# LoadTrade

# User Guide

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## LoadTrade Overview

| **LOAD**TRADE | **Product Description/Specifications** |
|---|---|

LoadTrade enables the uploading and pre-validation of trade reporting files configured for reporting to the DTCC GTR (Global Trade Repository) or Unavista ARM. LoadTrade supports CSV and XML (FpML or ISO20022) files.

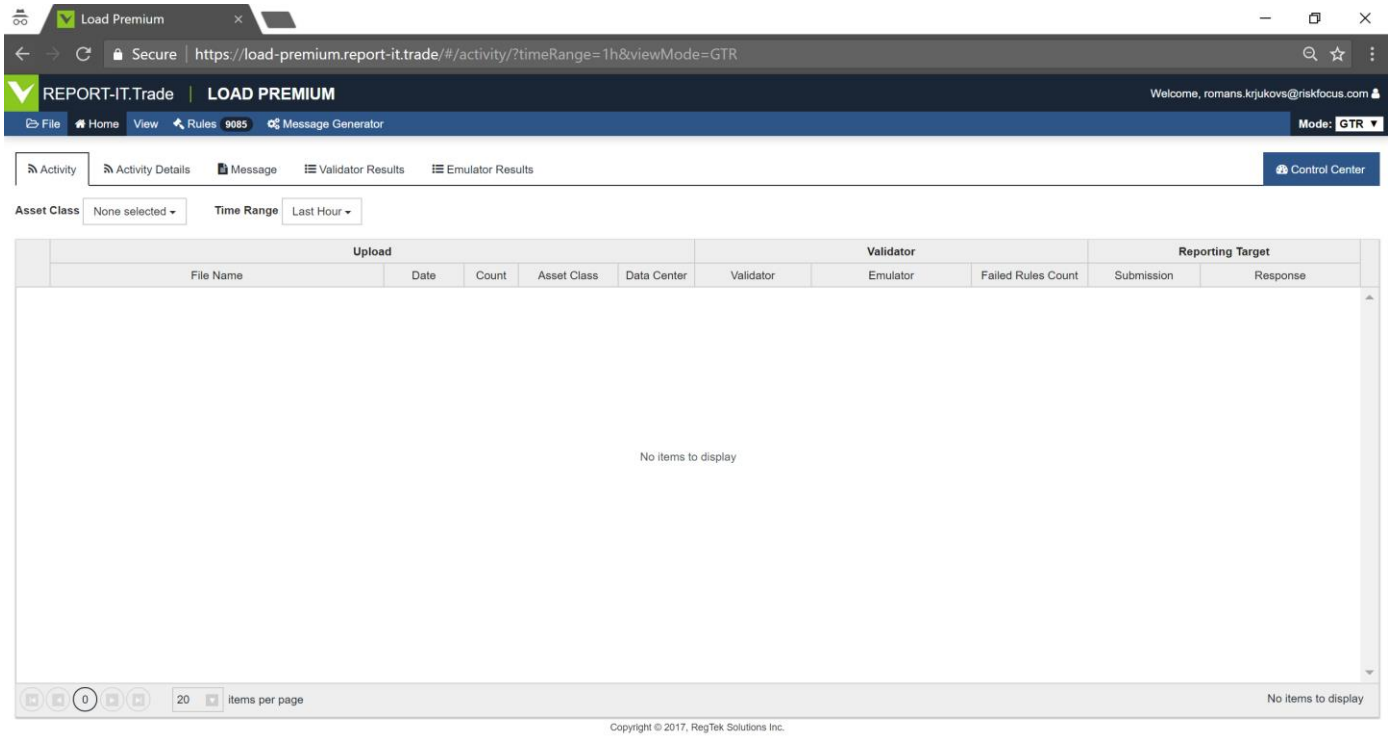
**LOAD**TRADE integrates with **VALIDATE**TRADE to provide the validation of messages as well as the flattening of XML based messages into a flat structure.

Typical use cases for **LOAD**TRADE include:

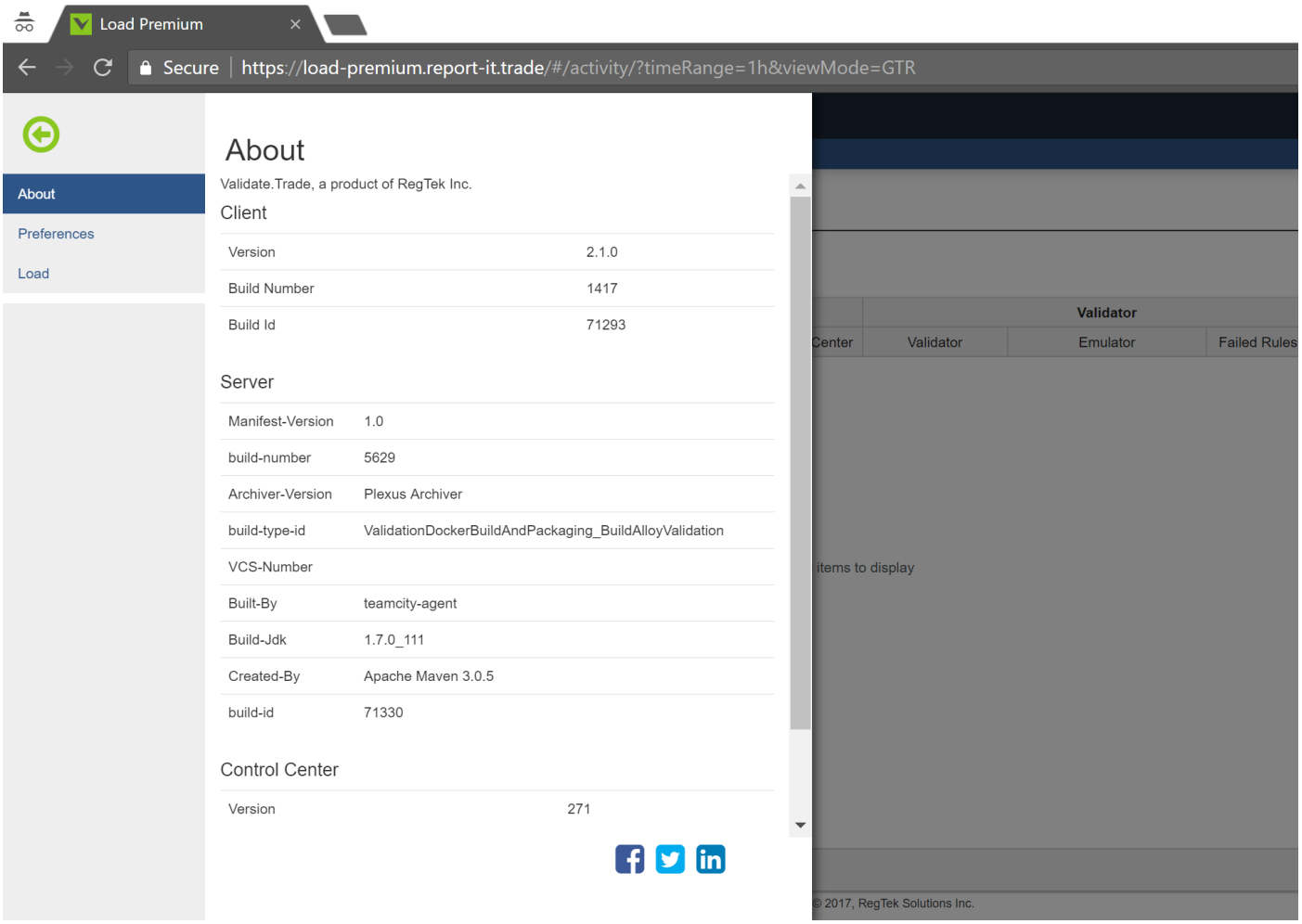
- Ad-hoc reporting outside of the main strategic reporting flow
- Data Gatekeeper Function – Exception Management
- Testing and developing Transaction reporting messages.
- Backloading/Trade Replay

**LOAD**TRADE PRO and **LOAD**TRADE PREMIUM use the same underlying architecture, however **LOAD**TRADE PREMIUM includes an additional integration with our CONTROL CENTER DASHBOARD.

