



**HONG KONG INTERBANK
CLEARING LIMITED**
香港銀行同業結算有限公司

**Operating Procedures for Hong Kong Trade Repository -
User Manual for Participants
(Trade Functions – Reporting Service – Appendix (ISO 20022))**

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Amendment Summary

Version	Effective Date	Section*	Amendment
1.0	May 2025 (Initial Publication)	-	-
1.1	Jun 2025 (Update)	C.2.2.3, C.2.3.3, C.2.4.3	Align field names with the hypen or single quote character
1.2	Dec 2025 (Update)	C.2.4	Added section for CTRD2612 – Trade Position (with update) Report – ISO 20022
1.2	Dec 2025 (Update)	C.3	Added section for archived files – ISO 20022 showing the reporting layout when retrieving archived data
1.3	Jul 2026 (Update)	C.2.9	Added section for CTRD2712 - Participant Missing Valuation Data Report - ISO 20022
		C.4	UI Enquiry Report - ISO 20022

Remarks:

*Unless otherwise specified, the Section Numbers shown in the Section column refer to those of the latest version of User Manual.

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APPENDIX A TRADE DATA

A.1 Status Value

A.1.1 Trade Status

Status	Meaning
Open	The trade is still outstanding.
Expired	The trade is expired/matured.
Terminated	The trade is fully terminated.
Errored	The trade is ended by Error action.
Transferred Out	The trade is ended by Transfer out action or auto transferred out due to system trade actions.

A.1.2 Trade, Valuation, Margin and Collateral Action Status

Status	Meaning
Accepted	The action request is successfully captured by the system without any errors found.
Rejected	The action request is rejected by the system.

A.1.3 Link Status

Link Status	Description
Linked	The trade is linked to counterparty's trade.
Unlinked	The trade is subject to day-end linking process (Open Status) but is not linked to any counterparty's trade.

A.1.4 Reconciliation Status

Reconciliation Status	Description
Content Mismatched	Not all the matching fields of the linked trade pair are matched in the last day-end reconciliation process.
Trade Not Found	The trade is failed to link with counterparty's trade.

A.2 Linking / Matching Fields

NOTE: Please refer to the Appendix C.2.5.3 for details on Linking / Matching Fields.

APPENDIX B REPORT DATA SORTING ORDER

For various reports, the action types are displayed in following order:

B.1 Trading Reporting

Action Type
New
Modify
Correct
Terminate
Error
Revive
Transfer out

B.2 Margin and Collateral Reporting

Action Type
Collateral or Margin update
Correct

APPENDIX C REPORT LAYOUT

C.1 Introduction

C.1.1 Report ID

Every report can be uniquely identified by its report ID. A report ID is basically comprised of a 4-characters prefix, followed by a 4-digits number.

C.1.1.1 Prefix Naming Convention

All reports related to business functions are prefixed with “CTR”. Depending on its generation nature, the last character of the 4-characters prefix can be:

- **D** – These are daily system reports.
- **B** – These are archive files that are generated and stored in the offline media after data concealment. End users have no access to these reports.
- **I** – These are archive files that are generated upon request received from HKMA and subsequently triggered from operation menu by operator, and will not be available in the UI View Report List function.
- **V** – These are online real-time reports generated through the UI enquiry functions and details screens. These reports are immediately generated when the “Save to File” icon is clicked.

C.1.1.2 Report Numbering Strategy

The report number uniquely captures the “purpose” of the report. In other words, reports with the same report number should have very similar layout.

The report numbers are assigned according to the following allocation strategy:

2XXX	System reports for Participants
25XX	Reports on first-class trade-related entities, e.g. reports on trade actions, etc.
26XX	Reports on some system generated or implied entities, e.g. position
27XX	Reports on valuation action
28XX	Reports on margin data and collateral action

0XXX	UI Enquiry reports
05XX	The trade action details report.
07XX	Miscellaneous details report
08XX	Miscellaneous summary reports
09XX	Valuation action detail or margin and collateral action detail report

0XXX	Archive reports
70XX	Archive files on trades, trade actions, valuation, and margin and collateral data.
71XX	Archive Request files on trades, trade actions and valuation, and margin and collateral data.

C.1.1.3 Abbreviation

Abbreviation is used to describe an asset class in short form notation, in which is designed for the construction of report ID as a suffix to indicate a report in specific domain.

Below is a list of asset class abbreviation used to represent a report ID and report name.

Abbreviation	Asset Class
IR	Interest Rate
FX	Currency
EQ	Equity
CD	Credit
CM	Commodity

C.1.2 Report List

C.1.2.1 System Reports

The following system reports are available for "Participant" only.

Report ID*	Report Name	Description	Delivery Schedule	Report Format	Appendix
CTRD 2511-XX	Trade Action Report - <Asset Class> - ISO 20022	This report shows the change history (including the change of actions) of trade actions of ISO 20022 trades being modified for the day, per asset class.	Day end scheduled	CSV	C.2.2
CTRD 2611-XX	Trade Position Report - <Asset Class> - ISO 20022	This report shows the list of all active ISO 20022 trades of a participant per asset class.	Day end scheduled	CSV	C.2.3
CTRD 2612-XX	Trade Position (with update) Report - <Asset Class> - ISO 20022	This report shows the list of all reporting trades being modified for the day, per asset class.	Day end scheduled	CSV	C.2.4
CTRD 2613	Participant Trade Reconciliation Discrepancy Report - ISO 20022	This report shows the list of reporting trades of participant with “Open” status and failed results in trade reconciliation.	Service window of the following day	CSV	C.2.5
CTRD 2614	Participant Uncertain Unlink Report - ISO 20022	This report shows the list of reporting trades of participant with “Open” status and uncertain unlinks. This report is generated for overseas incorporated AI only.	Service window of the following day	CSV	C.2.6
CTRD 2615	Participant Late Reporting Report - ISO 20022	This report shows a list of action types which are determined as late reporting received for the day.	Service window of the following day	CSV	C.2.7
CTRD 2711	Participant Valuation Action Report - ISO 20022	This report shows the list of all valuation actions for the day.	Day end scheduled	CSV	C.2.8

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Report ID*	Report Name	Description	Delivery Schedule	Report Format	Appendix
CTRD 2712	Participant Missing Valuation Data Report - ISO 20022	This report shows list of trades that has missing valuation data. The trade will be treated as having missing valuation data if the MTM valuation which are missing within 30 calendar days per transaction, it will be listed in the report. The report only shows the most recent period of missing valuation data. The missing period is configured by internal parameter With T + 2 reporting timeframe, valuations which are not reported on T, T + 1 will not be shown on this report.	Day end scheduled	CSV	C.2.9
CTRD 2811	Participant Margin and Collateral Action Report - ISO 20022	This report shows the list of all margin and collateral actions for the day.	Day end scheduled	CSV	C.2.10C.2.9

C.1.2.2 Reports for Archival Files

Report ID*	Report Name	Description	Delivery Schedule	Report Format
CTRI 7111	Trade Archive Request File - ISO 20022	This requested archive file shows the archived trade and its historical details of a specific trade.	Adhoc Request	CSV
CTRI 7112	Trade Action Archive Request File - ISO 20022	This requested archive file shows the archived trade actions of a specific trade.	Adhoc Request	CSV
CTRI 7113	Valuation Action Archive Request File - ISO 20022	This archive file shows the archived valuation actions of a specific trade.	Adhoc Request	CSV
CTRI 7114	Margin and Collateral Action Archive Request File - ISO 20022	This archive file shows the archived margin and collateral actions of a specific margin and collateral data.	Adhoc Request	CSV

C.1.2.3 UI Enquiry Report

Report ID*	Report Name	Description	Delivery Schedule	Report Format
CTRV 0520	New Trade Action Detail Report - ISO 20022	This report shows the full detail view of a new trade action of reporting trade.	Adhoc Request	CSV
CTRV 0521	Modify Trade Action Detail Report - ISO 20022	This report shows the full detail view of a modify trade action of reporting trade.	Adhoc Request	CSV
CTRV 0522	Correct Trade Action Detail Report - ISO 20022	This report shows the full detail view of a correct trade action of reporting trade.	Adhoc Request	CSV
CTRV 0523	Terminate Trade Action Detail Report - ISO 20022	This report shows the full detail view of a terminate trade action of reporting trade.	Adhoc Request	CSV
CTRV 0524	Error Trade Action Detail Report - ISO 20022	This report shows the full detail view of an error trade action of reporting trade.	Adhoc Request	CSV
CTRV 0525	Revive Trade Action Detail Report - ISO 20022	This report shows the full detail view of a revive trade action of reporting trade.	Adhoc Request	CSV
CTRV 0526	Transfer Out Trade Action Detail Report - ISO 20022	This report shows the full detail view of a transfer out trade action of reporting trade.	Adhoc Request	CSV
CTRV 0711	Trade Detail Report - ISO 20022	This report shows the detail view of a reporting trade.	Adhoc Request	CSV

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Report ID*	Report Name	Description	Delivery Schedule	Report Format
CTRV 0811	Trade Summary Report - ISO 20022	This report shows a summary list of reporting trades searched by the user interface.	Adhoc Request	CSV
CTRV 0812	Trade Action Summary Report - ISO 20022	This report shows a summary list of trade actions of reporting trades searched by the user interface.	Adhoc Request	CSV
CTRV 0813	Valuation Action Summary Report - ISO 20022	This report shows a summary list of valuation actions searched by the user interface.	Adhoc Request	CSV
CTRV 0814	Margin and Collateral Action Summary Report - ISO 20022	This report shows a summary list of margin and collateral actions searched by the user interface.	Adhoc Request	CSV
CTRV 0911	Valuation Action Detail Report - ISO 20022	This report shows the detail view of a valuation action.	Adhoc Request	CSV
CTRV 0912	Margin and Collateral Update Action Detail Report - ISO 20022	This report shows the detail view of a margin and collateral update action.	Adhoc Request	CSV
CTRV 0913	Margin and Collateral Correct Action Detail Report - ISO 20022	This report shows the detail view of a margin and collateral correct action.	Adhoc Request	CSV

Note:

XX in report id specifies the short form of the asset class; refer to section C.1.1.3 for details.

C.1.3 Record Structure of Report Data in CSV Format

All reports delivered in CSV format is generated with the following record structure.

- i) Each line of record may be either of the type of content. The footer is available in system report and MIS file only
 - a. Header
 - b. Column Heading
 - c. Report Detail
 - d. Footer
- ii) Conforming to CVS format standard that each field is comma delimited
- iii) End of line marker is carriage return and newline character (\r\n)
- iv) First line of file must be a “Header” record which presents general and control information about the report data e.g. Report ID, Report Name, Report Date, etc
- v) Second line of file is a “Column Heading” record which presents the field name of report detail record
- vi) All lines starting from line 3 are “Report Detail” records
- vii) Last line of file must be a “Footer”

C.1.4 Report Data Layout Specification Convention

For each report, the data layout for each record type of “Header”, “Column Heading”, “Report Detail” and “Footer” will be described. Since “Header” record layout is common for all CSV reports unless specified, the data field layout is documented in the “Common Report Layout” section.

For each record type, the data field layout is presented in a table of the following attributes:

Attribute	Description
Column No.	It shows the column no. of field appearing in the record type.
Field Name	Self Explanatory
Data Name	If the field name is different from data name used in data dictionary, data name will be specified for user to look up its format description in data dictionary.
Remark	Self Explanatory Whenever there is field to be output as list of values, “List of Values” will be specified in the remark to signify that the value will be output with format : “xxxx\r\n xxxx\r\n xxxx” where xxxx is the domain value for each element and \r\n is invisible control character carriage return and new line. For example, Price schedule - Effective date is usually a list of values. When exported as CSV report data, the field Price schedule - Effective date will be formatted as: “2024-12-12\r\n2024-12-13” where \r\n is invisible control characters.

Attribute	Description
	. Moreover, it also provides other addition information about the field if necessary.
Footer	The footer layout is appearing as following: -- End of Report --

C.1.5 Report Data Sorting Order

C.1.5.1 Trading Reporting

For various reports, the action types are displayed in following order:

Action Type
New
Modify
Correct
Terminate
Error
Revive
Transfer out

C.1.5.2 Margin and Collateral Reporting

For various reports, the action types are displayed in following order:

Action Type
Collateral or Margin update
Correct

C.1.5.3 Asset Class

For various reports, the asset classes are displayed in following order:

Asset Class
IR
FX
EQ
CD
CM

C.2 Common Report Layout

C.2.1 CSV Data

C.2.1.1 Header Record

The following CSV report data layout is common to all system reports.

