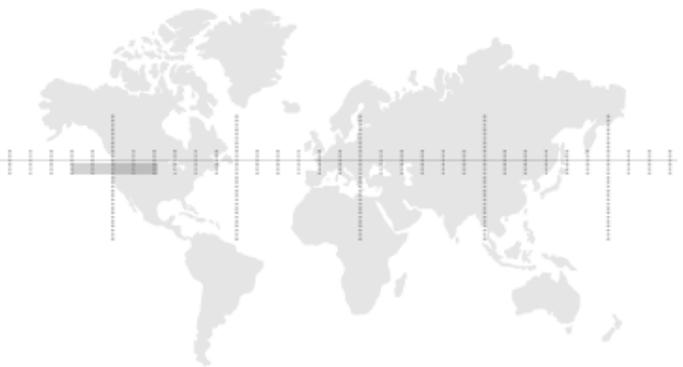




# Interest Rate Trade Reporting Repository (irTrr)

## Data Fields Specification



# irTrr Upload Data – mandatory fields

This presentation highlights the data fields currently required for the irTrr. As the requirements of the regulators develop in the future, so these field and upload specifications are likely to change.

The unique data field names as well as a description of the expected data are listed below. The fields are divided into Mandatory/Optional.

Please note that whilst the data confidentiality legal review is ongoing, counterparty names (including G14 counterparties) will be left blank.

# irTrr Upload Data – mandatory fields

## IR TRR Data – mandatory fields

Data Fields	Description
TRADE_ID	Unique trade reference.
PARTY_ID	Unique legal entity identifier, code/reference or the full name of the principal legal entity. This name will be mapped to a common TriOptima party name for all submitting parties
CP_ID	Unique legal entity identifier, code/reference or the full name of the counterparty legal entity.
PRODUCT_CLASS	Product type names that will be mapped to the TriOptima standard product classes. If the standard classes are submitted, no mapping will be needed.
NOTIONAL	The current active notional, relevant from a risk perspective, thus any leverage factors should be included. For swaps and swaptions, this should be the notional of the payer leg.
TRADE_CURR	The currency of the notional amount stated in ISO 4217 currency codes.
NOTIONAL_2	The second notional amount. For swaps and swaptions, this should be the notional amount of the receiver leg. If the notional amounts of leg 1 and 2 are equal, the field can be left blank. Notional 2 is mandatory for Cross Currency – Swaps.
TRADE_CURR_2	The currency of the notional 2 amount stated in ISO 4217 currency codes.
END_DATE	Expiration date of the contract. For FRA's this should be the end date of the rate period. For swaptions it should be the end date of the underlying Swap.



# irTrr Upload Data – mandatory fields

Data Fields	Description
TRADE_DATE	Execution date of the trade.
EFFECTIVE_DATE	Effective date of the contract. For FRA's this should be the effective date of the rate period and for swaptions it should be the effective date of the underlying swap.
DIRECTION	For swaps, this field defines if the principal is paying or receiving the fixed rate. For float-to-float and fixed-to-fixed swaps, the field should be set to Unspecified. For non-swap instruments and swaptions, this field states if the instrument has been bought or sold.
OPTION_TYPE	Put, Call or Straddle. For swaptions, Payer or Receiver should be stated, based on if the principal is paying or receiving a fixed rate of the underlying swap.
RATE_INDEX	ISDA Floating Rate Option names for the underlying floating rate index for notional 1. If notional 1 is notional for a fixed rate leg, this should state "Fixed".
INDEX_PERIOD	The index tenor of the underlying rate index of RATE_INDEX; for example 7D, 3M, 6M, 1Y.
RATE_INDEX_2	ISDA Floating Rate Option names for the underlying floating rate index for notional 2. If notional 2 is notional for a fixed rate leg, this should state "Fixed".
INDEX_PERIOD_2	The index tenor of the underlying rate index of RATE_INDEX_2; for example 7D, 3M, 6M, 1Y.
CP_CATEGORY	The category of the counterparty e.g. G15 Dealer, Other

# irTrr Upload Data – optional fields

## Data Fields

PARTY\_ID\_NAME

CP\_ID\_NAME

EXTERNAL\_PARTY\_ID

EXTERNAL\_PARTY\_ID\_SOURCE

EXTERNAL\_COUNTERPARTY\_ID

EXTERNAL\_COUNTERPARTY\_ID\_SOURCE

EXTERNAL\_MATCH\_ID

EXTERNAL\_MATCH\_SOURCE

CP\_TRADE\_ID

## Description

If a reference or code is used in the PARTY\_ID this column can hold the full name of the principal legal entity as supplementary information.

If a reference or code is used in the CP\_ID this column can hold the full name of the counterparty legal entity as supplementary information.

External party id, for example MarkitWire or DTCC party id.

External party id source, for example MarkitWire or DTCC.

External counterparty id, for example MarkitWire or DTCC party id.

External counterparty id source, for example MarkitWire or DTCC.

External match reference, for example MarkitWire or DTCC match id.

External match reference source, for example MarkitWire or DTCC.

Optional reference to the counterparty's trade reference.