## LoadTrade PREMIUM User Interface



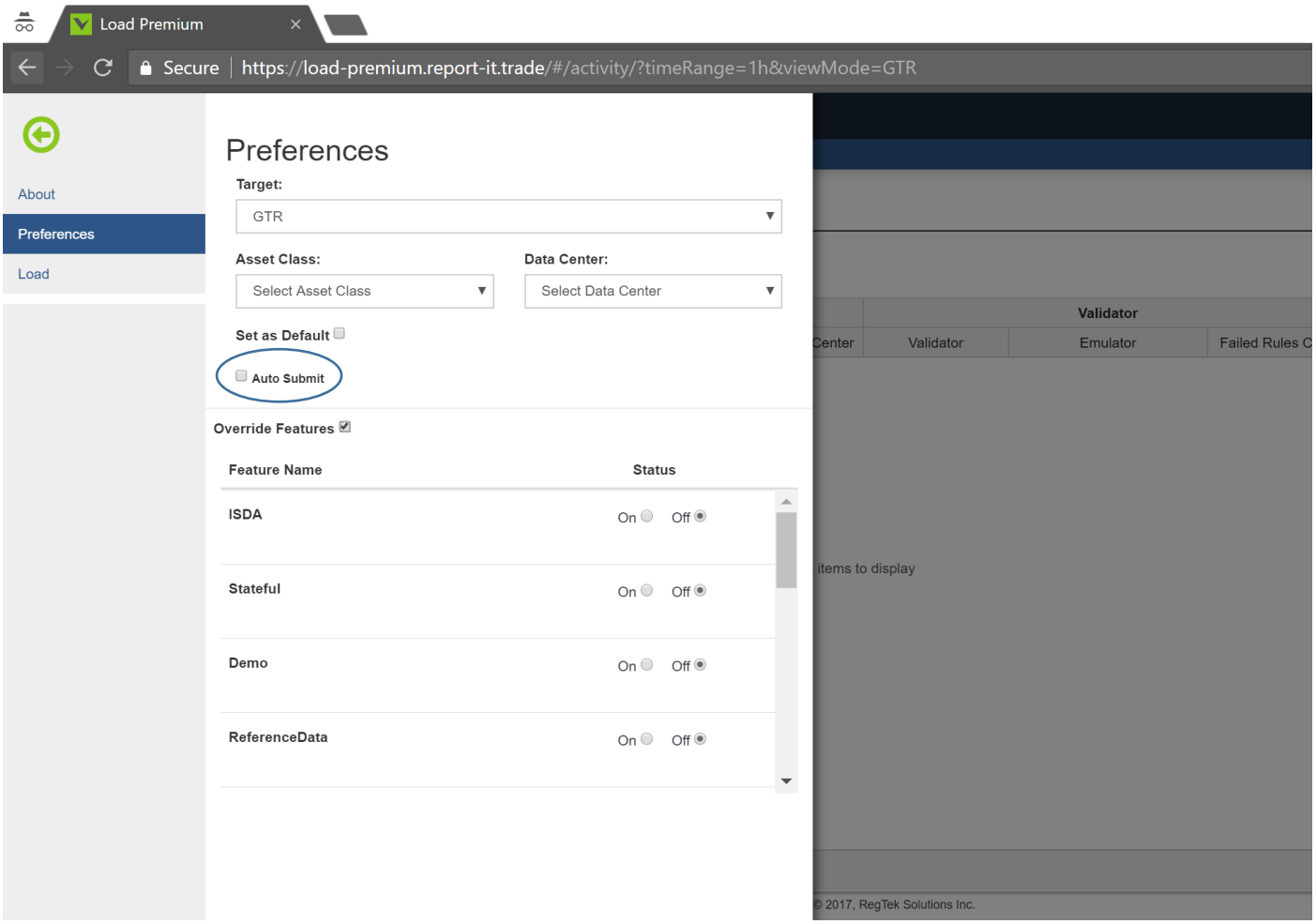
## About




File>About

Details the version information.

## Setting Preferences



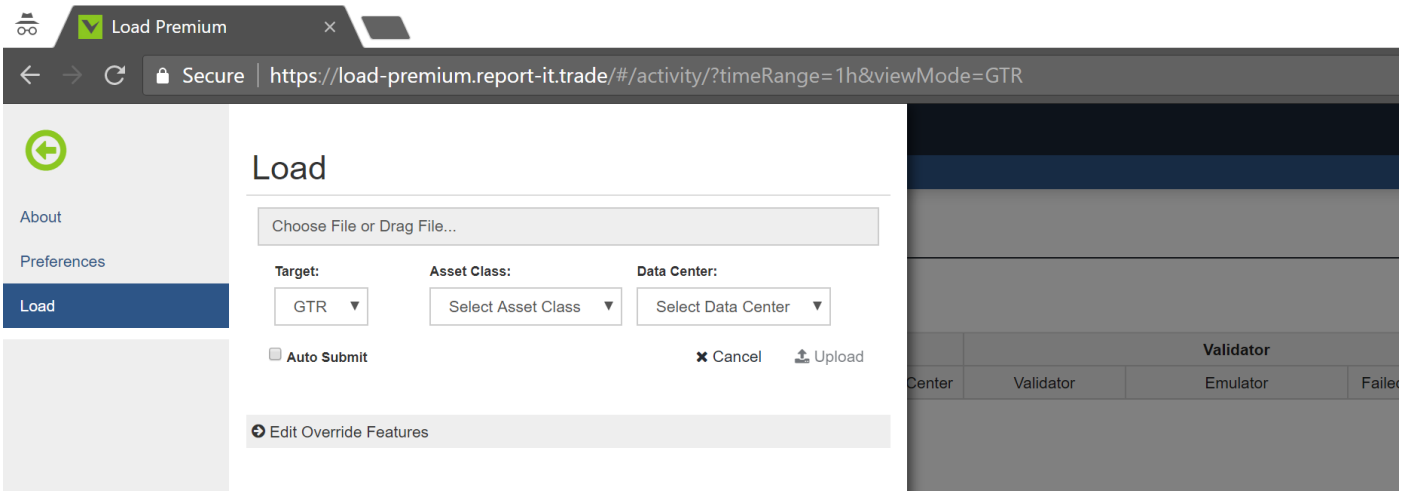

File>Preferences

Users have the ability to set default destination target, asset class and data center by simply selecting their preference from the drop down menus and checking the set as default box. Checking the 'Override Features' check box will open the feature list allowing the user to enable/disable any number of features by selecting on or off under the status toggle. Preferences are stored on a per user basis.

Features allow the user to enable or disable rules for specific business reasons. They are often used to give a preview of functionality not yet live in the GTR. For example, at time of writing there is a feature called **EMIR RTS ReWrite** which, when enabled, will enable the validation for this regulatory change scheduled for Nov 2017. The standard defaults are to have no features enabled.

Auto-Submit Checkbox can be checked at anytime. This will ensure that a clean file with no validation errors will be automatically submitted to the GTR.

## Loading a File – CSV or FpML

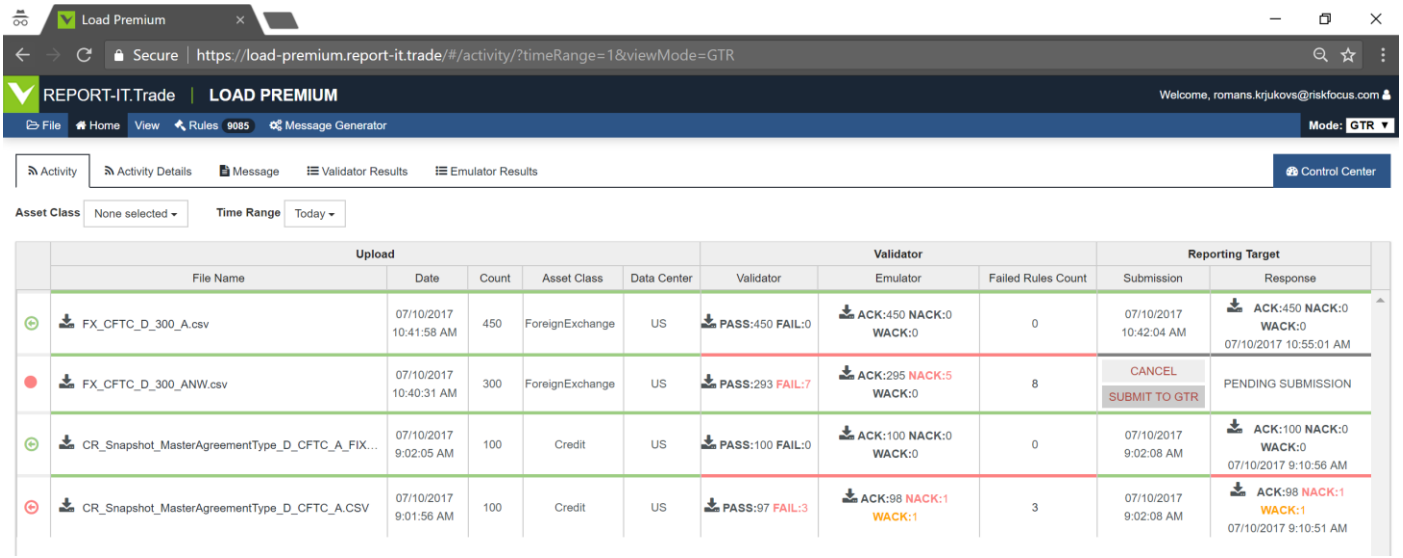



File>Load

Users can either drag/drop a file into the screen or browse to the required file. If any default preferences have previously been set these will automatically be selected. The user has the ability to change any selection here and the change will be maintained for the individual upload before returning to the defaults.

**Note: When loading a file, users should note that headers/footers are NOT part of the input file. LoadTrade will insert the appropriate headers when sending to the GTR.**

## Activity Tab




Once the user clicks upload, the file will be ingested and validated. The Activity tab displays a summary view of activity from left to right.

- File Upload (including file name, time/date stamp, record count, asset class and data center).
- Validator section displays a summary of the validator results, emulator results and a failed rule count.
- Reporting Target – enables user to cancel the submission or submit to the GTR. Post submission the user can also see the response time in real-time and once a response is received download the GTR file.