Col. #	Field Name	Data Name	Remarks
1	Report ID	Report ID	
2	Report Name	Report Name	
3	Participant ID	TR Participant ID	
4	Report Date	Report Date	
5	Report Generation Time	Report Generation Time	

C.2.2 CTRD2511 - Trade Action Report - ISO 20022

C.2.2.1 Report Description

Purpose:	This report shows the change history of trade actions of ISO 20022 trades being modified for the day, per asset class.
Type:	System
Delivery Schedule:	Day end scheduled
Access Path:	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

C.2.2.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Trade Event Report (Master)

Fields	Description
Report ID	CTRD2511-XX
Report Name	Trade Action Report - <Asset Class> - ISO 20022

C.2.2.3 Report Details

Col. #	Field Name	Data Name	Remarks
1	Action type		
2	Participant	TR Participant ID	
3	Participant name	Participant Name	
4	TR trade action reference	TR Trade Action Reference	

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Col. #	Field Name	Data Name	Remarks
5	TR trade reference	TR Trade Reference	
6	Action creation timestamp	Action Creation Timestamp	
7	File name	File Name	
8	File reference	File Reference	
9	File capture timestamp	File Capture Timestamp	
10	User ID	User ID	
11	Submission channel	Submission Channel	
12	Effective date (UTC)	Date	
13	Expiration date (UTC)	Date	
14	Early termination date (UTC)	Date	
15	Reporting timestamp (UTC)	Date Time (UTC)	
16	Execution timestamp (UTC)	Date Time (UTC)	
17	Counterparty 1 (TR entity ID)	TR Participant ID	
18	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
19	Counterparty 1	Legal Entity Identifier (LEI)	
20	Counterparty 2 (TR entity ID)	TR Participant ID	
21	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
22	Counterparty 2	Trade Counterparty Identifier (Original Code)	
23	Counterparty 2 name		
24	Counterparty 2 identifier type indicator	Boolean	
25	Direction 1		
26	Direction 2 - Leg 1		
27	Direction 2 - Leg 2		
28	Cleared		
29	Central counterparty - ID type	Trade Counterparty Identifier Type (Original Code)	

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Col. #	Field Name	Data Name	Remarks
30	Central counterparty	Trade Counterparty Identifier (Original Code)	
31	Clearing member - ID type	Trade Counterparty Identifier Type (Original Code)	
32	Clearing member	Trade Counterparty Identifier (Original Code)	
33	Platform identifier		
34	Confirmed		
35	Final contractual settlement date (UTC)	Date	
36	Settlement currency - Leg 1		
37	Settlement currency - Leg 2		
38	Settlement location		
39	Fixed rate day count convention - Leg 1		
40	Floating rate day count convention - Leg 1		
41	Fixed rate day count convention - Leg 2		
42	Floating rate day count convention - Leg 2		
43	Fixed rate payment frequency period - Leg 1		
44	Floating rate payment frequency period - Leg 1		
45	Fixed rate payment frequency period - Leg 2		
46	Floating rate payment frequency period - Leg 2		
47	Fixed rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
48	Floating rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
49	Fixed rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
50	Floating rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
51	Collateral portfolio indicator	Boolean	
52	Price	Number (11,10) or Number (18,13)	
53	Price currency		
54	Price notation		

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Col. #	Field Name	Data Name	Remarks
55	Price unit of measure		
56	Price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
57	Price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
58	Price schedule - Price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
59	Price schedule - Price currency		List of Values Repeatable with maximum 600 times
60	Price schedule - Price notation		List of Values Repeatable with maximum 600 times
61	Fixed rate - Leg 1	Number (11,10)	
62	Fixed rate - Leg 2	Number (11,10)	
63	Spread - Leg 1	Number (11,10) or Number (18,13) or Number (5,0)	
64	Spread - Leg 2	Number (11,10) or Number (18,13) or Number (5,0)	
65	Spread currency - Leg 1		
66	Spread currency - Leg 2		
67	Spread notation - Leg 1		
68	Spread notation - Leg 2		
69	Strike price	Number (11,10) or Number (18,13)	
70	Strike price currency/currency pair		
71	Strike price notation		
72	Strike price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
73	Strike price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
74	Strike price schedule - Strike price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
75	Strike price schedule - Strike price currency		List of Values

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Col. #	Field Name	Data Name	Remarks
			Repeatable with maximum 600 times
76	Strike price schedule - Strike price notation		List of Values Repeatable with maximum 600 times
77	Option premium amount	Non-negative Number (25,5)	
78	Option premium currency		
79	Option premium payment date (UTC)	Date	
80	First exercise date (UTC)	Date	
81	Exchange rate	Positive Number (18,13)	
82	Exchange rate basis		
83	Notional amount - Leg 1	Number (25,5)	
84	Notional amount - Leg 2	Number (25,5)	
85	Call amount	Positive Number (25,5)	
86	Put amount	Positive Number (25,5)	
87	Notional currency - Leg 1		
88	Notional currency - Leg 2		
89	Call currency		
90	Put currency		
91	Quantity unit of measure - Leg 1		
92	Quantity unit of measure - Leg 2		
93	Notional amount schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
94	Notional amount schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
95	Notional amount schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
96	Notional amount schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
97	Notional amount schedule - Notional amount - Leg 1	Number (25,5)	List of Values Repeatable with maximum 600 times

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Col. #	Field Name	Data Name	Remarks
98	Notional amount schedule - Notional amount currency - Leg 1		List of Values Repeatable with maximum 600 times
99	Notional amount schedule - Notional amount - Leg 2	Number (25,5)	List of Values Repeatable with maximum 600 times
100	Notional amount schedule - Notional amount currency - Leg 2		List of Values Repeatable with maximum 600 times
101	Total notional quantity - Leg 1	Non-negative Number (25,5)	
102	Total notional quantity - Leg 2	Non-negative Number (25,5)	
103	Notional quantity schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
104	Notional quantity schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
105	Notional quantity schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
106	Notional quantity schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
107	Notional quantity schedule - Notional quantity - Leg 1	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
108	Notional quantity schedule - Notional quantity - Leg 2	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
109	CDS index attachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
110	CDS index detachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
111	Other payment amount	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
112	Other payment type		List of Values Repeatable with maximum 600 times
113	Other payment currency		List of Values Repeatable with maximum 600 times
114	Other payment date (UTC)	Date	List of Values Repeatable with maximum 600 times

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Col. #	Field Name	Data Name	Remarks
115	Other payment payer - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times
116	Other payment payer	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
117	Other payment receiver - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times
118	Other payment receiver	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
119	Package identifier		
120	Package transaction price	Number (11,10) or Number (18,13)	
121	Package transaction price currency		
122	Package transaction price notation		
123	Package transaction spread	Number (11,10) or Number (18,13) or Number (5,0)	
124	Package transaction spread currency		
125	Package transaction spread notation		
126	Prior UTI (for one-to-one and one-to-many relations between transactions)		
127	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary Type		
128	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary ID		
129	Custom basket code		
130	Basket constituent identifier		List of Values Repeatable with maximum 600 times
131	Basket constituent unit of measure		List of Values Repeatable with maximum 600 times
132	Basket constituent number of units	Positive Number (18,13)	List of Values Repeatable with maximum 600 times
133	Basket constituent identifier source		List of Values Repeatable with maximum 600 times
134	Underlier ID (OTHER)		

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Col. #	Field Name	Data Name	Remarks
135	Underlier ID (OTHER) source		
136	Underlying asset trading platform identifier		
137	Underlying asset price source		
138	Crypto asset underlying indicator	Boolean	
139	Event type		
140	Event timestamp (UTC)	Date Time (UTC)	
141	Event identifier		
142	Unique Transaction Identifier (UTI)		
143	Unique Transaction Identifier - Proprietary Type		
144	Unique Transaction Identifier - Proprietary ID		
145	Unique Product Identifier (UPI)		
146	Unique Product Identifier (UPI) - Proprietary Type		
147	Unique Product Identifier (UPI) - Proprietary ID		
148	Notional quantity - Leg 1	Non-negative Number (25,5)	
149	Notional quantity - Leg 2	Non-negative Number (25,5)	
150	Quantity frequency - Leg 1		
151	Quantity frequency - Leg 2		
152	Quantity frequency multiplier - Leg 1	Non-negative Number (3,0)	
153	Quantity frequency multiplier - Leg 2	Non-negative Number (3,0)	
154	Fixing date - Leg 1 (UTC)	Date Time (UTC)	
155	Fixing date - Leg 2 (UTC)	Date Time (UTC)	
156	Index factor	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
157	Embedded option type		
158	Initial margin collateral portfolio code		
159	Variation margin collateral portfolio code		
160	Submitter identifier (TR entity ID)	TR Participant ID	
161	Submitter identifier - ID type	Trade Counterparty Identifier Type	

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Col. #	Field Name	Data Name	Remarks
		(Original Code)	
162	Submitter identifier	Trade Counterparty Identifier (Original Code)	
163	Entity responsible for reporting - ID type		Allowable value is “LEI”
164	Entity responsible for reporting	Legal Entity Identifier (LEI)	
165	Country of the counterparty 2		
166	Broker ID - ID type	Trade Counterparty Identifier Type (Original Code)	
167	Broker ID	Trade Counterparty Identifier (Original Code)	
168	Contract type		
169	Asset class	Asset Class	
170	Underlying identification type		
171	Underlying identification		
172	Name of the underlying index		
173	Clearing timestamp (UTC)	Date Time (UTC)	
174	Delivery type		
175	Identifier of the floating rate - Leg 1		
176	Indicator of the floating rate - Leg 1		
177	Name of the floating rate - Leg 1		
178	Floating rate reference period - Leg 1 - time period		
179	Floating rate reference period - Leg 1 - multiplier	Non-negative Number (3,0)	
180	Identifier of the floating rate - Leg 2		
181	Indicator of the floating rate - Leg 2		
182	Name of the floating rate - Leg 2		
183	Floating rate reference period - Leg 2 - time period		
184	Floating rate reference period - Leg 2 - multiplier	Non-negative Number (3,0)	
185	Base product		

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Col. #	Field Name	Data Name	Remarks
186	Sub-product		
187	Further sub-product		
188	Option type		
189	Option style		
190	Maturity date of the underlying derivative (UTC)	Date	
191	Seniority		
192	Reference entity - ID type	Reference entity Identifier Type	
193	Reference entity	Reference entity	
194	Series	Non-negative Number (5,0)	
195	Series Version	Non-negative Number (5,0)	
196	Trading capacity		
197	Swap Link ID		
198	Trader location		
199	Booking location		
200	Intragroup	Boolean	
201	Nature of the counterparty 1 - Type		Possible value is F, N, C or O
202	Nature of the counterparty 1		
203	Nature of the counterparty 2 - Type		Possible value is F, N, C or O
204	Nature of the counterparty 2		
205	Non-standardized term indicator	Boolean	
206	Secondary transaction identifier		
207	Lower barrier level	Number (11,10) or Number (18,13)	
208	Lower barrier level price currency		
209	Lower barrier level price notation		
210	Upper barrier level	Number (11,10) or Number (18,13)	
211	Upper barrier level price currency		
212	Upper barrier level price notation		

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Col. #	Field Name	Data Name	Remarks
213	Single barrier level	Number (11,10) or Number (18,13)	
214	Single barrier level price currency		
215	Single barrier level price notation		
216	Product description		
217	Beneficiary		
218	Technical record identification		
219	Remarks	TR Trade Reference	
220	Remarks 1	Remarks	
221	Remarks 2	Remarks	
222	Remarks 3	Remarks	
223	Remarks 4	Remarks	
224	Remarks 5	Remarks	
225	Remarks 6	Remarks	
226	Remarks 7	Remarks	
227	Remarks 8	Remarks	
228	Remarks 9	Remarks	
229	Remarks 10	Remarks	
230	Remarks 11	Remarks	
231	Remarks 12	Remarks	
232	Remarks 13	Remarks	

C.2.2.4 Sorting for Detail Records

Trade Event Report (Master)

Display Priority	Fields	Order
1	Action type	Refer C.1.5.1
2	TR trade action reference	Ascending

C.2.2.5 Footer

For layout, refer to section of Report Data Layout Specification Convention.

