example created for the TFC2 contains two Excel worksheets (Sheet1, Sheet2).

- Sheet1 contains the report data created from the respondent's backend system or from a spreadsheet template.
- Sheet2 contains a set of formulae that pulls data from Sheet1 and creates strings for the report header record and rows of data.

Step 1) Assemble report data in Sheet1:

- Respondent ID
- Series Name
- Report As-of Date
- A row of data for each line of the report

	A	B	C	D	E	F	G	H	I
1		Respondent ID	0000012345						
2		Series	TFC2						
3		as-of-date	01/29/2016						
4		Main Form							
5	Line Identifier	Categories	(1) U.S. Dollars	(2) Euros	(3) Swiss Francs	(4) U.K. Pounds	(5) Japanese Yen	(6) Canadian Dollars	
6	LTFCMW821	(1) Foreign exchange contracts purchased	1	2	3	4	5	6	
7	LTFCMW827	(2) Foreign exchange contracts sold	1	2	3	4	5	6	
8	LTFCMW833	(3) Foreign exchange futures purchased	1	2	3	4	5	6	
9	LTFCMW839	(4) Foreign exchange futures sold	1	2	3	4	5	6	
10	LTFCMW815	5) Net options position Fair value	1	2	3	4	5	6	
11	LTFCMW845	(6) Foreign currency denominated assets		2	3	4	5	6	
12	LTFCMW850	(7) Foreign currency denominated liabilities		2	3	4	5	6	
13	LTFCMW855	(8) Net overall position Long or (short)		2	3	4	5	6	
14									
15		OPTIONS ADDENDUM							
16		Categories	(1) U.S. Dollars	(2) Euros	(3) Swiss Francs	(4) U.K. Pounds	(5) Japanese Yen	(6) Canadian Dollars	
17	LTFCMW860	(1) Put options written	1	2	3	4	5	6	
18	LTFCMW866	(2) Call options written	1	2	3	4	5	6	
19	LTFCMW872	(3) Call options purchased	1	2	3	4	5	6	
20	LTFCMW878	(4) Put options purchased	1	2	3	4	5	6	
21									
22		Cover Page							
23	LTFCMC430	Name of Officer:	Amador C						
24	LTFCMC431	Title of Officer:	problem solver						
25	LTFCMC432	Email address:	am.a.door@donotreply.com						
26	LTFCMC433	(Area code) telephone number:	2127201111						
27	LTFCMC366	Name of primary contact:	Tina Y						
28	LTFCMC368	Email address:	tina@donotreply.com						
29	LTFCMC369	(Area code) telephone number:	2127205440						

Figure 1: TFC2 "Sheet 1" (Data View)

Note: In this example the respondent has a spreadsheet with a layout similar to the TFC2 report form. It includes all data needed for the report header line, each report data line, and optional comment columns that are not transmitted to Reporting Central but make the meaning of the content clearer for the preparer.

Step 2) Create formulae to pull in data from Sheet1 to create the text strings for the report header, each line of data, the remarks field, and edit explanations

	A	B	C
1	0000012345TFC2 01-29-2016		
2	LTFCMW821+1+2+3+4+5+6		
3	LTFCMW827+1+2+3+4+5+6		
4	LTFCMW833+1+2+3+4+5+6		
5	LTFCMW839+1+2+3+4+5+6		
6	LTFCMW815+1+2+3+4+5+6		
7	LTFCMW845++2+3+4+5+6		
8	LTFCMW850++2+3+4+5+6		
9	LTFCMW855++2+3+4+5+6		
10	LTFCMW860+1+2+3+4+5+6		
11	LTFCMW866+1+2+3+4+5+6		
12	LTFCMW872+1+2+3+4+5+6		
13	LTFCMW878+1+2+3+4+5+6		
14	LTFCMC490__Amador C__		
15	LTFCMC491__problem solver__		
16	LTFCMC492__am.a.door@donotreply.com__		
17	LTFCMC493__2127201111__		
18	LTFCMC366__Tina Y__		
19	LTFCMC368__tina@donotreply.com__		
20	LTFCMC369__2127205440__		
21			
22			

Figure 2: TFC2 "Sheet 2" (Financial Data items)

NOTE: In this example the respondent adds a worksheet (Sheet2) containing formulae to pull data from Sheet1 and create text strings that will be combined into the format required by Reporting Central in the next step.