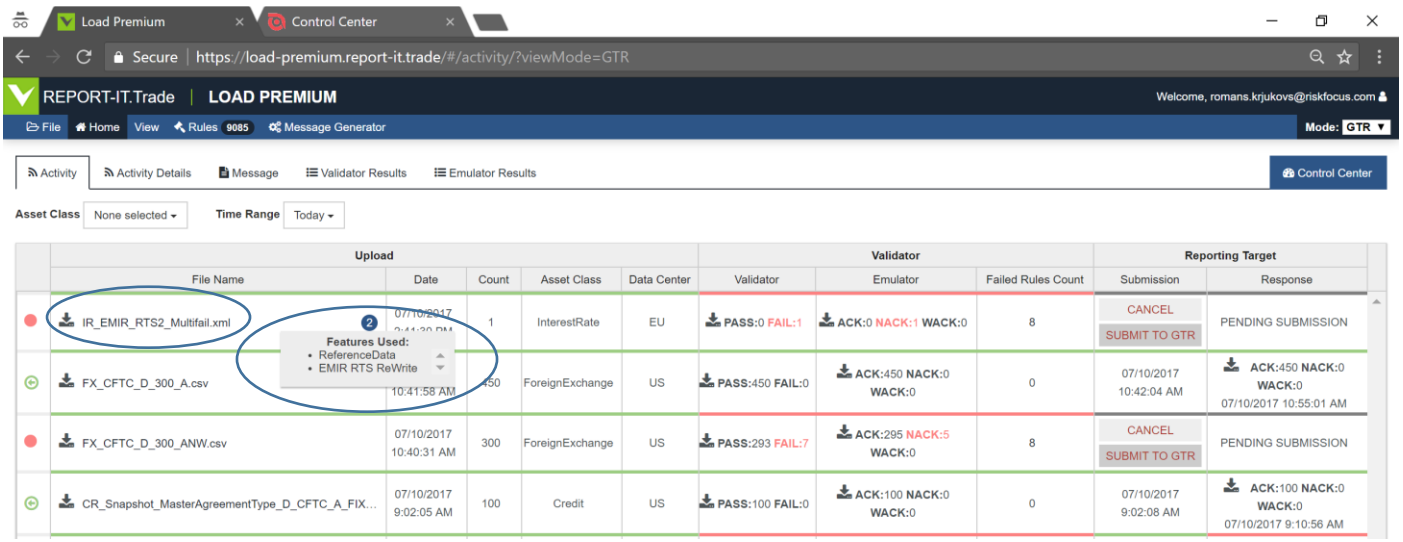
Users have a number of files that they can download from the Activity tab:

| Download | Format |
|---|---|
| File | As was uploaded CSV or FpML |
| Validator Results | RegTek format as per list below |
| Emulator Results | ACK/NACK/WACK response in GTR format |

Validator Results:

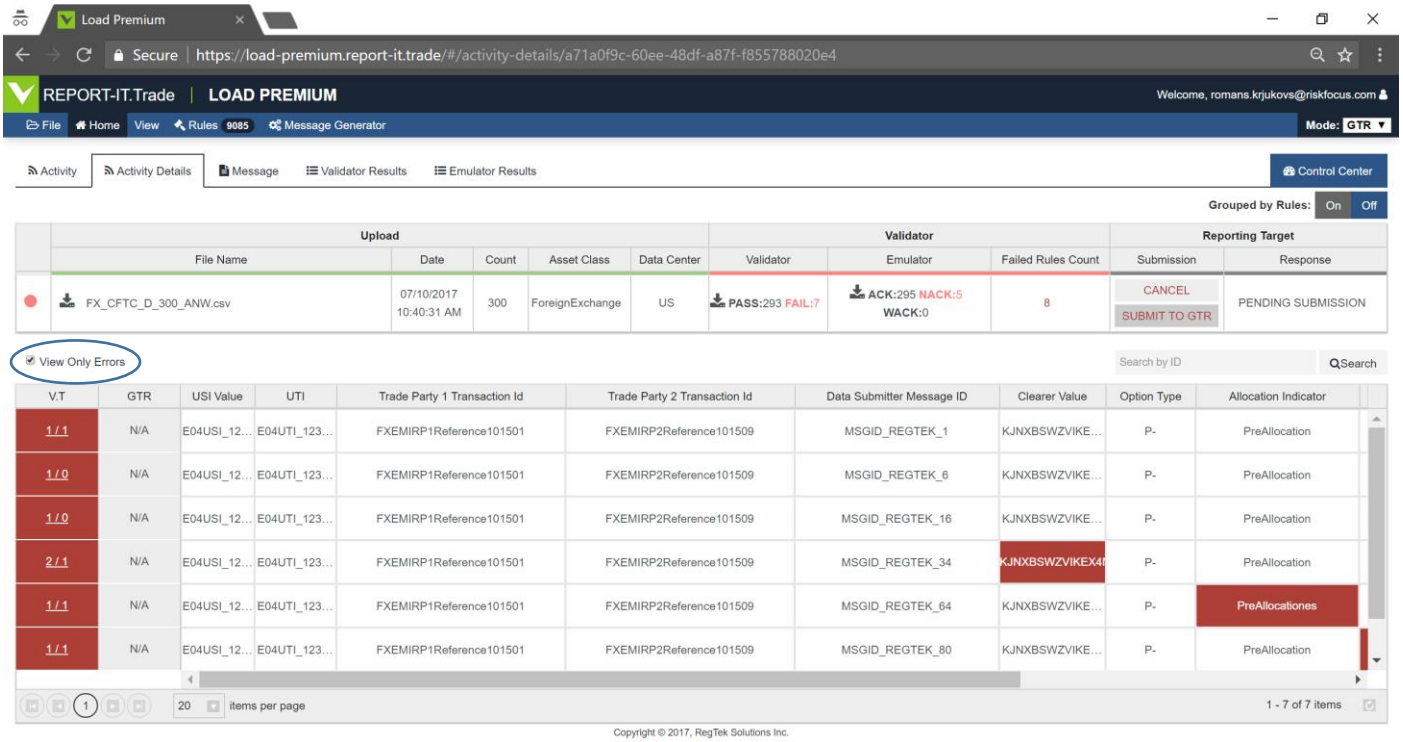
- USI Prefix
- USI Value
- UTI Prefix
- UTI Value
- Party 1 Transaction ID – party 1 transaction identifier
- Party 2 Transaction ID – party 2 transaction identifier
- Message ID – individual message identifier
- Rule ID – RegTek.Solutions Rule ID for any failed rules
- Field Name – offending field name for any rejection
- Reject Reason – reason for the validation failure
- Jurisdiction – regulatory jurisdiction applicable
- Sequence – the sequence in which the records were validated

If the user has selected any preferences for the upload then these are indicated by a feature pop-up icon. The blue icon will depict the number of features selected. Hovering over the icon will list those features selected.




User can click on the File Name to drill into the details of the individual records taking the user to the Activity Details tab.

## Activity Details Tab

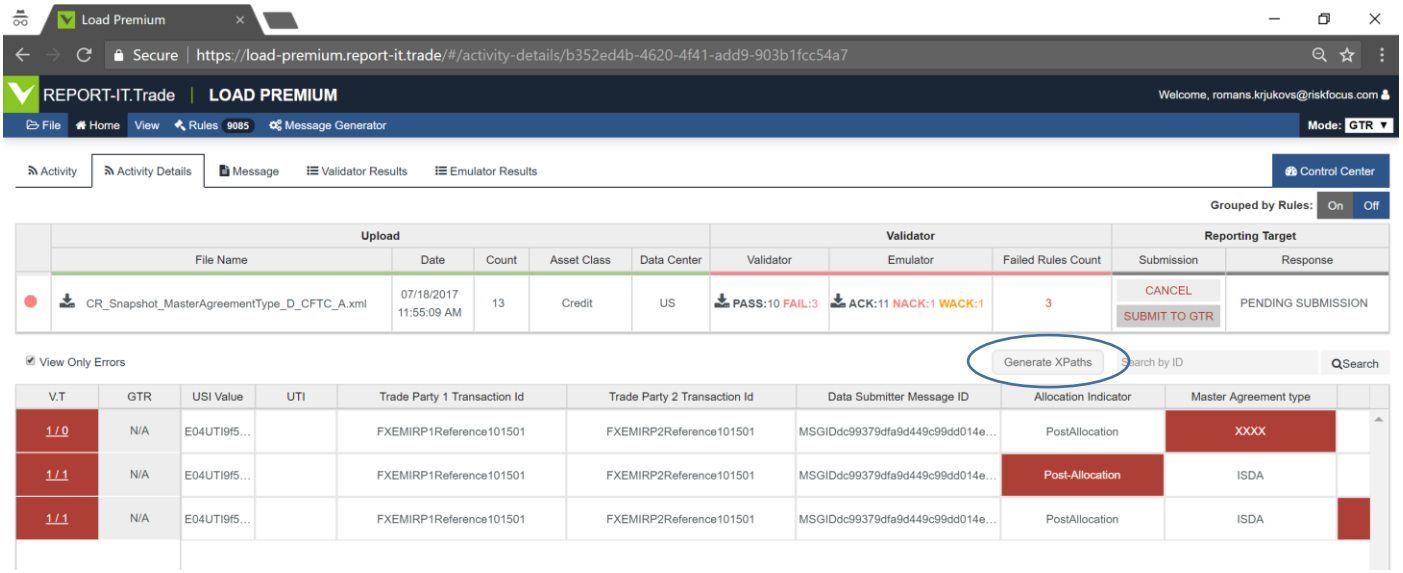



Once the user is in the Activity Details tab they are presented, by default, with all records that contain at least one error. Simply by unchecking the 'view only errors' checkbox the user can see all records within the particular File Upload.