C.2.3 CTRD2611 - Trade Position Report - ISO 20022

C.2.3.1 Report Description

Purpose:	This report shows the list of all active ISO 20022 trades of a participant per asset class.
Type:	System
Delivery Schedule:	Day end scheduled
Access Path:	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

C.2.3.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRD2611-XX
Report Name	Trade Position Report - <asset class> - ISO 20022

C.2.3.3 Report Details

Col. #	Field Name	Data Name	Remarks
1	TR trade reference	TR Trade Reference	
2	Participant	TR Participant ID	
3	Participant's LEI	Legal Entity Identifier (LEI)	
4	Last action timestamp	Last Action Timestamp	
5	Effective date (UTC)	Date	
6	Expiration date (UTC)	Date	
7	Early termination date (UTC)	Date	
8	Reporting timestamp (UTC)	Date Time (UTC)	

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Col. #	Field Name	Data Name	Remarks
9	Execution timestamp (UTC)	Date Time (UTC)	
10	Counterparty 1 (TR entity ID)	TR Participant ID	
11	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
12	Counterparty 1	Legal Entity Identifier (LEI)	
13	Counterparty 2 (TR entity ID)	TR Participant ID	
14	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
15	Counterparty 2	Trade Counterparty Identifier (Original Code)	
16	Counterparty 2 name		
17	Counterparty 2 identifier type indicator	Boolean	
18	Direction 1		
19	Direction 2 - Leg 1		
20	Direction 2 - Leg 2		
21	Cleared		
22	Central counterparty - ID type	Trade Counterparty Identifier Type (Original Code)	
23	Central counterparty	Trade Counterparty Identifier (Original Code)	
24	Clearing member - ID type	Trade Counterparty Identifier Type (Original Code)	
25	Clearing member	Trade Counterparty Identifier (Original Code)	
26	Platform identifier		
27	Confirmed		
28	Final contractual settlement date (UTC)	Date	
29	Settlement currency - Leg 1		
30	Settlement currency - Leg 2		
31	Settlement location		

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Col. #	Field Name	Data Name	Remarks
32	Fixed rate day count convention - Leg 1		
33	Floating rate day count convention - Leg 1		
34	Fixed rate day count convention - Leg 2		
35	Floating rate day count convention - Leg 2		
36	Fixed rate payment frequency period - Leg 1		
37	Floating rate payment frequency period - Leg 1		
38	Fixed rate payment frequency period - Leg 2		
39	Floating rate payment frequency period - Leg 2		
40	Fixed rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
41	Floating rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
42	Fixed rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
43	Floating rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
44	Collateral portfolio indicator	Boolean	
45	Price	Number (11,10) or Number (18,13)	
46	Price currency		
47	Price notation		
48	Price unit of measure		
49	Price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
50	Price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
51	Price schedule - Price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
52	Price schedule - Price currency		List of Values Repeatable with maximum 600 times
53	Price schedule - Price notation		List of Values Repeatable with maximum 600 times
54	Fixed rate - Leg 1	Number (11,10)	
55	Fixed rate - Leg 2	Number (11,10)	
56	Spread - Leg 1	Number (11,10) or Number (18,13) or	

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Col. #	Field Name	Data Name	Remarks
		Number (5,0)	
57	Spread - Leg 2	Number (11,10) or Number (18,13) or Number (5,0)	
58	Spread currency - Leg 1		
59	Spread currency - Leg 2		
60	Spread notation - Leg 1		
61	Spread notation - Leg 2		
62	Strike price	Number (11,10) or Number (18,13)	
63	Strike price currency/currency pair		
64	Strike price notation		
65	Strike price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
66	Strike price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
67	Strike price schedule - Strike price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
68	Strike price schedule - Strike price currency		List of Values Repeatable with maximum 600 times
69	Strike price schedule - Strike price notation		List of Values Repeatable with maximum 600 times
70	Option premium amount	Non-negative Number (25,5)	
71	Option premium currency		
72	Option premium payment date (UTC)	Date	
73	First exercise date (UTC)	Date	
74	Exchange rate	Positive Number (18,13)	
75	Exchange rate basis		
76	Notional amount - Leg 1	Number (25,5)	
77	Notional amount - Leg 2	Number (25,5)	
78	Call amount	Positive Number (25,5)	
79	Put amount	Positive Number (25,5)	

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Col. #	Field Name	Data Name	Remarks
80	Notional currency - Leg 1		
81	Notional currency - Leg 2		
82	Call currency		
83	Put currency		
84	Quantity unit of measure - Leg 1		
85	Quantity unit of measure - Leg 2		
86	Notional amount schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
87	Notional amount schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
88	Notional amount schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
89	Notional amount schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
90	Notional amount schedule - Notional amount - Leg 1	Number (25,5)	List of Values Repeatable with maximum 600 times
91	Notional amount schedule - Notional amount currency - Leg 1		List of Values Repeatable with maximum 600 times
92	Notional amount schedule - Notional amount - Leg 2	Number (25,5)	List of Values Repeatable with maximum 600 times
93	Notional amount schedule - Notional amount currency - Leg 2		List of Values Repeatable with maximum 600 times
94	Total notional quantity - Leg 1	Non-negative Number (25,5)	
95	Total notional quantity - Leg 2	Non-negative Number (25,5)	
96	Notional quantity schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
97	Notional quantity schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
98	Notional quantity schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
99	Notional quantity schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times

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Col. #	Field Name	Data Name	Remarks
100	Notional quantity schedule - Notional quantity - Leg 1	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
101	Notional quantity schedule - Notional quantity - Leg 2	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
102	CDS index attachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
103	CDS index detachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
104	Other payment amount	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
105	Other payment type		List of Values Repeatable with maximum 600 times
106	Other payment currency		List of Values Repeatable with maximum 600 times
107	Other payment date (UTC)	Date	List of Values Repeatable with maximum 600 times
108	Other payment payer - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times
109	Other payment payer	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
110	Other payment receiver - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times
111	Other payment receiver	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
112	Package identifier		
113	Package transaction price	Number (11,10) or Number (18,13)	
114	Package transaction price currency		
115	Package transaction price notation		
116	Package transaction spread	Number (11,10) or Number (18,13) or Number (5,0)	
117	Package transaction spread currency		
118	Package transaction spread notation		

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Col. #	Field Name	Data Name	Remarks
119	Prior UTI (for one-to-one and one-to-many relations between transactions)		
120	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary Type		
121	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary ID		
122	Custom basket code		
123	Basket constituent identifier		List of Values Repeatable with maximum 600 times
124	Basket constituent unit of measure		List of Values Repeatable with maximum 600 times
125	Basket constituent number of units	Positive Number (18,13)	List of Values Repeatable with maximum 600 times
126	Basket constituent identifier source		List of Values Repeatable with maximum 600 times
127	Underlier ID (OTHER)		
128	Underlier ID (OTHER) source		
129	Underlying asset trading platform identifier		
130	Underlying asset price source		
131	Crypto asset underlying indicator	Boolean	
132	Unique Transaction Identifier (UTI)		
133	Unique Transaction Identifier - Proprietary Type		
134	Unique Transaction Identifier - Proprietary ID		
135	Indicator for Trades Sharing Same UTI Value	Indicator for Trades Sharing Same UTI Value	UTI value included the Unique Transaction Identifier (UTI) and Unique Transaction Identifier - Proprietary ID. This indicator would be 'Y' if there is another active trade with same UTI value, regardless of the Unique Transaction Identifier - Proprietary Type. The checking is case insensitive. Otherwise, it would be 'N'
136	Unique Product Identifier (UPI)		

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Col. #	Field Name	Data Name	Remarks
137	Unique Product Identifier (UPI) - Proprietary Type		
138	Unique Product Identifier (UPI) - Proprietary ID		
139	Notional quantity - Leg 1	Non-negative Number (25,5)	
140	Notional quantity - Leg 2	Non-negative Number (25,5)	
141	Quantity frequency - Leg 1		
142	Quantity frequency - Leg 2		
143	Quantity frequency multiplier - Leg 1	Non-negative Number (3,0)	
144	Quantity frequency multiplier - Leg 2	Non-negative Number (3,0)	
145	Fixing date - Leg 1 (UTC)	Date Time (UTC)	
146	Fixing date - Leg 2 (UTC)	Date Time (UTC)	
147	Index factor	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
148	Embedded option type		
149	Initial margin collateral portfolio code		
150	Variation margin collateral portfolio code		
151	Submitter identifier (TR entity ID)	TR Participant ID	
152	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
153	Submitter identifier	Trade Counterparty Identifier (Original Code)	
154	Entity responsible for reporting - ID type		Allowable value is “LEI”
155	Entity responsible for reporting	Legal Entity Identifier (LEI)	
156	Country of the counterparty 2		
157	Broker ID - ID type	Trade Counterparty Identifier Type (Original Code)	
158	Broker ID	Trade Counterparty Identifier (Original Code)	
159	Contract type		
160	Asset class	Asset Class	
161	Underlying identification type		

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Col. #	Field Name	Data Name	Remarks
162	Underlying identification		
163	Name of the underlying index		
164	Clearing timestamp (UTC)	Date Time (UTC)	
165	Delivery type		
166	Identifier of the floating rate - Leg 1		
167	Indicator of the floating rate - Leg 1		
168	Name of the floating rate - Leg 1		
169	Floating rate reference period - Leg 1 - time period		
170	Floating rate reference period - Leg 1 - multiplier	Non-negative Number (3,0)	
171	Identifier of the floating rate - Leg 2		
172	Indicator of the floating rate - Leg 2		
173	Name of the floating rate - Leg 2		
174	Floating rate reference period - Leg 2 - time period		
175	Floating rate reference period - Leg 2 - multiplier	Non-negative Number (3,0)	
176	Base product		
177	Sub-product		
178	Further sub-product		
179	Option type		
180	Option style		
181	Maturity date of the underlying derivative (UTC)	Date	
182	Seniority		
183	Reference entity - ID type	Reference entity Identifier Type	
184	Reference entity	Reference entity	
185	Series	Non-negative Number (5,0)	
186	Series Version	Non-negative Number (5,0)	
187	Trading capacity		
188	Swap Link ID		
189	Trader location		

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Col. #	Field Name	Data Name	Remarks
190	Booking location		
191	Intragroup	Boolean	
192	Nature of the counterparty 1 - Type		Possible value is F, N, C or O
193	Nature of the counterparty 1		
194	Nature of the counterparty 2 - Type		Possible value is F, N, C or O
195	Nature of the counterparty 2		
196	Non-standardized term indicator	Boolean	
197	Secondary transaction identifier		
198	Lower barrier level	Number (11,10) or Number (18,13)	
199	Lower barrier level price currency		
200	Lower barrier level price notation		
201	Upper barrier level	Number (11,10) or Number (18,13)	
202	Upper barrier level price currency		
203	Upper barrier level price notation		
204	Single barrier level	Number (11,10) or Number (18,13)	
205	Single barrier level price currency		
206	Single barrier level price notation		
207	Product description		
208	Beneficiary		
209	Remarks 1	Remarks	
210	Remarks 2	Remarks	
211	Remarks 3	Remarks	
212	Remarks 4	Remarks	
213	Remarks 5	Remarks	
214	Remarks 6	Remarks	
215	Remarks 7	Remarks	
216	Remarks 8	Remarks	
217	Remarks 9	Remarks	

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Col. #	Field Name	Data Name	Remarks
218	Remarks 10	Remarks	
219	Remarks 11	Remarks	
220	Remarks 12	Remarks	
221	Remarks 13	Remarks	

C.2.3.4 Sorting for Detail Records

Display Priority	Fields	Order
1	Execution timestamp (UTC)	Ascending
2	TR Trade Reference	Ascending

C.2.3.5 Footer

For layout, refer to section of Report Data Layout Specification Convention.

C.2.4 CTRD2612 - Trade Position (with update) Report - ISO 20022

C.2.4.1 Report Description

Purpose:	This report shows the list of all reporting trades being modified for the day, per asset class.
Type:	System
Delivery Schedule:	Day end scheduled
Access Path:	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

C.2.4.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRD2612-XX
Report Name	Trade Position (with update) Report - <asset class> - ISO 20022

C.2.4.3 Report Details

All updated reporting ISO 20022 trades with participant as the reporting party are included.

Col. #	Field Name	Data Name	Remarks
1	TR trade reference	TR Trade Reference	
2	Participant	TR Participant ID	
3	Participant's LEI	Legal Entity Identifier (LEI)	
4	Last action timestamp	Last Action Timestamp	
5	Effective date (UTC)	Date	

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Col. #	Field Name	Data Name	Remarks
6	Expiration date (UTC)	Date	
7	Early termination date (UTC)	Date	
8	Reporting timestamp (UTC)	Date Time (UTC)	
9	Execution timestamp (UTC)	Date Time (UTC)	
10	Trade status	Trade Status	
11	Counterparty 1 (TR entity ID)	TR Participant ID	
12	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
13	Counterparty 1	Legal Entity Identifier (LEI)	
14	Counterparty 2 (TR entity ID)	TR Participant ID	
15	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
16	Counterparty 2	Trade Counterparty Identifier (Original Code)	
17	Counterparty 2 name		
18	Counterparty 2 identifier type indicator	Boolean	
19	Direction 1		
20	Direction 2 - Leg 1		
21	Direction 2 - Leg 2		
22	Cleared		
23	Central counterparty - ID type	Trade Counterparty Identifier Type (Original Code)	
24	Central counterparty	Trade Counterparty Identifier (Original Code)	
25	Clearing member - ID type	Trade Counterparty Identifier Type (Original Code)	
26	Clearing member	Trade Counterparty Identifier (Original Code)	
27	Platform identifier		
28	Confirmed		

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Col. #	Field Name	Data Name	Remarks
29	Final contractual settlement date (UTC)	Date	
30	Settlement currency - Leg 1		
31	Settlement currency - Leg 2		
32	Settlement location		
33	Fixed rate day count convention - Leg 1		
34	Floating rate day count convention - Leg 1		
35	Fixed rate day count convention - Leg 2		
36	Floating rate day count convention - Leg 2		
37	Fixed rate payment frequency period - Leg 1		
38	Floating rate payment frequency period - Leg 1		
39	Fixed rate payment frequency period - Leg 2		
40	Floating rate payment frequency period - Leg 2		
41	Fixed rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
42	Floating rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
43	Fixed rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
44	Floating rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
45	Collateral portfolio indicator	Boolean	
46	Price	Number (11,10) or Number (18,13)	
47	Price currency		
48	Price notation		
49	Price unit of measure		
50	Price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
51	Price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
52	Price schedule - Price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
53	Price schedule - Price currency		List of Values Repeatable with maximum 600 times

