## Minimum Parameters Required for Tri-party Repo Matching

1.Buyer Legal Entity: The specific fund/account ID at the Clearing Agent; Cash Investors will need to begin storing ID data (PID/UID for BNYM, Profile ID for JPM).

2.Seller Legal Entity: The specific Dealer ID at the Clearing Agent.

3.Transaction Type: Defaults to Repo (RPO); other selections: Reverse (REV), Deliver/Receive Pledge (DRP).

4.Trade date: (MM/DD/YYYY) The date the TPR's terms are agreed.

5.Settlement/start date: (MM/DD/YYYY) The date on which the Investor's cash begins funding the Dealer's inventory.

6.Currency: (CCY) Default to USD.

7.Principal: (NNNNNNNNNNN.NN)The size of the TPR financing, listed in the units of currency defined in field 6.

8.Rate: (NNNN bps) The rate on Day 1 of the TPR.
 a)Rate Benchmark: Only populated when TPR is Floating (Appendix A, max 20 character alpha numeric).
 b)Rate Spread: (NNNN bps) Only populate when Floating.

9.Maturity Date: (MM/DD/YYYY) The date when a TPR matures:
 a)Overnight: booked to next business day (based on the Fedwire Holiday Calendar available at http://www.frbservices.org/holidayschedules/index.html )
 b)Term: booked to a specific future business day.

10.Collateral Type ID: In conjunction with the Buyer Legal Entity field, this will create a unique collateral identification for matching purposes only (Appendix B, nine character alpha numeric).

11.Open: Defaults to "N", "Y" to indicate an Open TPR. Open is defined as a day to day TPR that is good to close. This field is mandatory for matching. If TPR is marked as Open ("Y"):
 a)The Open field will take precedence over the Maturity Date field (#9), therefore, the Maturity Date field will no longer be mandatory for matching on Open TPR.
 b)The TPR will remain Open at the Clearing Agent pending that notification to unilaterally close the trade by 10:00 am NYT. As a best practice, parties will match on the close of the Open TPR and communicate accordingly to the Clearing Agent. However, it is noted that parties have a unilateral right to close the TPR and message the Clearing Agent individually to close the Open TPR. Post 10:00 am close outs of Open trades will require a matched trade confirmation.

12."Structure Type": Specifically defines the structure options of a TPR –Call (CAL), Put (PUT), Evergreen (EGR), Extendable (EXT). Field default is "blank". Field is mandatory for matching. Not actionable by the clearing banks.

13. "Minimum Notice Period": (NNN) Number of days on which party has the ability to take action on structured TPR. Field is dependent on population of Structure Type field (Call, Put, Evergreen, Extendable) and is mandatory for matching. Not actionable by the clearing banks.

* Not all data to book a TPR at the Clearing Agent is included in the above Matching Fields, additional data enrichment fields (e.g. trade ID) will be available through messaging specifications issued by the clearing banks.