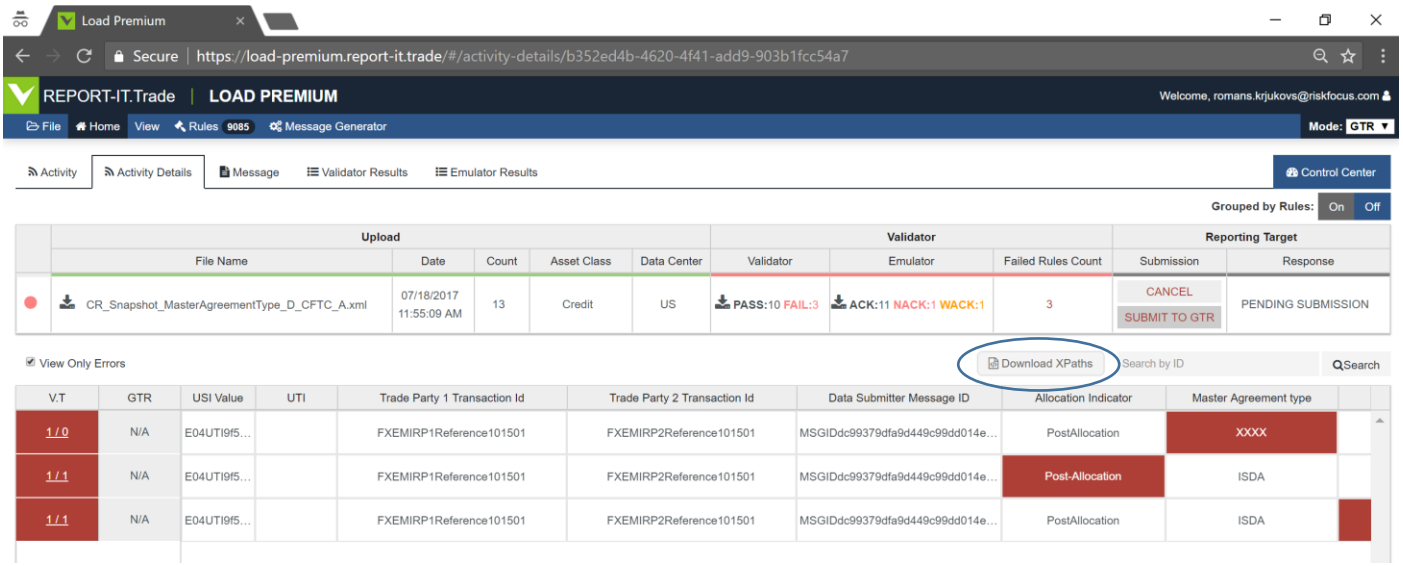
The columns in the View Only Errors screen are 5 standard ID fields listed below and any field containing an error. The standard ID fields are always displayed first and may also contain errors themselves.

- USI Value
- UTI
- Trade Party 1 Transaction ID
- Trade Party 2 Transaction ID
- Data Submitter Message ID

With View Only Errors checkbox marked an additional button is available, called Generate XPaths. Clicking this button will automatically create a downloadable file containing the XPath links to the errors within the message.

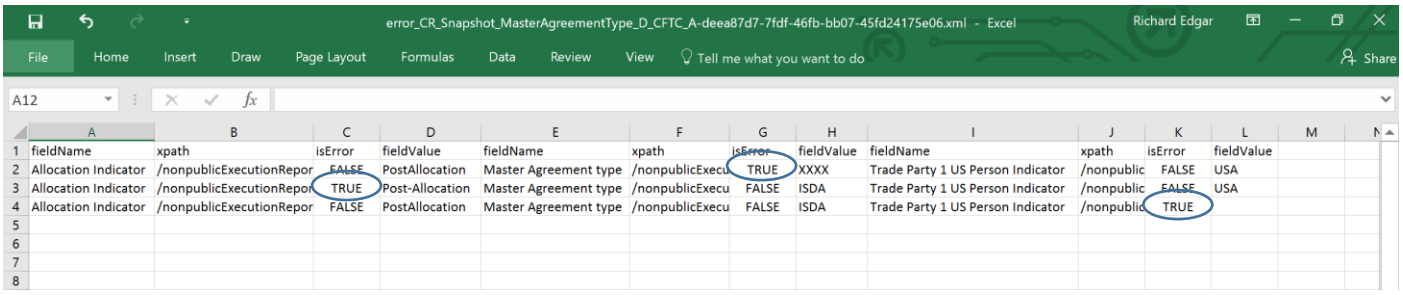



The button label will then show Download XPaths, clicking again will download the file.




This downloaded CSV file contains a row for each record with an error and contains the same data as is available in the view only errors grid. The file contains 4 data columns for every column displayed in the grid, the grid includes the 5 ID columns plus any additional columns that contain errors. These columns are:

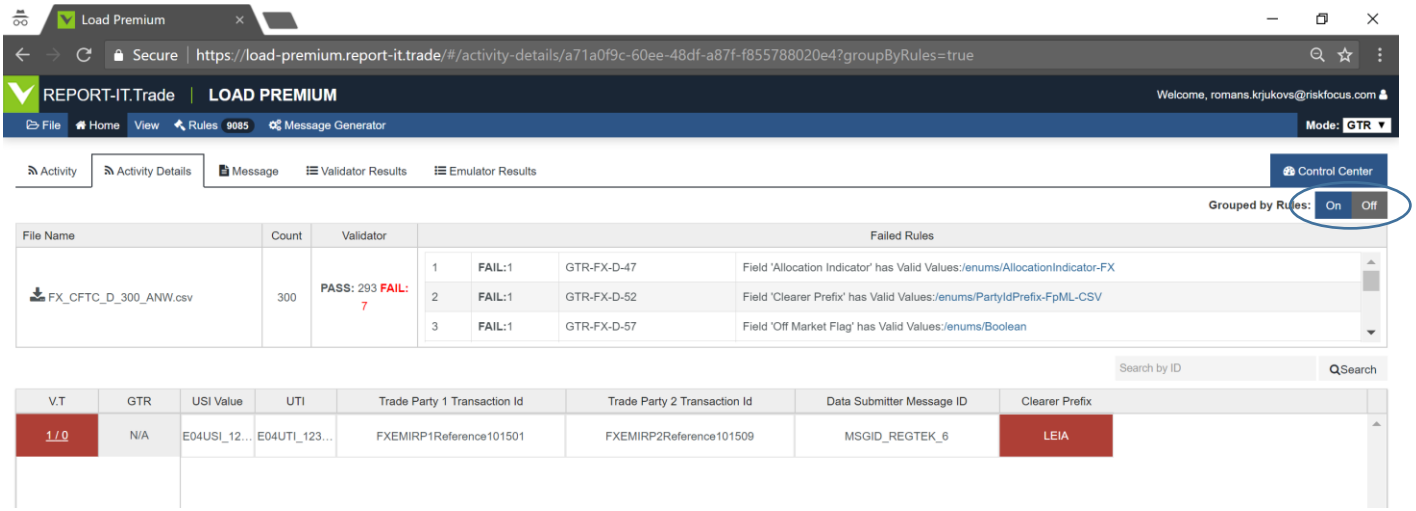
fieldName – field name from the record
xpath – the xpath to the fieldname
isError – true/false status. TRUE highlights here there is an error
fieldValue – value within the field



| | A | B | C | D | E | F | G | H | I | J | K | L |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1 | fieldName | xpath | isError | fieldValue | fieldName | xpath | isError | fieldValue | fieldName | xpath | isError | fieldValue |
| 2 | Allocation Indicator | /nonpublicExecutionRepor | FALSE | PostAllocation | Master Agreement type | /nonpublicExecu | TRUE | XXXX | Trade Party 1 US Person Indicator | /nonpublic | FALSE | USA |
| 3 | Allocation Indicator | /nonpublicExecutionRepor | TRUE | Post-Allocation | Master Agreement type | /nonpublicExecu | FALSE | ISDA | Trade Party 1 US Person Indicator | /nonpublic | FALSE | USA |
| 4 | Allocation Indicator | /nonpublicExecutionRepor | FALSE | PostAllocation | Master Agreement type | /nonpublicExecu | FALSE | ISDA | Trade Party 1 US Person Indicator | /nonpublic | TRUE | |

Those records with at least one error have the offending fields highlighted in red along with the Validator/Emulator result displayed in the V.T column furthest left. Mouse-Over action enable the user to understand the particular rules that have failed per record.

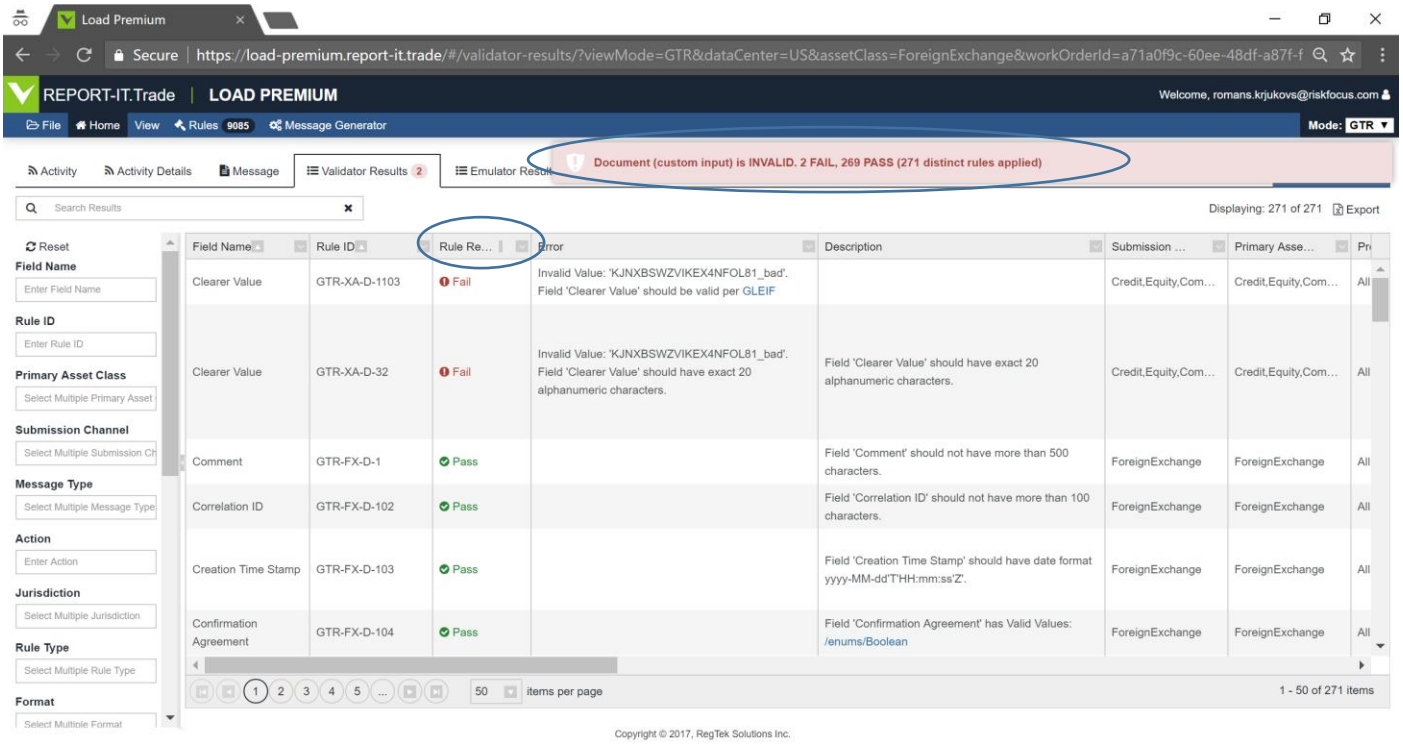
The user can also toggle on the 'Group by Rules' switch in the top right corner. This will then group the failed records by the rules that have failed, enabling the user to identify where multiple records have failed the same rule.