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Col. #	Field Name	Data Name	Remarks
54	Price schedule - Price notation		List of Values Repeatable with maximum 600 times
55	Fixed rate - Leg 1	Number (11,10)	
56	Fixed rate - Leg 2	Number (11,10)	
57	Spread - Leg 1	Number (11,10) or Number (18,13) or Number (5,0)	
58	Spread - Leg 2	Number (11,10) or Number (18,13) or Number (5,0)	
59	Spread currency - Leg 1		
60	Spread currency - Leg 2		
61	Spread notation - Leg 1		
62	Spread notation - Leg 2		
63	Strike price	Number (11,10) or Number (18,13)	
64	Strike price currency/currency pair		
65	Strike price notation		
66	Strike price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
67	Strike price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
68	Strike price schedule - Strike price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
69	Strike price schedule - Strike price currency		List of Values Repeatable with maximum 600 times
70	Strike price schedule - Strike price notation		List of Values Repeatable with maximum 600 times
71	Option premium amount	Non-negative Number (25,5)	
72	Option premium currency		
73	Option premium payment date (UTC)	Date	
74	First exercise date (UTC)	Date	
75	Exchange rate	Positive Number (18,13)	

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Col. #	Field Name	Data Name	Remarks
76	Exchange rate basis		
77	Notional amount - Leg 1	Number (25,5)	
78	Notional amount - Leg 2	Number (25,5)	
79	Call amount	Positive Number (25,5)	
80	Put amount	Positive Number (25,5)	
81	Notional currency - Leg 1		
82	Notional currency - Leg 2		
83	Call currency		
84	Put currency		
85	Quantity unit of measure - Leg 1		
86	Quantity unit of measure - Leg 2		
87	Notional amount schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
88	Notional amount schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
89	Notional amount schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
90	Notional amount schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
91	Notional amount schedule - Notional amount - Leg 1	Number (25,5)	List of Values Repeatable with maximum 600 times
92	Notional amount schedule - Notional amount currency - Leg 1		List of Values Repeatable with maximum 600 times
93	Notional amount schedule - Notional amount - Leg 2	Number (25,5)	List of Values Repeatable with maximum 600 times
94	Notional amount schedule - Notional amount currency - Leg 2		List of Values Repeatable with maximum 600 times
95	Total notional quantity - Leg 1	Non-negative Number (25,5)	
96	Total notional quantity - Leg 2	Non-negative Number (25,5)	
97	Notional quantity schedule - Effective date - Leg 1 (UTC)	Date	List of Values

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Col. #	Field Name	Data Name	Remarks
			Repeatable with maximum 600 times
98	Notional quantity schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
99	Notional quantity schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
100	Notional quantity schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
101	Notional quantity schedule - Notional quantity - Leg 1	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
102	Notional quantity schedule - Notional quantity - Leg 2	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
103	CDS index attachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
104	CDS index detachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
105	Other payment amount	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
106	Other payment type		List of Values Repeatable with maximum 600 times
107	Other payment currency		List of Values Repeatable with maximum 600 times
108	Other payment date (UTC)	Date	List of Values Repeatable with maximum 600 times
109	Other payment payer - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times
110	Other payment payer	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
111	Other payment receiver - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times
112	Other payment receiver	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
113	Package identifier		

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Col. #	Field Name	Data Name	Remarks
114	Package transaction price	Number (11,10) or Number (18,13)	
115	Package transaction price currency		
116	Package transaction price notation		
117	Package transaction spread	Number (11,10) or Number (18,13) or Number (5,0)	
118	Package transaction spread currency		
119	Package transaction spread notation		
120	Prior UTI (for one-to-one and one-to-many relations between transactions)		
121	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary Type		
122	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary ID		
123	Custom basket code		
124	Basket constituent identifier		List of Values Repeatable with maximum 600 times
125	Basket constituent unit of measure		List of Values Repeatable with maximum 600 times
126	Basket constituent number of units	Positive Number (18,13)	List of Values Repeatable with maximum 600 times
127	Basket constituent identifier source		List of Values Repeatable with maximum 600 times
128	Underlier ID (OTHER)		
129	Underlier ID (OTHER) source		
130	Underlying asset trading platform identifier		
131	Underlying asset price source		
132	Crypto asset underlying indicator	Boolean	
133	Unique Transaction Identifier (UTI)		
134	Unique Transaction Identifier - Proprietary Type		
135	Unique Transaction Identifier - Proprietary ID		
136	Indicator for Trades Sharing Same UTI Value	Indicator for Trades Sharing Same	UTI value included the Unique

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Col. #	Field Name	Data Name	Remarks
		UTI Value	Transaction Identifier (UTI) and Unique Transaction Identifier - Proprietary ID. This indicator would be 'Y' if there is another active trade with same UTI value, regardless of the Unique Transaction Identifier - Proprietary Type. The checking is case insensitive. Otherwise, it would be 'N' This field is only applicable for active trades. For non-active trades, it would be empty
137	Unique Product Identifier (UPI)		
138	Unique Product Identifier (UPI) - Proprietary Type		
139	Unique Product Identifier (UPI) - Proprietary ID		
140	Notional quantity - Leg 1	Non-negative Number (25,5)	
141	Notional quantity - Leg 2	Non-negative Number (25,5)	
142	Quantity frequency - Leg 1		
143	Quantity frequency - Leg 2		
144	Quantity frequency multiplier - Leg 1	Non-negative Number (3,0)	
145	Quantity frequency multiplier - Leg 2	Non-negative Number (3,0)	
146	Fixing date - Leg 1 (UTC)	Date Time (UTC)	
147	Fixing date - Leg 2 (UTC)	Date Time (UTC)	
148	Index factor	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
149	Embedded option type		
150	Initial margin collateral portfolio code		
151	Variation margin collateral portfolio code		
152	Submitter identifier (TR entity ID)	TR Participant ID	
153	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
154	Submitter identifier	Trade Counterparty Identifier	

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Col. #	Field Name	Data Name	Remarks
		(Original Code)	
155	Entity responsible for reporting - ID type		Allowable value is “LEI”
156	Entity responsible for reporting	Legal Entity Identifier (LEI)	
157	Country of the counterparty 2		
158	Broker ID - ID type	Trade Counterparty Identifier Type (Original Code)	
159	Broker ID	Trade Counterparty Identifier (Original Code)	
160	Contract type		
161	Asset class	Asset Class	
162	Underlying identification type		
163	Underlying identification		
164	Name of the underlying index		
165	Clearing timestamp (UTC)	Date Time (UTC)	
166	Delivery type		
167	Identifier of the floating rate - Leg 1		
168	Indicator of the floating rate - Leg 1		
169	Name of the floating rate - Leg 1		
170	Floating rate reference period - Leg 1 - time period		
171	Floating rate reference period - Leg 1 - multiplier	Non-negative Number (3,0)	
172	Identifier of the floating rate - Leg 2		
173	Indicator of the floating rate - Leg 2		
174	Name of the floating rate - Leg 2		
175	Floating rate reference period - Leg 2 - time period		
176	Floating rate reference period - Leg 2 - multiplier	Non-negative Number (3,0)	
177	Base product		
178	Sub-product		
179	Further sub-product		

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Col. #	Field Name	Data Name	Remarks
180	Option type		
181	Option style		
182	Maturity date of the underlying derivative (UTC)	Date	
183	Seniority		
184	Reference entity - ID type	Reference entity Identifier Type	
185	Reference entity	Reference entity	
186	Series	Non-negative Number (5,0)	
187	Series Version	Non-negative Number (5,0)	
188	Trading capacity		
189	Swap Link ID		
190	Trader location		
191	Booking location		
192	Intragroup	Boolean	
193	Nature of the counterparty 1 - Type		Possible value is F, N, C or O
194	Nature of the counterparty 1		
195	Nature of the counterparty 2 - Type		Possible value is F, N, C or O
196	Nature of the counterparty 2		
197	Non-standardized term indicator	Boolean	
198	Secondary transaction identifier		
199	Lower barrier level	Number (11,10) or Number (18,13)	
200	Lower barrier level price currency		
201	Lower barrier level price notation		
202	Upper barrier level	Number (11,10) or Number (18,13)	
203	Upper barrier level price currency		
204	Upper barrier level price notation		
205	Single barrier level	Number (11,10) or Number (18,13)	
206	Single barrier level price currency		

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Col. #	Field Name	Data Name	Remarks
207	Single barrier level price notation		
208	Product description		
209	Beneficiary		
210	Remarks 1	Remarks	
211	Remarks 2	Remarks	
212	Remarks 3	Remarks	
213	Remarks 4	Remarks	
214	Remarks 5	Remarks	
215	Remarks 6	Remarks	
216	Remarks 7	Remarks	
217	Remarks 8	Remarks	
218	Remarks 9	Remarks	
219	Remarks 10	Remarks	
220	Remarks 11	Remarks	
221	Remarks 12	Remarks	
222	Remarks 13	Remarks	

C.2.4.4 Sorting for Detail Records

	Fields	Order
1	TR trade reference	Ascending

C.2.4.5 Footer

For layout, refer to section of Report Data Layout Specification Convention.

C.2.5 CTRD2613 - Participant Trade Reconciliation Discrepancy Report - ISO 20022 (Interim)

C.2.5.1 Report Description

Purpose:	This report shows the list of reporting trades of participant with “Open” status and failed results in trade reconciliation.
Type:	System
Delivery Schedule:	Service window of the following day
Access Path:	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

C.2.5.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRD2613
Report Name	Participant Trade Reconciliation Discrepancy Report - ISO 20022

C.2.5.3 Report Details

Only “Open” trades where both Counterparty 1 and Counterparty 2 are TR participants will be eligible for the simplified linking and reconciliation process in this interim report. The same Unique Transaction Identifier (UTI) value input under different UTI Xpaths will not lead to unsuccessful linking.

For reporting trades failing the linking and reconciliation process, they will be displayed in one of the following reconciliation statuses according to the discrepancy reasons:

- (i) Trade Not Found

“Trade Not Found” will be shown when there exists an unlinked trade in the HKTR. The reason for unlinking may include (i) one party reported the trade only or (ii) both parties reported the trade but unmatched Unique Transaction Identifier (UTI) led to unsuccessful linking.

The "Trade Not Found" record will be shown when the counterparty of a reported trade is not an Overseas-Incorporated AI. The record will be shown continuously to both sides of the trade parties until it is linked successfully.

When the counterparty of a reported trade is an Overseas-Incorporated AI, i.e., Uncertain unlinked trade, the unlink trades are excluded from this report and displayed in the CTRD2614 - Participant Uncertain Unlink Report - ISO 20022 mentioned in Section C.2.6.

Both sides will continuously be alerted unless the unlinked trade is linked.

(ii) Content Mismatched

The “Content Mismatched” record will be shown when a trade pair is linked but not all matching fields can be matched. This status applies to all types of reporting parties and will be shown continuously to both sides until the mismatch is resolved.

Unlike Trade Not Found, this alert applies to all types of parties and will appear when the trade is linked but unmatched. Both sides will continuously be alerted unless the unmatched problem is solved.

NOTE: This report is provided for your information only and not intended to serve any compliance purpose. Participants are responsible for conducting their own due diligence to ensure the accuracy and correctness of their reporting. The information contained in this report is subject to change and should not be relied upon without verification.

Please note that this report is a simplified version of Participant Trade Reconciliation Discrepancy Report - ISO 20022 for the interim period. An enhanced version of this report will be provided at a later phase.

This report can be omitted from display on the report list by choosing the corresponding predefined user roles mentioned in Appendix B.3 in Administrative Functions.

Col. #	Field Name	Data Name	Remarks
1	Reconciliation status		Content Mismatched/Trade Not Found
2	Participant	TR Participant ID	Reporting Party of the trade.
3	Counterparty 1 (TR entity ID)	TR Participant ID	The trade party that the participant reporting for.
4	Counterparty 2 (TR entity ID)	TR Participant ID	
5	Link status		
6	Participant's TR trade reference	TR Trade Reference	
7	Linked TR trade reference	TR Trade Reference	
8	Date of execution timestamp (UTC)		
9	Date of execution timestamp (UTC) (Counterparty's Input)		
10	Date of last action timestamp		
11	Date of last action timestamp (Counterparty's Input)		
12	Unique Product Identifier (UPI) (Note: Please note that this field is not a matching field and it is the reporting entity's own responsibility to ensure the data reported to the HKTR is valid.)		
13	Unique Product Identifier (UPI) - Proprietary ID (Note: Please note that this field is not a matching field and it is the reporting entity's own responsibility to ensure the data reported to the HKTR is valid.)		
14	Unique Product Identifier (UPI) - Proprietary Type (Note: Please note that this field is not a matching field and it is the reporting entity's own responsibility to ensure the data reported to the HKTR is valid.)		
15	Unique Product Identifier (UPI) (Counterparty's Input) (Note: Please note that this field is not a matching field and it is the reporting entity's own responsibility to ensure the data reported to the HKTR is valid.)		