Sheet 2 Formulae and Strings

Report Header Record

Excel formula used:

```
=TEXT(sheet1!C1,"0000000000")&LEFT(TRIM(sheet1!C2)&"",10)&TEXT(sheet1!C3,"mm-dd-yyyy")
```

Text string created by formula:

0000012345TFC2 03-31-2016

Report Data Record

Excel formula used

```
=Sheet1!A6&"+"&Sheet1!C6&"+"&Sheet1!D6&"+"&Sheet1!E6&"+"&Sheet1!F6&"+"&Sheet1!G6&"+"&Sheet1!H6
```

Text string created by formula:

LTFCMW821+1+2+3+4+5+6

Cover page Data Record²

Excel Formula used:

```
=sheet1!A23&"__"&sheet1!C23&"__"
```

Text string created by formula:

LTFCMC490__Amador C__

Explanation of Excel formula:

The formula begins with an equal sign (=) and then combines the cell reference Sheet1!C1 containing the respondent ID, the cell reference Sheet1!C2 containing the series name (TFC2) with Sheet1!C3 containing the as-of date to create the string with the header information. The TEXT

² Cover page data records may precede report data records at the beginning of a file, or follow them at the end of a file.

function pads the respondent name with left zeroes, the series name with right blanks, and the date in the required format.

The Excel formula connects the contents of the cells together into a string with an ampersand (&). The file uses a plus sign (+) between the line number and the data item of each data row (starts row 5).

The cover page information use double underscore (__) between the line number and the text value.

Use the formula, string, and explanation for the example above as your guide for creating the remaining formulas

Step3) Save the file as a text file.

While in Sheet2, use the following text steps to save the file:

- Choose **File, Save As...** to open the Save As window
- Enter the name of the file you want to create into the **File name** box
- Select Text (Tab Delimited)(*.txt) in the **Save as type:** box
- Click on the **Save** button to save the file
- Click on the **OK** button to acknowledge that you want "**To save only the active sheet**" (Sheet2)
- Click on the **Yes** button to save the file in text format "which leaves out incompatible features."

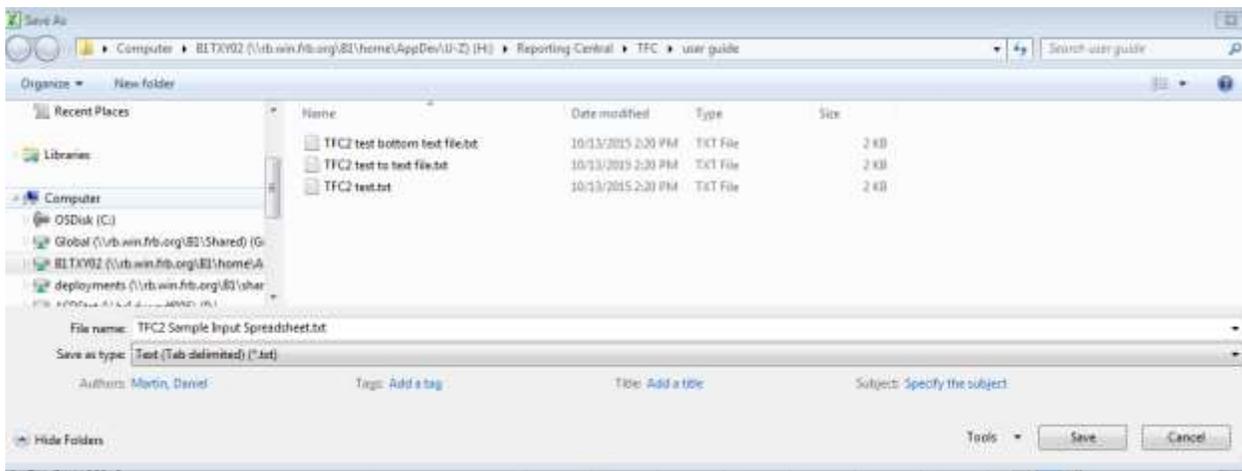


Figure 7: TFC2 File Save Process

Step 4) Submit the file to the Federal Reserve using the Reporting Central system

File Format for TFC2 (Effective 01/29/2016)

Report Header Record for TFC2

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	'TFC2' followed by six blanks
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 TFC2

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 Line Identifier 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 six times**, once for each data column of the report:

+	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"> . an unsigned one to 14-digit value if positive; . zero (unsigned) if zero is the applicable value; . null, if the data field is not applicable.

Note: Do not zero fill the report. If you do not have data for a cell, please leave the cell null. The value of certain cells of data must be null [e.g., LTFCMW845 (Foreign currency denominated assets) column 1 must be null (LTFCMW845++2+3+4+5+6)]. Rows (TFCMW855 and LTFCMW855) are allowed negative values for data items.