Users can drill further into the detail of a particular record by selecting 'Validate' when hovering over the errors highlighted in red.

## Message Interrogation & Issue Diagnosis/Resolution using the Analyst Workbench

## Validator Results Tab

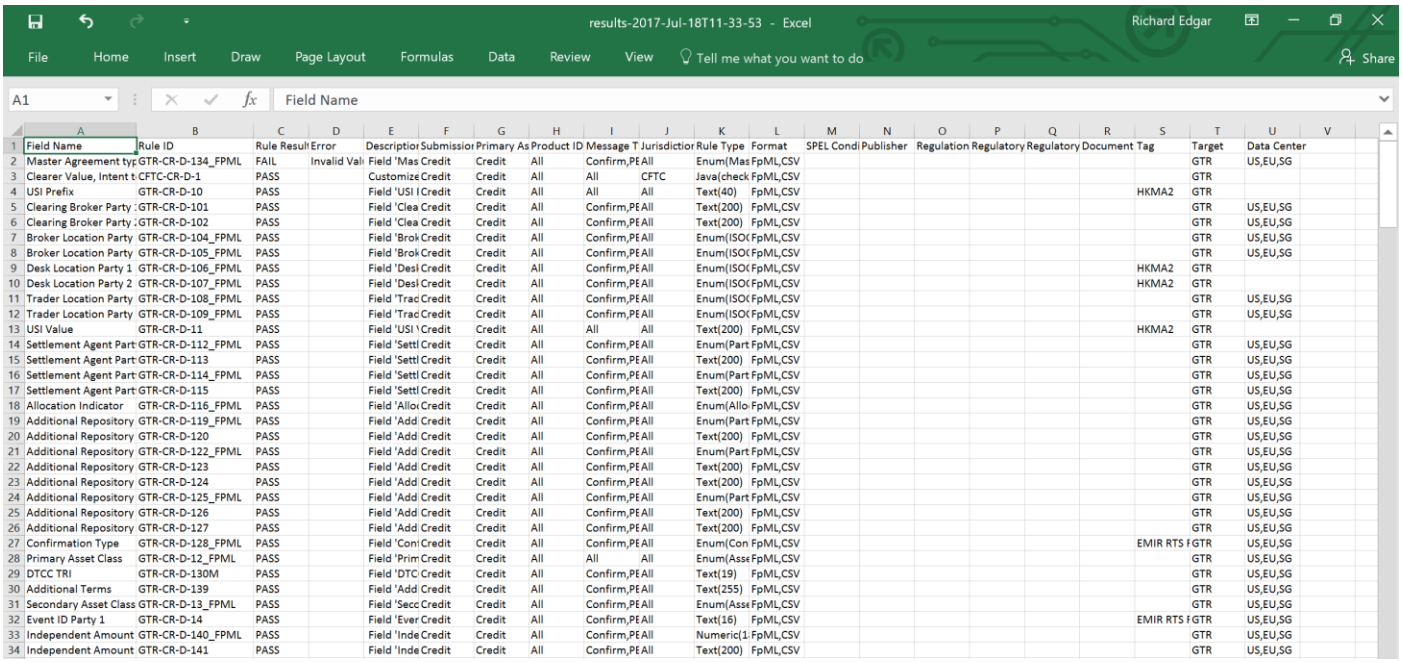



Once a user selects Validate they are presented on the Validator Results tab with a full list of all data validation rules that were applied to the particular record. A Summary Banner in red/green depending on the result will extend in from the right hand side of the page outlining the number of rules applied with a pass/fail count.

The Rule Result column gives a pass/fail status of each individual rule applied. Scrolling to the right provides the user a detailed breakdown of the parameters for each rule. Any rules that failed will also display an error message to the user.

Validator Results can be exported as per the below example:

- Field Name - corresponding field name
- Rule ID - RegTek.Solutions rule ID
- Rule Result - rule Pass/Fail status
- Error - error message
- Description - description of the rule applied
- Submission Channel
- Primary Asset Class
- Product ID Value - relevant product ID(s) the rule is applicable to
- Message Type - message type(s) the rule is applicable to
- Jurisdiction - regulatory jurisdiction(s) the rule is applicable to
- Rule Type - rule type categorisation
- Format - message format(s) the rule is applicable to
- SPEL Conditions - any SPEL conditions associated with the rule
- Publisher - publisher details
- Regulation - regulation details
- Regulatory Rule - regulatory rule identifier where available
- Regulatory Field Name(s) - regulatory field names the rule is associated with
- Document - regulatory document as to where the rule has been derived from
- Tag - RegTek.Solutions tagging field
- Target - the target destination of the submission
- Data Center - data center(s) the rule is applicable to