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Col. #	Field Name	Data Name	Remarks
16	Unique Product Identifier (UPI) - Proprietary ID (Counterparty's Input) (Note: Please note that this field is not a matching field and it is the reporting entity's own responsibility to ensure the data reported to the HKTR is valid.)		
17	Unique Product Identifier (UPI) - Proprietary Type (Counterparty's Input) (Note: Please note that this field is not a matching field and it is the reporting entity's own responsibility to ensure the data reported to the HKTR is valid.)		
18	Unique Transaction Identifier (UTI)		
19	Unique Transaction Identifier (UTI) (Counterparty's Input)		Content Mismatched only.
20	Unique Transaction Identifier (UTI) Matched		Content Mismatched only. Y/N
21	Asset class		
22	Asset class (Counterparty's Input)		Content Mismatched only.
23	Asset class Matched		Content Mismatched only. Y/N
24	Contract type		
25	Contract type (Counterparty's Input)		Content Mismatched only.
26	Contract type Matched		Content Mismatched only. Y/N
27	Notional currency - Leg 1		
28	Notional currency - Leg 1 (Counterparty's Input)		Content Mismatched only.
29	Notional currency - Leg 1 Matched		Content Mismatched only. Y/N
30	Notional currency - Leg 2		
31	Notional currency - Leg 2 (Counterparty's Input)		Content Mismatched only.
32	Notional currency - Leg 2 Matched		Content Mismatched only.

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Col. #	Field Name	Data Name	Remarks
			Y/N
33	Notional amount - Leg 1		
34	Notional amount - Leg 1 (Counterparty's Input)		Content Mismatched only.
35	Notional amount - Leg 1 Matched		Content Mismatched only.
			Y/N
36	Notional amount - Leg 2		
37	Notional amount - Leg 2 (Counterparty's Input)		Content Mismatched only.
38	Notional amount - Leg 2 Matched		Content Mismatched only.
			Y/N
39	Cleared		
40	Cleared (Counterparty's Input)		Content Mismatched only.
41	Cleared Matched		Content Mismatched only.
			Y/N
42	Effective date (UTC)		
43	Effective date (UTC) (Counterparty's Input)		Content Mismatched only.
44	Effective date (UTC) Matched		Content Mismatched only.
			Y/N
45	Expiration date (UTC)		
46	Expiration date (UTC) (Counterparty's Input)		Content Mismatched only.
47	Expiration date (UTC) Matched		Content Mismatched only.
			Y/N
48	Direction 1		
49	Direction 1 (Counterparty's Input)		Content Mismatched only.
50	Direction 1 Matched		Content Mismatched only.
			Y/N
51	Direction 2 - Leg 1		
52	Direction 2 - Leg 1 (Counterparty's Input)		Content Mismatched only.

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Col. #	Field Name	Data Name	Remarks
53	Direction 2 - Leg 1 Matched		Content Mismatched only. Y/N
54	Direction 2 - Leg 2		
55	Direction 2 - Leg 2 (Counterparty's Input)		Content Mismatched only.
56	Direction 2 - Leg 2 Matched		Content Mismatched only. Y/N
57	Fixed rate - Leg 1		
58	Fixed rate - Leg 1 (Counterparty's Input)		Content Mismatched only.
59	Fixed rate - Leg 1 Matched		Content Mismatched only. Y/N
60	Fixed rate - Leg 2		
61	Fixed rate - Leg 2 (Counterparty's Input)		Content Mismatched only.
62	Fixed rate - Leg 2 Matched		Content Mismatched only. Y/N
63	Strike price		
64	Strike price (Counterparty's Input)		Content Mismatched only.
65	Strike price Matched		Content Mismatched only. Y/N
66	Strike price currency/currency pair		
67	Strike price currency/currency pair (Counterparty's Input)		Content Mismatched only.
68	Strike price currency/currency pair Matched		Content Mismatched only. Y/N
69	Exchange rate		
70	Exchange rate (Counterparty's Input)		Content Mismatched only.
71	Exchange rate Matched		Content Mismatched only. Y/N

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Col. #	Field Name	Data Name	Remarks
72	Exchange rate basis		
73	Exchange rate basis (Counterparty's Input)		Content Mismatched only.
74	Exchange rate basis Matched		Content Mismatched only. Y/N
75	Quantity unit of measure - Leg 1		
76	Quantity unit of measure - Leg 1 (Counterparty's Input)		Content Mismatched only.
77	Quantity unit of measure - Leg 1 Matched		Content Mismatched only. Y/N
78	Quantity unit of measure - Leg 2		
79	Quantity unit of measure - Leg 2 (Counterparty's Input)		Content Mismatched only.
80	Quantity unit of measure - Leg 2 Matched		Content Mismatched only. Y/N
81	Total notional quantity - Leg 1		
82	Total notional quantity - Leg 1 (Counterparty's Input)		Content Mismatched only.
83	Total notional quantity - Leg 1 Matched		Content Mismatched only. Y/N
84	Total notional quantity - Leg 2		
85	Total notional quantity - Leg 2 (Counterparty's Input)		Content Mismatched only.
86	Total notional quantity - Leg 2 Matched		Content Mismatched only. Y/N

C.2.5.4 Sorting for Detail Records

Display Priority	Fields	Order
1	Reconciliation Status	In the order of: • Content Mismatched • Trade Not Found
2	Participant	In the order of: • Participant itself • Others (Ascending)
3	Asset class	Ascending
4	Counterparty 1	Ascending
5	Participant's TR Trade Reference	Ascending

C.2.5.5 Footer

For layout, refer to section of Report Data Layout Specification Convention.

C.2.6 CTRD2614 - Participant Uncertain Unlink Report - ISO 20022 (Interim)

C.2.6.1 Report Description

Purpose:	This report shows the list of reporting trades of participant with “Open” status and uncertain unlinks. This report is generated for overseas incorporated AI only.
Type:	System
Delivery Schedule:	Service window of the following day
Access Path:	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

C.2.6.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRD2614
Report Name	Participant Uncertain Unlink Report - ISO 20022

C.2.6.3 Report Details

This report is generated to Overseas-Incorporated AI to show the trades reported by its counterparty which are not linked.

A trade will continuously appear on this report unless (i) the trade is linked, or (ii) the unlinked trade is no longer “Open”. In addition, the uncertain unlink trades will only be accumulated for 30 calendar days only, i.e. trades will not be displayed in the report if they are unlinked for more than 30 calendar days.

NOTE: This report is provided for your information only and not intended to serve any compliance purpose. Participants are responsible for conducting their own due diligence to ensure the accuracy and correctness of their reporting. The information contained in this report is subject to change and should not be relied upon without verification.

Please note that this report is a simplified version of Participant Uncertain Unlink Report - ISO 20022 for the interim period. An enhanced version of this report will be provided at a later phase.

This report can be omitted from display on the report list by choosing the corresponding predefined user roles mentioned in Appendix B.3 in Administrative Functions.

Col. #	Field Name	Data Name	Remarks
1	Counterparty 1 (TR entity ID)	TR Participant ID	The trade party that the participant reporting for.
2	Counterparty 2 (TR entity ID)	TR Participant ID	
3	TR trade reference	TR Trade Reference	
4	Date of execution timestamp (UTC)		
5	Date of last action timestamp		
6	Unique Product Identifier (UPI) (Note: Please note that this field is not a matching field and it is the reporting entity's own responsibility to ensure the data reported to the HKTR is valid.)		
7	Unique Product Identifier (UPI) - Proprietary ID (Note: Please note that this field is not a matching field and it is the reporting entity's own responsibility to ensure the data reported to the HKTR is valid.)		
8	Unique Product Identifier (UPI) - Proprietary Type (Note: Please note that this field is not a matching field and it is the reporting entity's own responsibility to ensure the data reported to the HKTR is valid.)		
9	Unique Transaction Identifier (UTI)		
10	Unique Transaction Identifier - Proprietary ID		
11	Unique Transaction Identifier - Proprietary Type		
12	Asset class		
13	Contract type		
14	Notional currency - Leg 1		
15	Notional currency - Leg 2		

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Col. #	Field Name	Data Name	Remarks
16	Notional amount - Leg 1		
17	Notional amount - Leg 2		
18	Cleared		
19	Effective date (UTC)		
20	Expiration date (UTC)		
21	Direction 1		
22	Direction 2 - Leg 1		
23	Direction 2 - Leg 2		
24	Fixed rate - Leg 1		
25	Fixed rate - Leg 2		
26	Strike price		
27	Strike price currency/currency pair		
28	Exchange rate		
29	Exchange rate basis		
30	Quantity unit of measure - Leg 1		
31	Quantity unit of measure - Leg 2		
32	Total notional quantity - Leg 1		
33	Total notional quantity - Leg 2		

C.2.6.4 Sorting for Detail Records

Display Priority	Fields	Order
1	Asset class	Ascending
2	TR trade reference	Ascending

C.2.6.5 Footer

For layout, refer to section of Report Data Layout Specification Convention.

C.2.7 CTRD2615 - Participant Late Reporting Report - ISO 20022 (Interim)

C.2.7.1 Report Description

Purpose:	This report shows a list of action types which are determined as late reporting received for the day.
Type:	System
Delivery Schedule:	Service window of the following day
Access Path:	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

C.2.7.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRD2615
Report Name	Participant Late Reporting Report - ISO 20022

C.2.7.3 Report Details

For late submission of action types, the actions will be displayed in report once only.

NOTE:

This report is provided for your information only and not intended to serve any compliance purpose. Participants are responsible to observe the latest regulatory requirements on trade reporting timeframe in Hong Kong from time to time. The information contained in this report is subject to change and should not be relied upon without verification.

Please note that this is a late submission information report with the reference on reporting time and corresponding time of the action types. This report serves as a supplementary information for the action reports for the interim period. For the full details of the trade actions, please refer to the CTRD2511 - Trade Action Report - ISO 20022 mentioned in Section C.2.2. For the full

details of the valuation actions, please refer to the CTRD2711 - Participant Valuation Action Report - ISO 20022 mentioned in Section **Error! Reference source not found..** For the full details of the margin and collateral actions, please refer to the CTRD2811 - Participant Margin and Collateral Action Report - ISO 20022 mentioned in Section **Error! Reference source not found..**

This report can be omitted from display on the report list by choosing the corresponding predefined user roles mentioned in Appendix B.3 in Administrative Functions.

Col. #	Field Name	Data Name	Remarks
1	Participant	TR Participant ID	Reporting Party of the trade.
2	Counterparty 1		The trade party that the participant reporting for.
3	Counterparty 1 - ID type		
4	Action type		
5	Event type		
6	Asset class		
7	Unique Transaction Identifier (UTI)		
8	Unique Transaction Identifier - Proprietary ID		
9	Unique Transaction Identifier - Proprietary Type		
10	TR trade reference		
11	TR trade action reference		
12	TR valuation action reference		
13	TR margin and collateral action reference		

C.2.7.4 Sorting for Detail Records

Display Priority	Fields	Order
1	Asset class	Ascending
2	Action type	Ascending

3	Event type	Ascending
4	TR trade action reference	Ascending
5	TR valuation action reference	Ascending
6	TR margin and collateral action reference	Ascending

C.2.7.5 Footer

For layout, refer to section of Report Data Layout Specification Convention.

C.2.8 CTRD2711 - Participant Valuation Action Report - ISO 20022

C.2.8.1 Report Description

Purpose:	This report shows the list of all valuation requests for the day.
Type:	System
Delivery Schedule:	Day end scheduled
Access Path:	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

C.2.8.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRD2711
Report Name	Participant Valuation Action Report - ISO 20022

C.2.8.3 Report Details

All valuation request with participant as the reporting party is included.

Col. #	Field Name	Data Name	Remarks
1	Action type		
2	Participant	TR Participant ID	
3	Participant name	Participant Name	
4	TR valuation action reference	TR Valuation Action Reference	
5	TR trade reference	TR Trade Reference	
6	Action creation timestamp	Action Creation Timestamp	
7	File name	File Name	

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Col. #	Field Name	Data Name	Remarks
8	File reference	File Reference	
9	File capture timestamp	File Capture Timestamp	
10	User ID	User ID	
11	Submission channel	Submission Channel	
12	Reporting timestamp (UTC)	Date Time (UTC)	
13	Counterparty 1 (TR entity ID)	TR Participant ID	
14	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
15	Counterparty 1	Legal Entity Identifier (LEI)	
16	Counterparty 2 (TR entity ID)	TR Participant ID	
17	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
18	Counterparty 2	Trade Counterparty Identifier (Original Code)	
19	Counterparty 2 name		
20	Counterparty 2 identifier type indicator	Boolean	
21	Valuation amount	Number (25,5)	
22	Valuation currency		
23	Valuation timestamp (UTC)	Date Time (UTC)	
24	Valuation method		
25	Delta	Number (25,5)	
26	Unique Transaction Identifier (UTI)		
27	Unique Transaction Identifier - Proprietary Type		
28	Unique Transaction Identifier - Proprietary ID		
29	Submitter identifier (TR entity ID)	TR Participant ID	
30	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
31	Submitter identifier	Trade Counterparty Identifier (Original Code)	
32	Entity responsible for reporting - ID type		Allowable value is “LEI”

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Col. #	Field Name	Data Name	Remarks
33	Entity responsible for reporting	Legal Entity Identifier (LEI)	
34	Technical record identification		
35	Remarks	TR Trade Reference	
36	Asset class	Asset Class	

C.2.8.4 Sorting for Detail Records

Display Priority	Fields	Order
1	Action creation timestamp	Ascending
2	TR valuation action reference	Ascending

C.2.8.5 Footer

For layout, refer to section of Report Data Layout Specification Convention.