Cover Page Text Record for TFC2

<u>Field</u>	<u>Length</u>	<u>Type</u>	<u>Value/Description</u>
Line Identifier	9	ALPHA	L followed by 8-character MDRM 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.
End-of-text indicator	2	ALPHA	'__' 2 underscores used to indicate the end-of-text

How to create a TFC3 text file from a spreadsheet

The spreadsheet example created for the TFC3 contains two Excel worksheets (Sheet1, Sheet2).

- Sheet1 contains the report data created from the respondent's backend system or from a spreadsheet template.
- Sheet2 contains a set of formulae that pulls data from Sheet1 and creates strings for the report header record, rows of data.

Step 1) Assemble report data in Sheet1:

- Respondent ID
- Series Name
- Report As-of Date
- A row of data for each line of the report

	A	B	C	D	E	F	G	H
1		Respondent ID	12345					
2		Series	TFC3					
3		as-of-date	03/31/2016					
4		Main Form						
5	Line Identifier	Categories	(1) U.S. Dollars	(2) Euros	(3) Swiss Francs	(4) U.K. Pounds	(5) Japanese Yen	(6) Canadian Dollars
6	LTCQW821	(1) Foreign exchange contracts purchased	1	2	3	4	5	6
7	LTCQW827	(2) Foreign exchange contracts sold	1	2	3	4	5	6
8	LTCQW833	(3) Foreign exchange futures purchased	1	2	3	4	5	6
9	LTCQW839	(4) Foreign exchange futures sold	1	2	3	4	5	6
10	LTCQW845	(5) Foreign currency denominated assets		2	3	4	5	6
11	LTCQW850	(6) Foreign currency denominated liabilities		2	3	4	5	6
12								
13		OPTIONS ADDENDUM						
14		Categories	(1) U.S. Dollars	(2) Euros	(3) Swiss Francs	(4) U.K. Pounds	(5) Japanese Yen	(6) Canadian Dollars
15	LTCQW860	(1) Put options written	1	2	3	4	5	6
16	LTCQW866	(2) Call options written	1	2	3	4	5	6
17	LTCQW872	(3) Call options purchased	1	2	3	4	5	6
18	LTCQW878	(4) Put options purchased	1	2	3	4	5	6
19	LTCQW884	(5) Net Fair Value of options ab	1	2	3	4	5	6
20								
21		Cover Page						
22	LTCQC490	Name of Officer:	Amador C					
23	LTCQC491	Title of Officer:	problem solver					
24	LTCQC492	Email address:	am.a.door@donotreply.com					
25	LTCQC493	(Area code) telephone number:	2127201111					
26	LTCQC366	Name of primary contact:	Tina Y					
27	LTCQC368	Email address:	tina@donotreply.com					
28	LTCQC369	(Area code) telephone number:	2127205440					

Figure 1: TFC3 "Sheet 1" (Data View)

Note: In this example the respondent has a spreadsheet with a layout similar to the TFC3 report form. It includes all data needed for the report header line, each report data line, and optional comment columns that are not transmitted to Reporting Central but make the meaning of the content clearer for the preparer.

Step 2) Create formulae to pull in data from Sheet1 to create the text strings for the report header, each line of data, the remarks field, and edit explanations

	A	B	C
1	0000012345TFC3 03-31-2016		
2	LTFCQW821+1+2+3+4+5+6		
3	LTFCQW827+1+2+3+4+5+6		
4	LTFCQW833+1+2+3+4+5+6		
5	LTFCQW839+1+2+3+4+5+6		
6	LTFCQW845++2+3+4+5+6		
7	LTFCQW850++2+3+4+5+6		
8	LTFCQW860+1+2+3+4+5+6		
9	LTFCQW866+1+2+3+4+5+6		
10	LTFCQW872+1+2+3+4+5+6		
11	LTFCQW878+1+2+3+4+5+6		
12	LTFCQW884+1+2+3+4+5+6		
13	LTFCQC490__Amador C__		
14	LTFCQC491__problem solver__		
15	LTFCQC492__am.a.door@donotreply.com__		
16	LTFCQC493__2127201111__		
17	LTFCQC366__Tina Y__		
18	LTFCQC368__tina@donotreply.com__		
19	LTFCQC369__2127205440__		
20			

Figure 2: TFC3 "Sheet 2" (Financial Data items)

NOTE: In this example the respondent adds a worksheet (Sheet2) containing formulae to pull data from Sheet1 and create text strings that will be combined into the format required by Reporting Central in the next step.