results-2017-Jul-18T11-33-53 - Excel

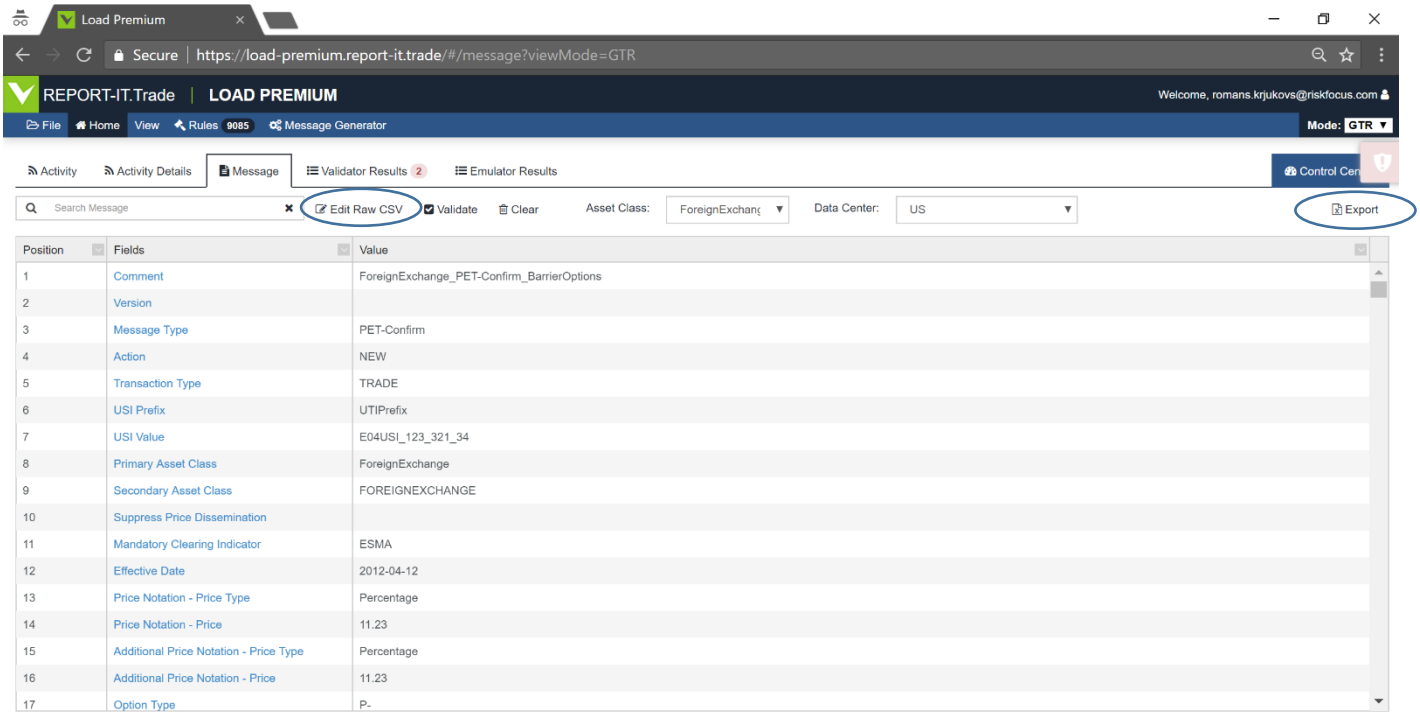
A1 | Field Name

| | Field Name | Rule ID | Rule Result | Error | Description | Submission | Primary As | Product ID | Message T | Jurisdiction | Rule Type | Format | SPEL Condi | Publisher | Regulation | Regulatory | Regulatory | Document | Tag | Target | Data Center |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2 | Master Agreement typ | GTR-CR-D-134_FPML | FAIL | Invalid Vali | Field 'Mas | Credit | Credit | All | Confirm,PE | All | Enum(Mas | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 3 | Clearer Value, Intent t | CFTC-CR-D-1 | PASS | | Customize | Credit | Credit | All | All | CFTC | Java(check | FpML,CSV | | | | | | | | GTR | |
| 4 | USI Prefix | GTR-CR-D-10 | PASS | | Field 'USI I | Credit | Credit | All | All | All | Text(40) | FpML,CSV | | | | | | | HKMA2 | GTR | |
| 5 | Clearing Broker Party : | GTR-CR-D-101 | PASS | | Field 'Clea | Credit | Credit | All | Confirm,PE | All | Text(200) | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 6 | Clearing Broker Party : | GTR-CR-D-102 | PASS | | Field 'Clea | Credit | Credit | All | Confirm,PE | All | Text(200) | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 7 | Broker Location Party | GTR-CR-D-104_FPML | PASS | | Field 'Brok | Credit | Credit | All | Confirm,PE | All | Enum(ISO( | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 8 | Broker Location Party | GTR-CR-D-105_FPML | PASS | | Field 'Brok | Credit | Credit | All | Confirm,PE | All | Enum(ISO( | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 9 | Desk Location Party 1 | GTR-CR-D-106_FPML | PASS | | Field 'Desl | Credit | Credit | All | Confirm,PE | All | Enum(ISO( | FpML,CSV | | | | | | | HKMA2 | GTR | |
| 10 | Desk Location Party 2 | GTR-CR-D-107_FPML | PASS | | Field 'Desl | Credit | Credit | All | Confirm,PE | All | Enum(ISO( | FpML,CSV | | | | | | | HKMA2 | GTR | |
| 11 | Trader Location Party | GTR-CR-D-108_FPML | PASS | | Field 'Trac | Credit | Credit | All | Confirm,PE | All | Enum(ISO( | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 12 | Trader Location Party | GTR-CR-D-109_FPML | PASS | | Field 'Trac | Credit | Credit | All | Confirm,PE | All | Enum(ISO( | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 13 | USI Value | GTR-CR-D-11 | PASS | | Field 'USI \ | Credit | Credit | All | All | All | Text(200) | FpML,CSV | | | | | | | HKMA2 | GTR | |
| 14 | Settlement Agent Part | GTR-CR-D-112_FPML | PASS | | Field 'Sett | Credit | Credit | All | Confirm,PE | All | Enum(Part | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 15 | Settlement Agent Part | GTR-CR-D-113 | PASS | | Field 'Sett | Credit | Credit | All | Confirm,PE | All | Text(200) | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 16 | Settlement Agent Part | GTR-CR-D-114_FPML | PASS | | Field 'Sett | Credit | Credit | All | Confirm,PE | All | Enum(Part | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 17 | Settlement Agent Part | GTR-CR-D-115 | PASS | | Field 'Sett | Credit | Credit | All | Confirm,PE | All | Text(200) | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 18 | Allocation Indicator | GTR-CR-D-116_FPML | PASS | | Field 'Allo | Credit | Credit | All | Confirm,PE | All | Enum(Allo | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 19 | Additional Repository | GTR-CR-D-119_FPML | PASS | | Field 'Add | Credit | Credit | All | Confirm,PE | All | Enum(Part | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 20 | Additional Repository | GTR-CR-D-120 | PASS | | Field 'Add | Credit | Credit | All | Confirm,PE | All | Text(200) | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 21 | Additional Repository | GTR-CR-D-122_FPML | PASS | | Field 'Add | Credit | Credit | All | Confirm,PE | All | Enum(Part | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 22 | Additional Repository | GTR-CR-D-123 | PASS | | Field 'Add | Credit | Credit | All | Confirm,PE | All | Text(200) | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 23 | Additional Repository | GTR-CR-D-124 | PASS | | Field 'Add | Credit | Credit | All | Confirm,PE | All | Text(200) | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 24 | Additional Repository | GTR-CR-D-125_FPML | PASS | | Field 'Add | Credit | Credit | All | Confirm,PE | All | Enum(Part | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 25 | Additional Repository | GTR-CR-D-126 | PASS | | Field 'Add | Credit | Credit | All | Confirm,PE | All | Text(200) | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 26 | Additional Repository | GTR-CR-D-127 | PASS | | Field 'Add | Credit | Credit | All | Confirm,PE | All | Text(200) | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 27 | Confirmation Type | GTR-CR-D-128_FPML | PASS | | Field 'Con | Credit | Credit | All | Confirm,PE | All | Enum(Con | FpML,CSV | | | | | | | EMIR RTS F | GTR | US,EU,SG |
| 28 | Primary Asset Class | GTR-CR-D-12_FPML | PASS | | Field 'Prim | Credit | Credit | All | All | All | Enum(Asse | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 29 | DTCC TRI | GTR-CR-D-130M | PASS | | Field 'DTC | Credit | Credit | All | Confirm,PE | All | Text(19) | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 30 | Additional Terms | GTR-CR-D-139 | PASS | | Field 'Add | Credit | Credit | All | Confirm,PE | All | Text(255) | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 31 | Secondary Asset Class | GTR-CR-D-13_FPML | PASS | | Field 'Secc | Credit | Credit | All | Confirm,PE | All | Enum(Asse | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 32 | Event ID Party 1 | GTR-CR-D-14 | PASS | | Field 'Ever | Credit | Credit | All | Confirm,PE | All | Text(16) | FpML,CSV | | | | | | | EMIR RTS F | GTR | US,EU,SG |
| 33 | Independent Amount | GTR-CR-D-140_FPML | PASS | | Field 'Inde | Credit | Credit | All | Confirm,PE | All | Numeric(1 | FpML,CSV | | | | | | | | GTR | US,EU,SG |
| 34 | Independent Amount | GTR-CR-D-141 | PASS | | Field 'Inde | Credit | Credit | All | Confirm,PE | All | Text(200) | FpML,CSV | | | | | | | | GTR | US,EU,SG |

To interrogate the message itself, the user can simply select the Message tab which will then display the message as below.

## Message Tab

CSV



Load Premium

https://load-premium.report-it.trade/#/message?viewMode=GTR

REPORT-IT.Trade | LOAD PREMIUM

Welcome, romans.krjukovs@riskfocus.com

File | Home | View | Rules 9085 | Message Generator | Mode: GTR

Activity | Activity Details | Message | Validator Results 2 | Emulator Results | Control Cen

Search Message | Edit Raw CSV | Validate | Clear | Asset Class: ForeignExchang | Data Center: US | Export

| Position | Fields | Value |
|---|---|---|
| 1 | Comment | ForeignExchange_PET-Confirm_BarrierOptions |
| 2 | Version | |
| 3 | Message Type | PET-Confirm |
| 4 | Action | NEW |
| 5 | Transaction Type | TRADE |
| 6 | USI Prefix | UTIPrefix |
| 7 | USI Value | E04USI_123_321_34 |
| 8 | Primary Asset Class | ForeignExchange |
| 9 | Secondary Asset Class | FOREIGNEXCHANGE |
| 10 | Suppress Price Dissemination | |
| 11 | Mandatory Clearing Indicator | ESMA |
| 12 | Effective Date | 2012-04-12 |
| 13 | Price Notation - Price Type | Percentage |
| 14 | Price Notation - Price | 11.23 |
| 15 | Additional Price Notation - Price Type | Percentage |
| 16 | Additional Price Notation - Price | 11.23 |
| 17 | Option Type | P- |