C.2.9 CTRD2712 - Participant Missing Valuation Data Report - ISO 20022

C.2.9.1 Report Description

Purpose:	This report shows list of trades that has missing valuation data. The trade will be treated as having missing valuation data if the MTM valuation which are missing within 30 calendar days per transaction, it will be listed in the report. The report only shows the most recent period of missing valuation data. The missing period is configured by internal parameter With T + 2 reporting timeframe, valuations which are not reported on T, T + 1 will not be shown on this report.
Type:	System
Delivery Schedule:	Day end scheduled
Access Path:	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

C.2.9.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRD2712
Report Name	Participant Missing Valuation Data Report - ISO 20022

C.2.9.3 Report Details

The report does not include the Errored trade

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Col. #	Field Name	Data Name	Remarks
1	Participant	TR Participant ID	
2	Participant name	Participant Name	
3	Asset class	Asset Class	
4	TR trade reference	TR Trade Reference	
5	Unique Transaction Identifier (UTI)		
6	Unique Transaction Identifier - Proprietary Type		
7	Unique Transaction Identifier - Proprietary ID		
8	Month (Note: Please note that this report is not showing the full list of missing valuation records per transaction and only the valuation records which are missing within 30 calendar days per transaction will be shown. TR members have to refer to the previous reports for complete picture of missing valuation records for any following up actions.)		Display the calendar month in yyyyMM format, where yyyy is year and MM is month. E.g. Feb, 2015 is displayed as 201502.
9	Days (Note: Please note that this report is not showing the full list of missing valuation records per transaction and only the valuation records which are missing within 30 calendar days per transaction will be shown. TR members have to refer to the previous reports for complete picture of missing valuation records for any following up actions.)		Comma separated values of the day of month

C.2.9.4 Sorting for Detail Records

	Fields	Order
1	Asset class	Refer to C.1.1.3
2	TR trade reference	Ascending
3	Month	Ascending

C.2.9.5 Footer

For layout, refer to section of Report Data Layout Specification Convention.

C.2.10 CTRD2811 - Participant Margin and Collateral Action Report - ISO 20022

C.2.10.1 Report Description

Purpose:	This report shows the list of all margin and collateral actions for the day.
Type:	System
Delivery Schedule:	Day end scheduled
Access Path:	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

C.2.10.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRD2811
Report Name	Participant Margin and Collateral Action Report - ISO 20022

C.2.10.3 Report Details

Col. #	Field Name	Data Name	Remarks
1	Action type		
2	Participant	TR Participant ID	
3	Participant name	Participant Name	
4	TR margin and collateral action reference	TR Margin and Collateral Action Reference	
5	Action creation timestamp	Action Creation Timestamp	
6	File name	File Name	
7	File reference	File Reference	

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Col. #	Field Name	Data Name	Remarks
8	File capture timestamp	File Capture Timestamp	
9	User ID	User ID	
10	Submission channel	Submission Channel	
11	Reporting timestamp (UTC)	Date Time (UTC)	
12	Counterparty 1 (TR entity ID)	TR Participant ID	
13	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
14	Counterparty 1	Legal Entity Identifier (LEI)	
15	Counterparty 2 (TR entity ID)	TR Participant ID	
16	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
17	Counterparty 2	Trade Counterparty Identifier (Original Code)	
18	Counterparty 2 name		
19	Counterparty 2 identifier type indicator	Boolean	
20	Collateral portfolio indicator	Boolean	
21	Initial margin posted by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
22	Initial margin posted by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
23	Currency of initial margin posted (pre-haircut)		
24	Currency of initial margin posted (post-haircut)		
25	Initial margin collected by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
26	Initial margin collected by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
27	Currency of initial margin collected (pre-haircut)		
28	Currency of initial margin collected (post-haircut)		
29	Variation margin posted by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
30	Variation margin posted by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
31	Currency of variation margin posted (pre-haircut)		
32	Currency of variation margin posted (post-haircut)		

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Col. #	Field Name	Data Name	Remarks
33	Variation margin collected by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
34	Variation margin collected by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
35	Currency of variation margin collected (pre-haircut)		
36	Currency of variation margin collected (post-haircut)		
37	Excess collateral posted by the counterparty 1	Non-negative Number (25,5)	
38	Currency of excess collateral posted		
39	Excess collateral collected by the counterparty 1	Non-negative Number (25,5)	
40	Currency of excess collateral collected		
41	Collateralisation category		
42	Event timestamp (UTC)	Date	
43	Unique Transaction Identifier (UTI)		
44	Unique Transaction Identifier - Proprietary Type		
45	Unique Transaction Identifier - Proprietary ID		
46	Initial margin collateral portfolio code		
47	Portfolio containing non-reportable component indicator	Boolean	
48	Variation margin collateral portfolio code		
49	Submitter identifier (TR entity ID)	TR Participant ID	
50	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
51	Submitter identifier	Trade Counterparty Identifier (Original Code)	
52	Entity responsible for reporting - ID type		Allowable value is “LEI”
53	Entity responsible for reporting	Legal Entity Identifier (LEI)	
54	Collateral timestamp (UTC)	Date Time (UTC)	
55	Technical record identification		

C.2.10.4 Sorting for Detail Records

Display Priority	Fields	Order
1	Action type	Refer B.2
2	Action creation timestamp	Ascending
3	TR margin and collateral action reference	Ascending

C.2.10.5 Footer

For layout, refer to section of Report Data Layout Specification Convention.

C.3 Archived Files – ISO 20022

C.3.1 CTRI7111 - Trade Archive Request File - ISO 20022

C.3.1.1 File Description

Purpose:	This requested archive file shows the archived trade and its historical details of a specific trade.
Type:	Archive
Recipient(s):	Operator
Delivery Schedule:	On request

C.3.1.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRI7111
Report Name	Trade Archive Request File - ISO 20022

C.3.1.3 File Details

Col. #	Field Name	Data Name	Remarks
1	TR trade reference	TR Trade Reference	
2	Participant	TR Participant ID	
3	Participant's LEI	Legal Entity Identifier (LEI)	
4	Last action timestamp	Last Action Timestamp	
5	Effective date (UTC)	Date	
6	Expiration date (UTC)	Date	
7	Early termination date (UTC)	Date	
8	Reporting timestamp (UTC)	Date Time (UTC)	

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Col. #	Field Name	Data Name	Remarks
9	Execution timestamp (UTC)	Date Time (UTC)	
10	Trade status	Trade Status	
11	Counterparty 1 (TR entity ID)	TR Participant ID	
12	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
13	Counterparty 1	Legal Entity Identifier (LEI)	
14	Counterparty 2 (TR entity ID)	TR Participant ID	
15	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
16	Counterparty 2	Trade Counterparty Identifier (Original Code)	
17	Counterparty 2 name		
18	Counterparty 2 identifier type indicator	Boolean	
19	Direction 1		
20	Direction 2 - Leg 1		
21	Direction 2 - Leg 2		
22	Cleared		
23	Central counterparty - ID type	Trade Counterparty Identifier Type (Original Code)	
24	Central counterparty	Trade Counterparty Identifier (Original Code)	
25	Clearing member - ID type	Trade Counterparty Identifier Type (Original Code)	
26	Clearing member	Trade Counterparty Identifier (Original Code)	
27	Platform identifier		
28	Confirmed		
29	Final contractual settlement date (UTC)	Date	
30	Settlement currency - Leg 1		
31	Settlement currency - Leg 2		

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Col. #	Field Name	Data Name	Remarks
32	Settlement location		
33	Fixed rate day count convention - Leg 1		
34	Floating rate day count convention - Leg 1		
35	Fixed rate day count convention - Leg 2		
36	Floating rate day count convention - Leg 2		
37	Fixed rate payment frequency period - Leg 1		
38	Floating rate payment frequency period - Leg 1		
39	Fixed rate payment frequency period - Leg 2		
40	Floating rate payment frequency period - Leg 2		
41	Fixed rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
42	Floating rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
43	Fixed rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
44	Floating rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
45	Collateral portfolio indicator	Boolean	
46	Price	Number (11,10) or Number (18,13)	
47	Price currency		
48	Price notation		
49	Price unit of measure		
50	Price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
51	Price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
52	Price schedule - Price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
53	Price schedule - Price currency		List of Values Repeatable with maximum 600 times
54	Price schedule - Price notation		List of Values Repeatable with maximum 600 times
55	Fixed rate - Leg 1	Number (11,10)	
56	Fixed rate - Leg 2	Number (11,10)	

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Col. #	Field Name	Data Name	Remarks
57	Spread - Leg 1	Number (11,10) or Number (18,13) or Number (5,0)	
58	Spread - Leg 2	Number (11,10) or Number (18,13) or Number (5,0)	
59	Spread currency - Leg 1		
60	Spread currency - Leg 2		
61	Spread notation - Leg 1		
62	Spread notation - Leg 2		
63	Strike price	Number (11,10) or Number (18,13)	
64	Strike price currency/currency pair		
65	Strike price notation		
66	Strike price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
67	Strike price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
68	Strike price schedule - Strike price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
69	Strike price schedule - Strike price currency		List of Values Repeatable with maximum 600 times
70	Strike price schedule - Strike price notation		List of Values Repeatable with maximum 600 times
71	Option premium amount	Non-negative Number (25,5)	
72	Option premium currency		
73	Option premium payment date (UTC)	Date	
74	First exercise date (UTC)	Date	
75	Exchange rate	Positive Number (18,13)	
76	Exchange rate basis		
77	Notional amount - Leg 1	Number (25,5)	
78	Notional amount - Leg 2	Number (25,5)	
79	Call amount	Positive Number (25,5)	

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Col. #	Field Name	Data Name	Remarks
80	Put amount	Positive Number (25,5)	
81	Notional currency - Leg 1		
82	Notional currency - Leg 2		
83	Call currency		
84	Put currency		
85	Quantity unit of measure - Leg 1		
86	Quantity unit of measure - Leg 2		
87	Notional amount schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
88	Notional amount schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
89	Notional amount schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
90	Notional amount schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
91	Notional amount schedule - Notional amount - Leg 1	Number (25,5)	List of Values Repeatable with maximum 600 times
92	Notional amount schedule - Notional amount currency - Leg 1		List of Values Repeatable with maximum 600 times
93	Notional amount schedule - Notional amount - Leg 2	Number (25,5)	List of Values Repeatable with maximum 600 times
94	Notional amount schedule - Notional amount currency - Leg 2		List of Values Repeatable with maximum 600 times
95	Total notional quantity - Leg 1	Non-negative Number (25,5)	
96	Total notional quantity - Leg 2	Non-negative Number (25,5)	
97	Notional quantity schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
98	Notional quantity schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
99	Notional quantity schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
100	Notional quantity schedule - End date - Leg 2 (UTC)	Date	List of Values

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Col. #	Field Name	Data Name	Remarks
			Repeatable with maximum 600 times
101	Notional quantity schedule - Notional quantity - Leg 1	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
102	Notional quantity schedule - Notional quantity - Leg 2	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
103	CDS index attachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
104	CDS index detachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
105	Other payment amount	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
106	Other payment type		List of Values Repeatable with maximum 600 times
107	Other payment currency		List of Values Repeatable with maximum 600 times
108	Other payment date (UTC)	Date	List of Values Repeatable with maximum 600 times
109	Other payment payer - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times
110	Other payment payer	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
111	Other payment receiver - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times
112	Other payment receiver	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
113	Package identifier		
114	Package transaction price	Number (11,10) or Number (18,13)	
115	Package transaction price currency		
116	Package transaction price notation		
117	Package transaction spread	Number (11,10) or Number (18,13) or Number (5,0)	
118	Package transaction spread currency		

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Col. #	Field Name	Data Name	Remarks
119	Package transaction spread notation		
120	Prior UTI (for one-to-one and one-to-many relations between transactions)		
121	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary Type		
122	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary ID		
123	Custom basket code		
124	Basket constituent identifier		List of Values Repeatable with maximum 600 times
125	Basket constituent unit of measure		List of Values Repeatable with maximum 600 times
126	Basket constituent number of units	Positive Number (18,13)	List of Values Repeatable with maximum 600 times
127	Basket constituent identifier source		List of Values Repeatable with maximum 600 times
128	Underlier ID (OTHER)		
129	Underlier ID (OTHER) source		
130	Underlying asset trading platform identifier		
131	Underlying asset price source		
132	Crypto asset underlying indicator	Boolean	
133	Unique Transaction Identifier (UTI)		
134	Unique Transaction Identifier - Proprietary Type		
135	Unique Transaction Identifier - Proprietary ID		
136	Unique Product Identifier (UPI)		
137	Unique Product Identifier (UPI) - Proprietary Type		
138	Unique Product Identifier (UPI) - Proprietary ID		
139	Notional quantity - Leg 1	Non-negative Number (25,5)	
140	Notional quantity - Leg 2	Non-negative Number (25,5)	
141	Quantity frequency - Leg 1		

