

Meeting the Data Mission

Financial Research Advisory Committee Meeting

October 1, 2024

Current Data Collections

Centrally Cleared Repo (CCR)

- **We have been collecting centrally cleared repo data on a daily basis since 2019 and began publishing data series in 2020 through the Short-term Funding Monitor.**

Non-centrally Cleared Bilateral Repo (NCCBR)

- ***To support efforts to identify and monitor risks to financial stability, we issued a Final Rule in May 2024, establishing a daily, transaction-level collection with reporting scheduled to begin later this year.***

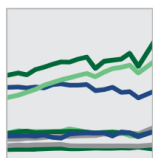
JADE is an OFR-hosted platform designed for Financial Stability Oversight Council (FSOC) member agencies to analyze risks to financial stability.

To facilitate collaborative research, JADE offers scalable, high-performance computing with analytical software and support for general-purpose and statistical programming languages in a cloud-based environment with analysis-ready data.



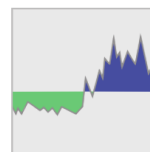
We offer a suite of tools to assess, measure, and monitor risks across the financial system. These tools constitute a monitoring toolkit that indicates vulnerabilities within the financial system. We refine the tools over time, periodically incorporating new data and information.

Active Monitors



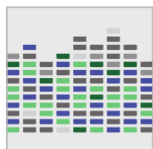
Hedge Fund Monitor (Updated Monthly and Quarterly)

This monitor presents a set of interactive charts that provide insights into different characteristics of hedge funds, broken down into six categories: size, leverage, counterparties, liquidity, complexity, and risk management



Financial Stress Index (Updated Daily)

This index is a daily market-based snapshot of stress in global markets. The index is positive when stress levels are above average and negative when stress levels are below average



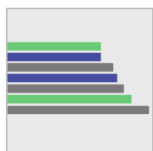
U.S. Money Market Fund Monitor (Updated Monthly)

This monitor presents a set of curated charts, broken down into four categories, that provide insights into different dimensions of how short-term funding markets are functioning.



Short-term Funding Monitor (Updated Daily)

This monitor tracks the investment portfolios of money market funds by funds' asset types, investments in different countries, counterparties, and other characteristics.



Bank Systemic Risk Monitor (Updated Quarterly)

This monitor presents key measures of systemic risks posed by the largest banks. These measures include systemic-importance scores for international and U.S. banks, the OFR's Contagion Index, and more.

The Financial Instrument Reference Database simplifies access to, and understanding of, the granular financial instrument data in ISO 20022, FIX Protocol and the ACTUS Financial Research Foundation's Algorithmic Financial Contract Standard.

It makes the text searchable and the relationships and properties clear.

The current content forms a foundation to which the public sector and private sector can begin to align financial instrument data.

The Financial Instrument Reference Database is positioned to remain current and grow with evolving industry data standards.

Regulatory Oversight Committee (ROC) Secretariat

Providing support to the ROC and its various subcommittees and working groups

International and Domestic Standards Development

Chaired, co-chaired, or contributed to twenty-seven committees and working groups across the following international and domestic data standards development bodies:

- International Organization for Standardization (ISO)***
- Accredited Standards Committee X9, Inc. (X9)***
- ROC***

Networking and Information Technology Research and Development Program (NITRD)

Representatives of our team participated in the technical and research & development subgroups.

Financial Data Transparency Act (FDTA)

Nine FSOC member agencies and the OFR collaborated to research, draft, and deliver the joint rule in response to the Financial Data Transparency Act of 2022. We are now in the 60-day comment period.