Sheet 2 Formulae and Strings

Report Header Record

Excel formula used:

=TEXT(sheet1!C1,"0000000000")&LEFT(TRIM(sheet1!C2)&"",10)&TEXT(sheet1!C3,"mm-dd-yyyy")

Text string created by formula:

0000012345TFC3 03-31-2016

Report Data Record

Excel formula used

=Sheet1!A6&"+"&Sheet1!C6&"+"&Sheet1!D6&"+"&Sheet1!E6&"+"&Sheet1!F6&"+"&Sheet1!G6&"+"&Sheet1!H6

Text string created by formula:

LTFCQW821+1+2+3+4+5+6

Cover page Data Record³

Excel Formula used:

=sheet1!A22&"__"&sheet1!C22&"__"

Text string created by formula:

LTFCQC490__Amador C__

Explanation of Excel formula:

The formula begins with an equal sign (=) and then combines the cell reference Sheet1!C1 containing the respondent ID, the cell reference Sheet1!C2 containing the series name (TFC3) with Sheet1!C3 containing the as-of date to create the string with the header information. The TEXT function pads the respondent name with left zeroes, the series name with right blanks, and the date in the required format.

³ Cover page data records may precede report data records at the beginning of a file, or follow them at the end of a file.

The Excel formula connects the contents of the cells together into a string with an ampersand (&). The file uses a plus sign (+) between the line number and the data item of each data row (starts row 5).

The cover page information use double underscore (__) between the line number and the text value.

Use the formula, string, and explanation for the example above as your guide for creating the remaining formulas

Step3) Save the file as a text file.

While in Sheet2, use the following steps to save the file:

- Choose **File, Save As...** to open the Save As window
- Enter the name of the file you want to create into the **File name** box
- Select Text (Tab Delimited)(*.txt) in the **Save as type:** box
- Click on the **Save** button to save the file
- Click on the **OK** button to acknowledge that you want "**To save only the active sheet**" (Sheet2)
- Click on the **Yes** button to save the file in text format "which leaves out incompatible features."

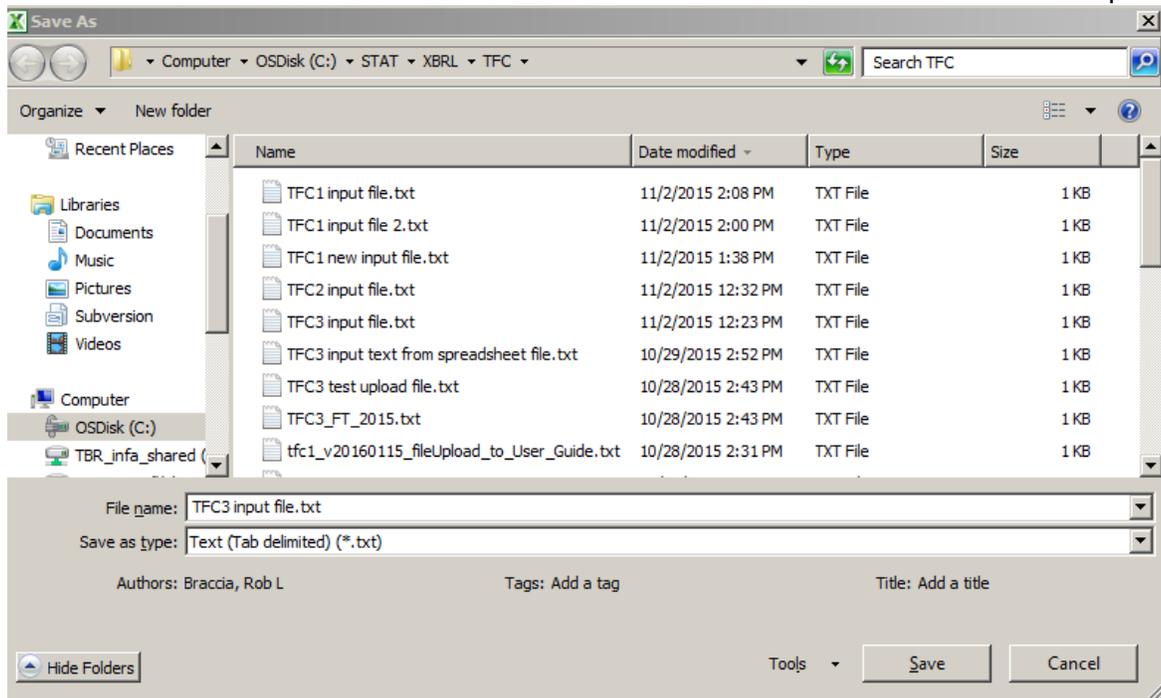


Figure 7: TFC3 File Save Process

Step 4) Submit the file to the Federal Reserve using the Reporting Central system