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Col. #	Field Name	Data Name	Remarks
142	Quantity frequency - Leg 2		
143	Quantity frequency multiplier - Leg 1	Non-negative Number (3,0)	
144	Quantity frequency multiplier - Leg 2	Non-negative Number (3,0)	
145	Fixing date - Leg 1 (UTC)	Date Time (UTC)	
146	Fixing date - Leg 2 (UTC)	Date Time (UTC)	
147	Index factor	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
148	Embedded option type		
149	Initial margin collateral portfolio code		
150	Variation margin collateral portfolio code		
151	Submitter identifier (TR entity ID)	TR Participant ID	
152	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
153	Submitter identifier	Trade Counterparty Identifier (Original Code)	
154	Entity responsible for reporting - ID type		Allowable value is "LEI"
155	Entity responsible for reporting	Legal Entity Identifier (LEI)	
156	Country of the counterparty 2		
157	Broker ID - ID type	Trade Counterparty Identifier Type (Original Code)	
158	Broker ID	Trade Counterparty Identifier (Original Code)	
159	Contract type		
160	Asset class	Asset Class	
161	Underlying identification type		
162	Underlying identification		
163	Name of the underlying index		
164	Clearing timestamp (UTC)	Date Time (UTC)	
165	Delivery type		
166	Identifier of the floating rate - Leg 1		

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Col. #	Field Name	Data Name	Remarks
167	Indicator of the floating rate - Leg 1		
168	Name of the floating rate - Leg 1		
169	Floating rate reference period - Leg 1 - time period		
170	Floating rate reference period - Leg 1 - multiplier	Non-negative Number (3,0)	
171	Identifier of the floating rate - Leg 2		
172	Indicator of the floating rate - Leg 2		
173	Name of the floating rate - Leg 2		
174	Floating rate reference period - Leg 2 - time period		
175	Floating rate reference period - Leg 2 - multiplier	Non-negative Number (3,0)	
176	Base product		
177	Sub-product		
178	Further sub-product		
179	Option type		
180	Option style		
181	Maturity date of the underlying derivative (UTC)	Date	
182	Seniority		
183	Reference entity - ID type	Reference entity Identifier Type	
184	Reference entity	Reference entity	
185	Series	Non-negative Number (5,0)	
186	Series Version	Non-negative Number (5,0)	
187	Trading capacity		
188	Swap Link ID		
189	Trader location		
190	Booking location		
191	Intragroup	Boolean	
192	Nature of the counterparty 1 - Type		Possible value is F, N, C or O
193	Nature of the counterparty 1		
194	Nature of the counterparty 2 - Type		Possible value is F, N, C or O

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Col. #	Field Name	Data Name	Remarks
195	Nature of the counterparty 2		
196	Non-standardized term indicator	Boolean	
197	Secondary transaction identifier		
198	Lower barrier level	Number (11,10) or Number (18,13)	
199	Lower barrier level price currency		
200	Lower barrier level price notation		
201	Upper barrier level	Number (11,10) or Number (18,13)	
202	Upper barrier level price currency		
203	Upper barrier level price notation		
204	Single barrier level	Number (11,10) or Number (18,13)	
205	Single barrier level price currency		
206	Single barrier level price notation		
207	Product description		
208	Beneficiary		
209	Remarks 1	Remarks	
210	Remarks 2	Remarks	
211	Remarks 3	Remarks	
212	Remarks 4	Remarks	
213	Remarks 5	Remarks	
214	Remarks 6	Remarks	
215	Remarks 7	Remarks	
216	Remarks 8	Remarks	
217	Remarks 9	Remarks	
218	Remarks 10	Remarks	
219	Remarks 11	Remarks	
220	Remarks 12	Remarks	
221	Remarks 13	Remarks	
222	Update time	Trade Update Time	

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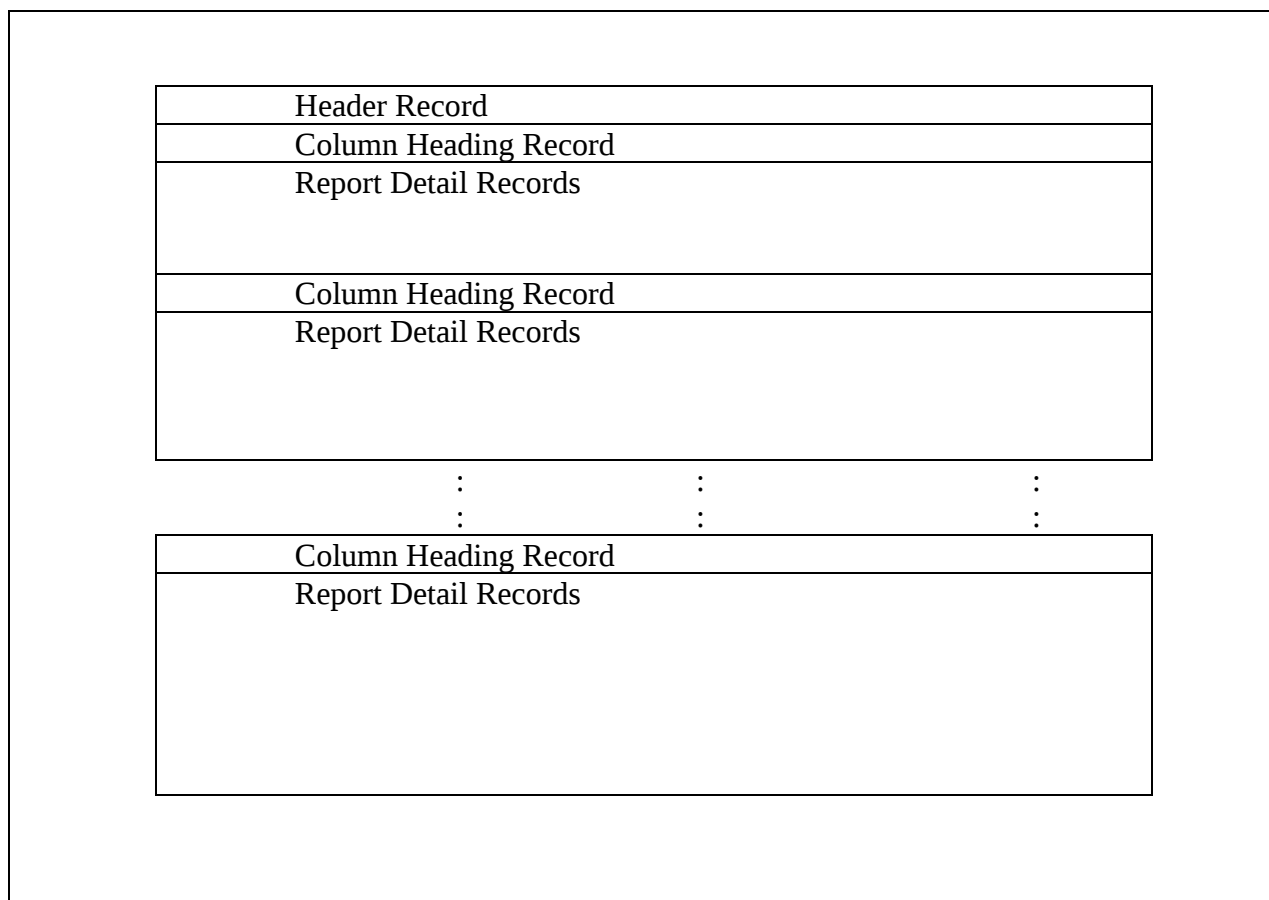
Col. #	Field Name	Data Name	Remarks
223	TR trade action reference		Not applicable to system action
224	Action type	Trade Action Type	
225	System action type	System Action Type	
226	Action date / System action date		For Action date: Date part of the field “Event timestamp” For System action date: Date part of the system action takes

C.3.1.4 Sorting for Detail Records

	Fields	Order
1	TR trade reference	Ascending
2	Update time	Ascending

C.3.1.5 Report Structure

Under some situations, multiple column headings may exist in the reports CTRI7111, CTRI7112, CTRI7113 and CTRI7114. The report structure can be represented graphically by the following diagram:



Whenever there are any changes in the report column heading, a new Column Heading Record will be written to the report. The Report Detail Records written afterwards will follow the new report column heading.

For example, the archived data is retrieved from multiple archived files on different dates, the CTRI711X report layout has been changed during those dates, the reports will have 2 different Column Heading Records.

C.3.2 CTRI7112 - Trade Action Archive Request File - ISO 200222

C.3.2.1 File Description

Purpose:	This requested archive file shows the archived trade action of a specific trade.
Type:	Archive
Recipient(s):	Operator
Delivery Schedule:	On request

C.3.2.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRI7112
Report Name	Trade Action Archive Request File - ISO 20022

C.3.2.3 File Details

Col. #	Field Name	Data Name	Remarks
1	Action type		
2	Participant	TR Participant ID	
3	Participant name	Participant Name	
4	TR trade action reference	TR Trade Action Reference	
5	TR trade reference	TR Trade Reference	
6	Action creation timestamp	Action Creation Timestamp	
7	File name	File Name	
8	File reference	File Reference	

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Col. #	Field Name	Data Name	Remarks
9	File capture timestamp	File Capture Timestamp	
10	User ID	User ID	
11	Submission channel	Submission Channel	
12	Processing sequence	Processing Sequence	
13	Effective date (UTC)	Date	
14	Expiration date (UTC)	Date	
15	Early termination date (UTC)	Date	
16	Reporting timestamp (UTC)	Date Time (UTC)	
17	Execution timestamp (UTC)	Date Time (UTC)	
18	Counterparty 1 (TR entity ID)	TR Participant ID	
19	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
20	Counterparty 1	Legal Entity Identifier (LEI)	
21	Counterparty 2 (TR entity ID)	TR Participant ID	
22	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
23	Counterparty 2	Trade Counterparty Identifier (Original Code)	
24	Counterparty 2 name		
25	Counterparty 2 identifier type indicator	Boolean	
26	Direction 1		
27	Direction 2 - Leg 1		
28	Direction 2 - Leg 2		
29	Cleared		
30	Central counterparty - ID type	Trade Counterparty Identifier Type (Original Code)	
31	Central counterparty	Trade Counterparty Identifier (Original Code)	
32	Clearing member - ID type	Trade Counterparty Identifier Type	

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Col. #	Field Name	Data Name	Remarks
		(Original Code)	
33	Clearing member	Trade Counterparty Identifier (Original Code)	
34	Platform identifier		
35	Confirmed		
36	Final contractual settlement date (UTC)	Date	
37	Settlement currency - Leg 1		
38	Settlement currency - Leg 2		
39	Settlement location		
40	Fixed rate day count convention - Leg 1		
41	Floating rate day count convention - Leg 1		
42	Fixed rate day count convention - Leg 2		
43	Floating rate day count convention - Leg 2		
44	Fixed rate payment frequency period - Leg 1		
45	Floating rate payment frequency period - Leg 1		
46	Fixed rate payment frequency period - Leg 2		
47	Floating rate payment frequency period - Leg 2		
48	Fixed rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
49	Floating rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
50	Fixed rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
51	Floating rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
52	Collateral portfolio indicator	Boolean	
53	Price	Number (11,10) or Number (18,13)	
54	Price currency		
55	Price notation		
56	Price unit of measure		
57	Price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times

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Col. #	Field Name	Data Name	Remarks
58	Price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
59	Price schedule - Price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
60	Price schedule - Price currency		List of Values Repeatable with maximum 600 times
61	Price schedule - Price notation		List of Values Repeatable with maximum 600 times
62	Fixed rate - Leg 1	Number (11,10)	
63	Fixed rate - Leg 2	Number (11,10)	
64	Spread - Leg 1	Number (11,10) or Number (18,13) or Number (5,0)	
65	Spread - Leg 2	Number (11,10) or Number (18,13) or Number (5,0)	
66	Spread currency - Leg 1		
67	Spread currency - Leg 2		
68	Spread notation - Leg 1		
69	Spread notation - Leg 2		
70	Strike price	Number (11,10) or Number (18,13)	
71	Strike price currency/currency pair		
72	Strike price notation		
73	Strike price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
74	Strike price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
75	Strike price schedule - Strike price	Number (11,10) or Positive Number (18,13)	List of Values List of Values Repeatable with maximum 600 times
76	Strike price schedule - Strike price currency		List of Values Repeatable with maximum 600 times
77	Strike price schedule - Strike price notation		List of Values

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Col. #	Field Name	Data Name	Remarks
			Repeatable with maximum 600 times
78	Option premium amount	Non-negative Number (25,5)	
79	Option premium currency		
80	Option premium payment date (UTC)	Date	
81	First exercise date (UTC)	Date	
82	Exchange rate	Positive Number (18,13)	
83	Exchange rate basis		
84	Notional amount - Leg 1	Number (25,5)	
85	Notional amount - Leg 2	Number (25,5)	
86	Call amount	Positive Number (25,5)	
87	Put amount	Positive Number (25,5)	
88	Notional currency - Leg 1		
89	Notional currency - Leg 2		
90	Call currency		
91	Put currency		
92	Quantity unit of measure - Leg 1		
93	Quantity unit of measure - Leg 2		
94	Notional amount schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
95	Notional amount schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
96	Notional amount schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
97	Notional amount schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
98	Notional amount schedule - Notional amount - Leg 1	Number (25,5)	List of Values Repeatable with maximum 600 times
99	Notional amount schedule - Notional amount currency - Leg 1		List of Values Repeatable with maximum 600 times