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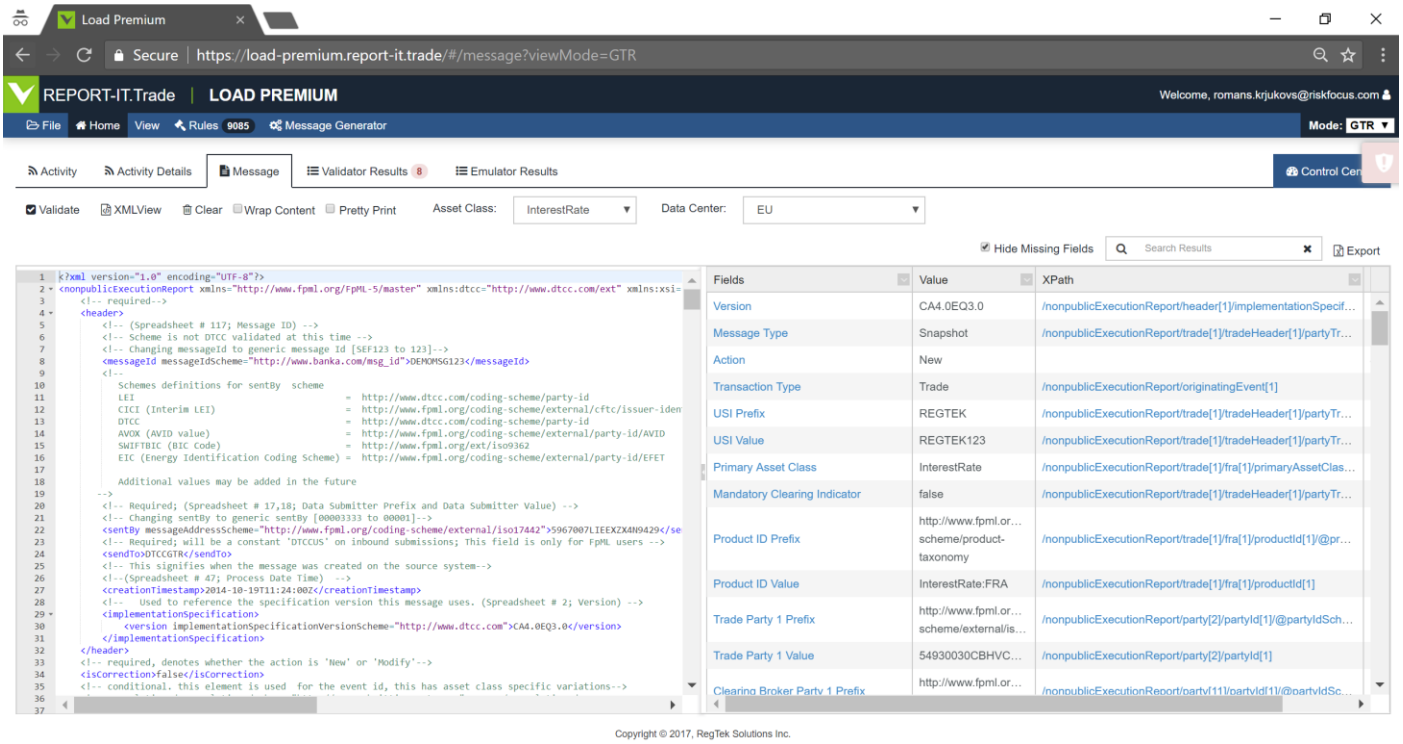
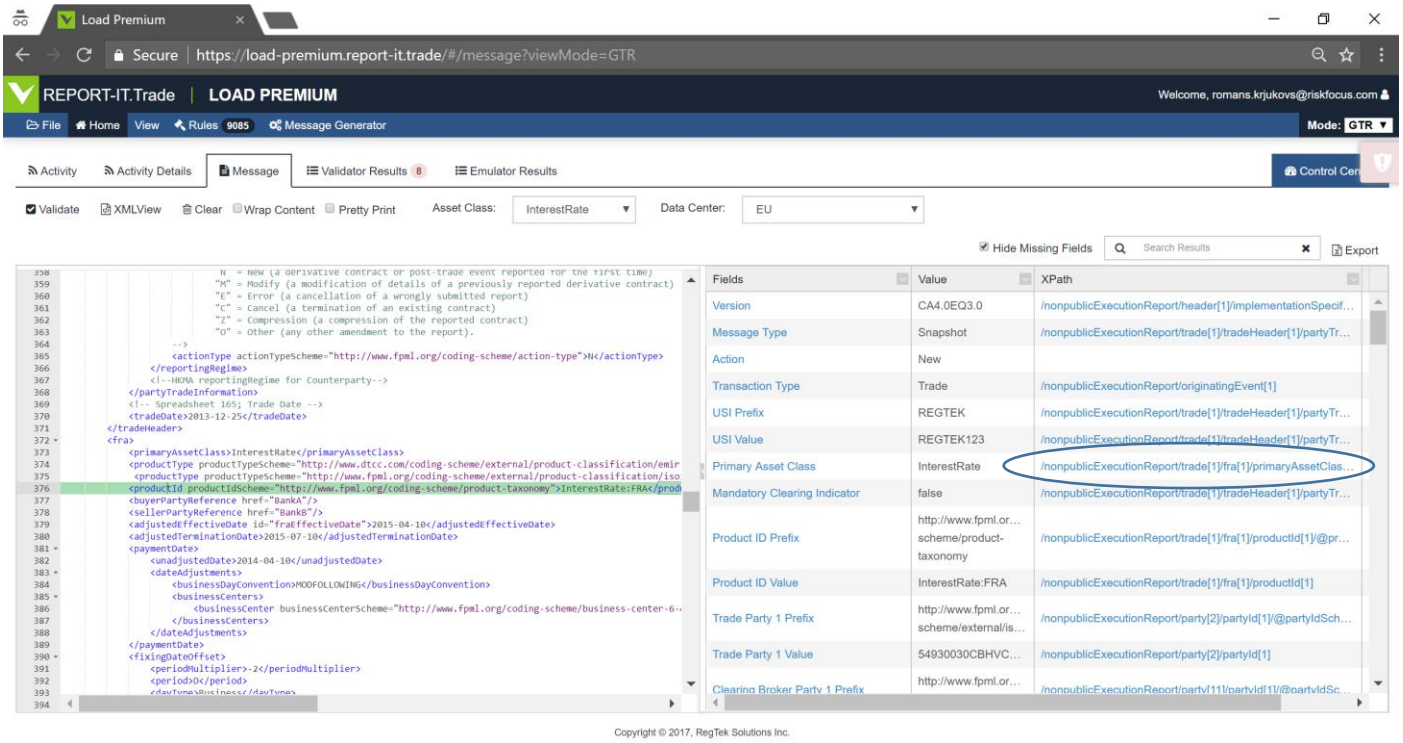
The user can search the message, make in-memory changes to the message in the UI and click Validate to run an instant re-validation incorporating the most recent changes.
Users can also choose to edit the Raw CSV file or choose to export the data using the export button on the right.

FpML/CSV Split Screen

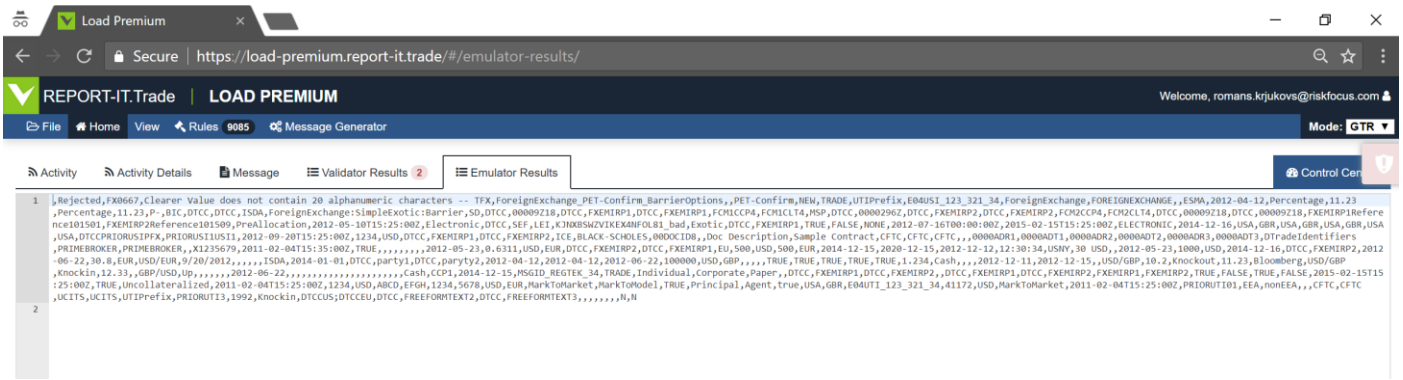



If the record is a FpML message then the user will automatically be shown a split screen view with the original FpML message on the left and a flattened view on the right. This is the same transformation processed applied by the GTR. The user is provided with Xpath links back to the FpML to highlight where the value for a particular field has been extracted from.
The user can search the message, make in-memory changes to the message in the UI and click Validate to run an instant re-validation incorporating the most recent changes.
Users can also choose to view only XML by clicking XML View or choose to export the data using the export button on the right. There are also check boxes to wrap content and for pretty print.