File Format for TFC3 (Effective 12/31/2015)

Report Header Record for TFC3

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	'TFC3' followed by six blanks
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 TFC3

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 Line Identifier 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 six times**, once for each data column of the report:

+	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:

- . an unsigned one to 14-digit value if positive;
- . zero (unsigned) if zero is the applicable value;
- . null, if the data field is not applicable.

Note: Do not zero fill the report. If you do not have data for a cell, please leave the cell null. The value of certain cells of data must be null [e.g., LTFCQW845 (Foreign currency denominated assets) column 1 must be null (LTFCQW845++2+3+4+5+6)]. Row TFCQW884 is allowed negative values for data items.

Cover Page Text Record for TFC3

<u>Field</u>	<u>Length</u>	<u>Type</u>	<u>Value/Description</u>
Line Identifier	9	ALPHA	L followed by 8-character MDRM 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.
End-of-text indicator	2	ALPHA	'__' 2 underscores used to indicate the end-of-text

APPENDIX A

Line Identifiers to be used for TFC1

Line Identifier	Description	Max Size
LTCWD953	Check box for fully consolidated (0 or 1)	1
LTCWD954	Check box for partially consolidated (0 or 1)	1
LTCWW803	Foreign exchange spot, forward, and futures purchased	14
LTCWW809	Foreign exchange spot, forward, and futures sold	14
LTCWW815	Net options position Fair Value, long or (short)	14

Text Item

LTCWC366	Name of primary contact	72
LTCWC368	Primary Contact - E-mail Address	72
LTCWC369	Primary Contact - Telephone	30
LTCWC490	Name of Authorized Officer	72
LTCWC491	Title of Authorized Officer	30
LTCWC492	E-mail Address of Authorized Officer	72
LTCWC493	Telephone Number of Authorized Officer Signing the Reports	30

APPENDIX B

Line Identifiers to be used for TFC2

Line Identifier	Description	Max Size
LTFCMW821	Foreign exchange contracts purchased	14
LTFCMW827	Foreign exchange contracts sold	14
LTFCMW833	Foreign exchange futures purchased	14
LTFCMW839	Foreign exchange futures sold	14
LTFCMW815	Net options position Delta equivalent value	14
LTFCMW845	Foreign currency denominated assets	14
LTFCMW850	Foreign currency denominated liabilities	14
LTFCMW855	Net overall position Long or (short)	14

OPTIONS ADDENDUM

LTFCMW860	Put options written	14
LTFCMW866	Call options written	14
LTFCMW872	Call options purchased	14
LTFCMW878	Put options purchased	14

Text Item

LTFCMC366	Name of primary contact	72
LTFCMC368	Primary Contact - E-mail Address	72

LTFCMC369	Primary Contact - Telephone	30
LTFCMC490	Name of Authorized Officer	72
LTFCMC491	Title of Authorized Officer	30
LTFCMC492	E-mail Address of Authorized Officer	72
LTFCMC493	Telephone Number of Authorized Officer Signing the Reports	30

APPENDIX C

Line Identifiers to be used for TFC3

Line Identifier	Description	Max Size
LTFCQW821	Foreign exchange contracts purchased	14
LTFCQW827	Foreign exchange contracts sold	14
LTFCQW833	Foreign exchange futures purchased	14
LTFCQW839	Foreign exchange futures sold	14
LTFCQW845	Foreign currency denominated assets	14
LTFCQW850	Foreign currency denominated liabilities	14

OPTIONS ADDENDUM

LTFCQW860	Put options written	14
LTFCQW866	Call options written	14
LTFCQW872	Call options purchased	14
LTFCQW878	Put options purchased	14
LTFCQW884	Net Fair value of options above	14

Text Item

LTFCQC366	Name of primary contact	72
LTFCQC368	Primary Contact - E-mail Address	72
LTFCQC369	Primary Contact - Telephone	30

LTFQC490	Name of Authorized Officer	72
LTFQC491	Title of Authorized Officer	30
LTFQC492	E-mail Address of Authorized Officer	72
LTFQC493	Telephone Number of Authorized Officer Signing the Reports	30