X-Path Links

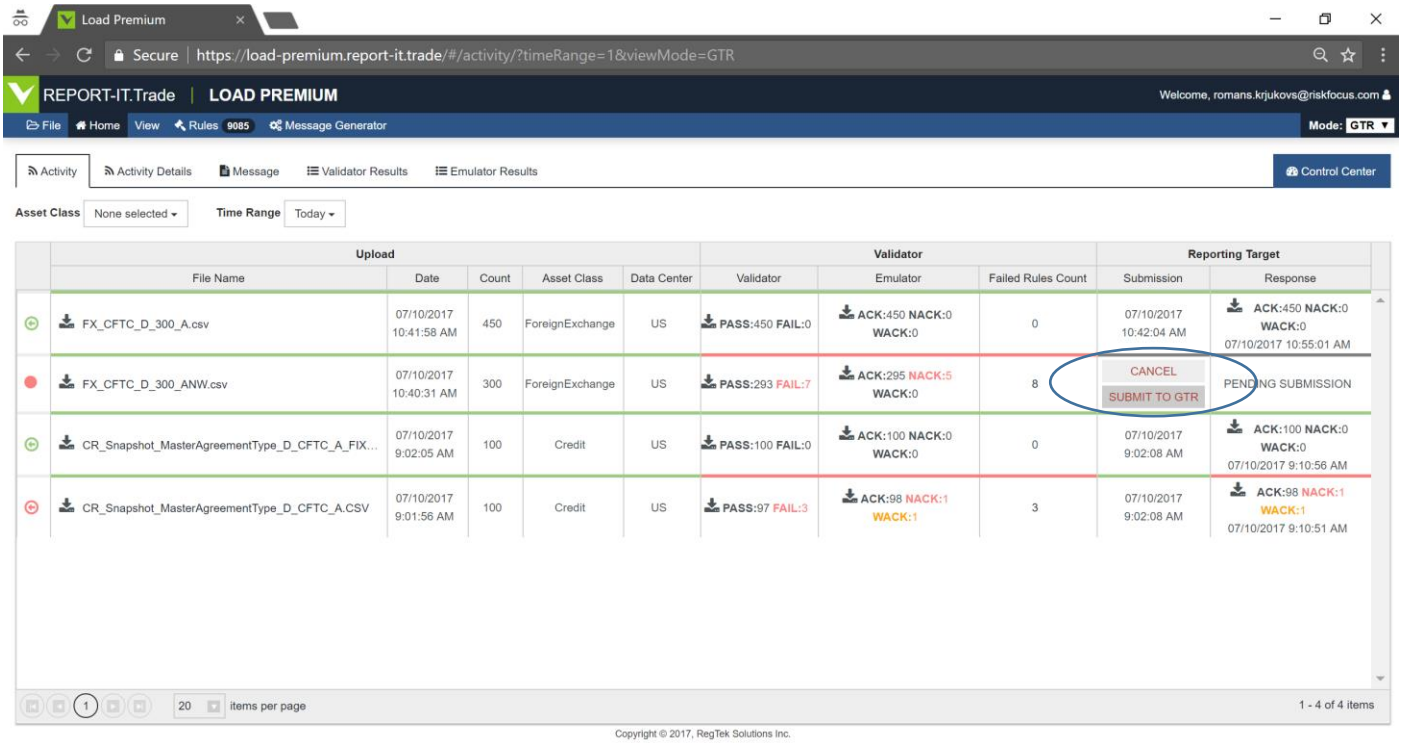



## Emulator Results Tab




Emulator results tab will return the emulated behavior of the GTR were that record to be submitted to the GTR, replicating where possible the ACK/WACK/NACK response.

## Submitting a File to the GTR




## Auto-Submit

Auto-Submit Checkbox can be checked at anytime on the preferences or load screen. This will ensure that a clean file with no validation errors will be automatically submitted to the GTR. If this is the case the Submission column will display a time/date stamp and the Response column will display a real-time clock count until a response is received. If the file contains errors however the file will be held up at the submission column.

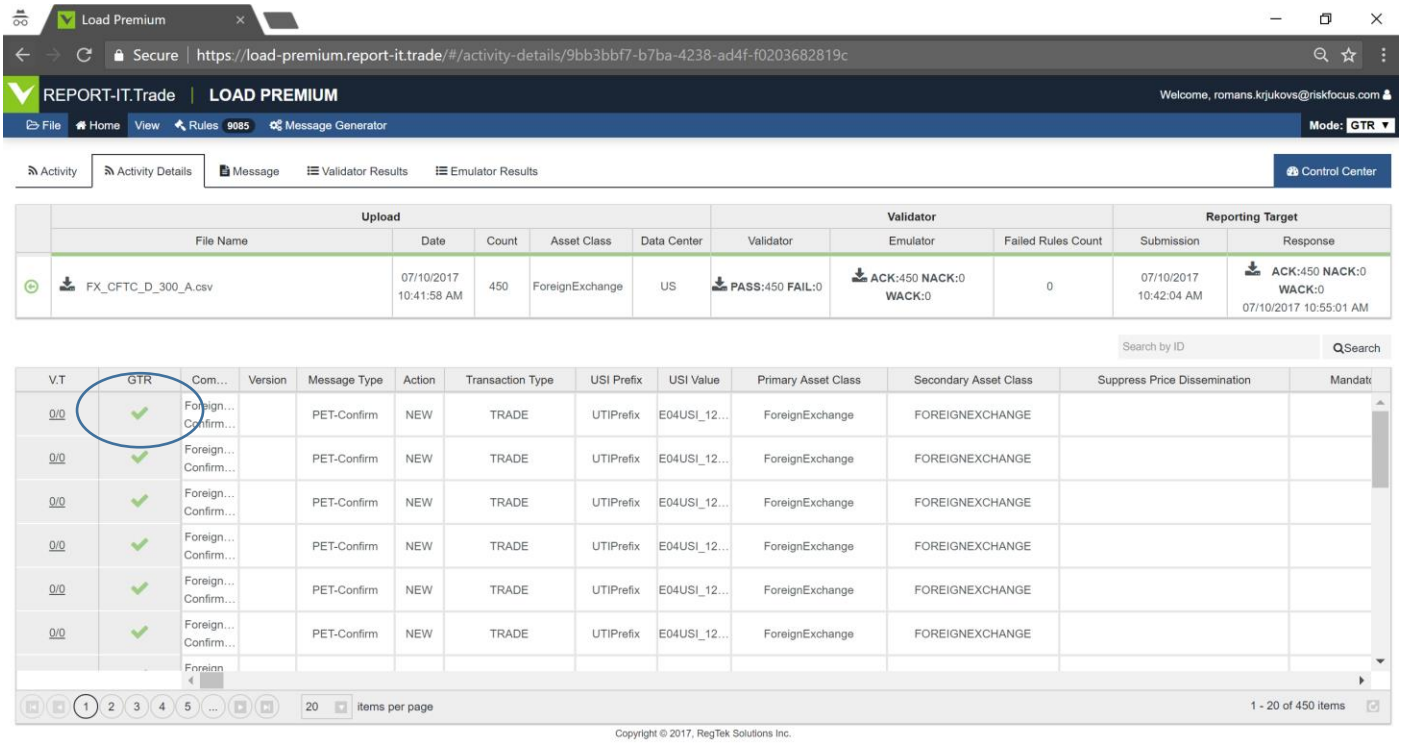
## Manual Submit

If the auto-submit box is left unchecked then once a file has been uploaded it is held at the submission column to await user action. The user can select to cancel the submission or submit to the GTR. Once submitted the submission column will display a time/date stamp and the Response column will display a real-time clock count until a response is received.

## Manual Override

If the uploaded file contains errors the user still has the option to submit the file.

## Submission Results

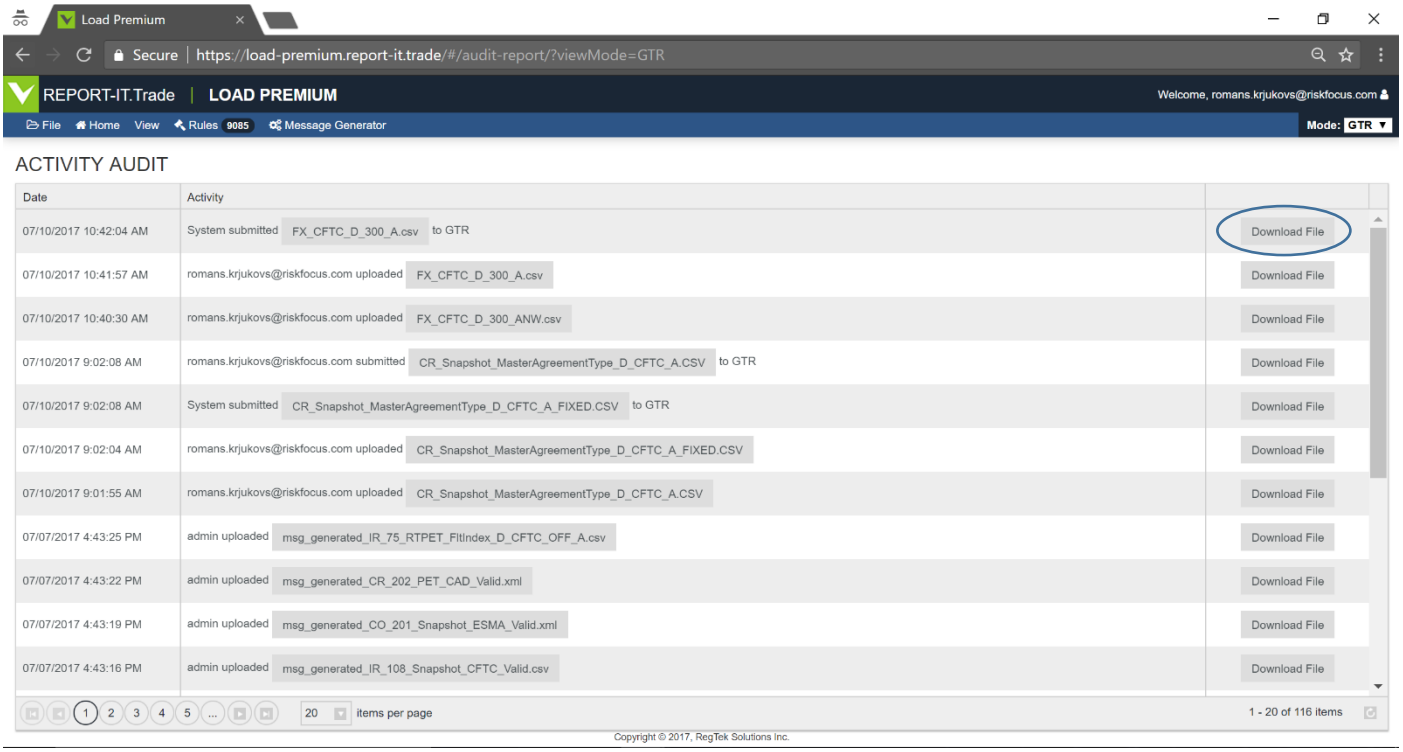



Once the GTR has provided a response to the submission, the result for each record is tied back to the original and displayed in the GTR column as below. The user can also download the GTR response by selecting the download icon under the Response column.

ACK – Green Tick/WACK – Amber Cross/NACK – Red Cross

| V.T | GTR |
|---|---|
| 1 / 1 | ✖ |
| 1 / 0 | ✔ |
| 1 / 1 | ✖ |

## Activity Audit




View/Activity Audit

Displays a full audit trail of all activity by date/time and user. All entries can be downloaded by clicking the corresponding download file button on the right.