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Col. #	Field Name	Data Name	Remarks
100	Notional amount schedule - Notional amount - Leg 2	Number (25,5)	List of Values Repeatable with maximum 600 times
101	Notional amount schedule - Notional amount currency - Leg 2		List of Values Repeatable with maximum 600 times
102	Total notional quantity - Leg 1	Non-negative Number (25,5)	
103	Total notional quantity - Leg 2	Non-negative Number (25,5)	
104	Notional quantity schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
105	Notional quantity schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
106	Notional quantity schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
107	Notional quantity schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
108	Notional quantity schedule - Notional quantity - Leg 1	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
109	Notional quantity schedule - Notional quantity - Leg 2	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
110	CDS index attachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
111	CDS index detachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
112	Other payment amount	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
113	Other payment type		List of Values Repeatable with maximum 600 times
114	Other payment currency		List of Values Repeatable with maximum 600 times
115	Other payment date (UTC)	Date	List of Values Repeatable with maximum 600 times
116	Other payment payer - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times

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Col. #	Field Name	Data Name	Remarks
117	Other payment payer	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
118	Other payment receiver - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times
119	Other payment receiver	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
120	Package identifier		
121	Package transaction price	Number (11,10) or Number (18,13)	
122	Package transaction price currency		
123	Package transaction price notation		
124	Package transaction spread	Number (11,10) or Number (18,13) or Number (5,0)	
125	Package transaction spread currency		
126	Package transaction spread notation		
127	Prior UTI (for one-to-one and one-to-many relations between transactions)		
128	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary Type		
129	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary ID		
130	Custom basket code		
131	Basket constituent identifier		List of Values Repeatable with maximum 600 times
132	Basket constituent unit of measure		List of Values Repeatable with maximum 600 times
133	Basket constituent number of units	Positive Number (18,13)	List of Values Repeatable with maximum 600 times
134	Basket constituent identifier source		List of Values Repeatable with maximum 600 times
135	Underlier ID (OTHER)		
136	Underlier ID (OTHER) source		
137	Underlying asset trading platform identifier		

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Col. #	Field Name	Data Name	Remarks
138	Underlying asset price source		
139	Crypto asset underlying indicator	Boolean	
140	Event type		
141	Event timestamp (UTC)	Date Time (UTC)	
142	Event identifier		
143	Unique Transaction Identifier (UTI)		
144	Unique Transaction Identifier - Proprietary Type		
145	Unique Transaction Identifier - Proprietary ID		
146	Unique Product Identifier (UPI)		
147	Unique Product Identifier (UPI) - Proprietary Type		
148	Unique Product Identifier (UPI) - Proprietary ID		
149	Notional quantity - Leg 1	Non-negative Number (25,5)	
150	Notional quantity - Leg 2	Non-negative Number (25,5)	
151	Quantity frequency - Leg 1		
152	Quantity frequency - Leg 2		
153	Quantity frequency multiplier - Leg 1	Non-negative Number (3,0)	
154	Quantity frequency multiplier - Leg 2	Non-negative Number (3,0)	
155	Fixing date - Leg 1 (UTC)	Date Time (UTC)	
156	Fixing date - Leg 2 (UTC)	Date Time (UTC)	
157	Index factor	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
158	Embedded option type		
159	Initial margin collateral portfolio code		
160	Variation margin collateral portfolio code		
161	Submitter identifier (TR entity ID)	TR Participant ID	
162	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
163	Submitter identifier	Trade Counterparty Identifier	

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Col. #	Field Name	Data Name	Remarks
		(Original Code)	
164	Entity responsible for reporting - ID type		Allowable value is “LEI”
165	Entity responsible for reporting	Legal Entity Identifier (LEI)	
166	Country of the counterparty 2		
167	Broker ID - ID type	Trade Counterparty Identifier Type (Original Code)	
168	Broker ID	Trade Counterparty Identifier (Original Code)	
169	Contract type		
170	Asset class	Asset Class	
171	Underlying identification type		
172	Underlying identification		
173	Name of the underlying index		
174	Clearing timestamp (UTC)	Date Time (UTC)	
175	Delivery type		
176	Identifier of the floating rate - Leg 1		
177	Indicator of the floating rate - Leg 1		
178	Name of the floating rate - Leg 1		
179	Floating rate reference period - Leg 1 - time period		
180	Floating rate reference period - Leg 1 - multiplier	Non-negative Number (3,0)	
181	Identifier of the floating rate - Leg 2		
182	Indicator of the floating rate - Leg 2		
183	Name of the floating rate - Leg 2		
184	Floating rate reference period - Leg 2 - time period		
185	Floating rate reference period - Leg 2 - multiplier	Non-negative Number (3,0)	
186	Base product		
187	Sub-product		
188	Further sub-product		

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Col. #	Field Name	Data Name	Remarks
189	Option type		
190	Option style		
191	Maturity date of the underlying derivative (UTC)	Date	
192	Seniority		
193	Reference entity - ID type	Reference entity Identifier Type	
194	Reference entity	Reference entity	
195	Series	Non-negative Number (5,0)	
196	Series Version	Non-negative Number (5,0)	
197	Trading capacity		
198	Swap Link ID		
199	Trader location		
200	Booking location		
201	Intragroup	Boolean	
202	Nature of the counterparty 1 - Type		Possible value is F, N, C or O
203	Nature of the counterparty 1		
204	Nature of the counterparty 2 - Type		Possible value is F, N, C or O
205	Nature of the counterparty 2		
206	Non-standardized term indicator	Boolean	
207	Secondary transaction identifier		
208	Lower barrier level	Number (11,10) or Number (18,13)	
209	Lower barrier level price currency		
210	Lower barrier level price notation		
211	Upper barrier level	Number (11,10) or Number (18,13)	
212	Upper barrier level price currency		
213	Upper barrier level price notation		
214	Single barrier level	Number (11,10) or Number (18,13)	
215	Single barrier level price currency		

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Col. #	Field Name	Data Name	Remarks
216	Single barrier level price notation		
217	Product description		
218	Beneficiary		
219	Technical record identification		
220	Remarks	TR Trade Reference	
221	Remarks 1	Remarks	
222	Remarks 2	Remarks	
223	Remarks 3	Remarks	
224	Remarks 4	Remarks	
225	Remarks 5	Remarks	
226	Remarks 6	Remarks	
227	Remarks 7	Remarks	
228	Remarks 8	Remarks	
229	Remarks 9	Remarks	
230	Remarks 10	Remarks	
231	Remarks 11	Remarks	
232	Remarks 12	Remarks	
233	Remarks 13	Remarks	

C.3.2.4 Sorting for Detail Records

	Fields	Order
1	Action type	Refer C.1.5.1
2	TR trade action reference	Ascending

C.3.2.5 Report Structure

Refer to appendix C.3.1.5 for details.

C.3.3 CTRI7113 - Valuation Action Archive Request File - ISO 20022

C.3.3.1 File Description

Purpose:	This requested archive file shows the archived valuation action of a specific trade.
Type:	Archive
Recipient(s):	Operator
Delivery Schedule:	On request

C.3.3.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRI7113
Report Name	Valuation Action Archive Request File - ISO 20022

C.3.3.3 File Details

All valuation request with participant as the reporting party is included.

Col. #	Field Name	Data Name	Remarks
1	Action type		
2	Participant	TR Participant ID	
3	Participant name	Participant Name	
4	TR valuation action reference	TR Valuation Action Reference	
5	TR trade reference	TR Trade Reference	
6	Action creation timestamp	Action Creation Timestamp	

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Col. #	Field Name	Data Name	Remarks
7	File name	File Name	
8	File reference	File Reference	
9	File capture timestamp	File Capture Timestamp	
10	User ID	User ID	
11	Submission channel	Submission Channel	
12	Reporting timestamp (UTC)	Date Time (UTC)	
13	Counterparty 1 (TR entity ID)	TR Participant ID	
14	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
15	Counterparty 1	Legal Entity Identifier (LEI)	
16	Counterparty 2 (TR entity ID)	TR Participant ID	
17	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
18	Counterparty 2	Trade Counterparty Identifier (Original Code)	
19	Counterparty 2 name		
20	Counterparty 2 identifier type indicator	Boolean	
21	Valuation amount	Number (25,5)	
22	Valuation currency		
23	Valuation timestamp (UTC)	Date Time (UTC)	
24	Valuation method		
25	Delta	Number (25,5)	
26	Unique Transaction Identifier (UTI)		
27	Unique Transaction Identifier - Proprietary Type		
28	Unique Transaction Identifier - Proprietary ID		
29	Submitter identifier (TR entity ID)	TR Participant ID	
30	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
31	Submitter identifier	Trade Counterparty Identifier (Original Code)	

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Col. #	Field Name	Data Name	Remarks
32	Entity responsible for reporting - ID type		Allowable value is “LEI”
33	Entity responsible for reporting	Legal Entity Identifier (LEI)	
34	Technical record identification		
35	Remarks	TR Trade Reference	
36	Asset class	Asset Class	

C.3.3.4 Sorting for Detail Records

	Fields	Order
1	Participant	Ascending
2	Action creation timestamp	Ascending
3	TR valuation action reference	Ascending

C.3.3.5 Report Structure

Refer to appendix C.3.1.5 for details.

C.3.4 CTRI7114 - Margin and Collateral Action Archive Request File - ISO 20022

C.3.4.1 File Description

Purpose:	This requested archive file shows the specific archived margin and collateral action.
Type:	Archive
Recipient(s):	Operator
Delivery Schedule:	On request

C.3.4.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRI7114
Report Name	Margin and Collateral Action Archive Request File - ISO 20022

C.3.4.3 File Details

Col. #	Field Name	Data Name	Remarks
1	Action type		
2	Participant	TR Participant ID	
3	Participant name	Participant Name	
4	TR margin and collateral action reference	TR Margin and Collateral Action Reference	
5	Action creation timestamp	Action Creation Timestamp	
6	File name	File Name	
7	File reference	File Reference	
8	File capture timestamp	File Capture Timestamp	

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Col. #	Field Name	Data Name	Remarks
9	User ID	User ID	
10	Submission channel	Submission Channel	
11	Reporting timestamp (UTC)	Date Time (UTC)	
12	Counterparty 1 (TR entity ID)	TR Participant ID	
13	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
14	Counterparty 1	Legal Entity Identifier (LEI)	
15	Counterparty 2 (TR entity ID)	TR Participant ID	
16	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
17	Counterparty 2	Trade Counterparty Identifier (Original Code)	
18	Counterparty 2 name		
19	Counterparty 2 identifier type indicator	Boolean	
20	Collateral portfolio indicator	Boolean	
21	Initial margin posted by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
22	Initial margin posted by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
23	Currency of initial margin posted (pre-haircut)		
24	Currency of initial margin posted (post-haircut)		
25	Initial margin collected by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
26	Initial margin collected by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
27	Currency of initial margin collected (pre-haircut)		
28	Currency of initial margin collected (post-haircut)		
29	Variation margin posted by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
30	Variation margin posted by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
31	Currency of variation margin posted (pre-haircut)		
32	Currency of variation margin posted (post-haircut)		
33	Variation margin collected by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	

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Col. #	Field Name	Data Name	Remarks
34	Variation margin collected by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
35	Currency of variation margin collected (pre-haircut)		
36	Currency of variation margin collected (post-haircut)		
37	Excess collateral posted by the counterparty 1	Non-negative Number (25,5)	
38	Currency of excess collateral posted		
39	Excess collateral collected by the counterparty 1	Non-negative Number (25,5)	
40	Currency of excess collateral collected		
41	Collateralisation category		
42	Event timestamp (UTC)	Date	
43	Unique Transaction Identifier (UTI)		
44	Unique Transaction Identifier - Proprietary Type		
45	Unique Transaction Identifier - Proprietary ID		
46	Initial margin collateral portfolio code		
47	Portfolio containing non-reportable component indicator	Boolean	
48	Variation margin collateral portfolio code		
49	Submitter identifier (TR entity ID)	TR Participant ID	
50	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
51	Submitter identifier	Trade Counterparty Identifier (Original Code)	
52	Entity responsible for reporting - ID type		Allowable value is “LEI”
53	Entity responsible for reporting	Legal Entity Identifier (LEI)	
54	Collateral timestamp (UTC)	Date Time (UTC)	
55	Technical record identification		

C.3.4.4 Sorting for Detail Records

	Fields	Order
1	Participant	Ascending
2	Action type	Refer C.1.5.2
3	Action creation timestamp	Ascending
4	TR margin and collateral action reference	Ascending

C.3.4.5 Report Structure

Refer to appendix C.3.1.5 for details.

C.4 UI Enquiry Report - ISO 20022

C.4.1 CTRV0520 - New Trade Action Detail Report - ISO 20022

C.4.1.1 Report Description

Purpose:	This report shows the full detail view of a new trade action.
Type:	Enquiry
Delivery Schedule:	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User

C.4.1.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRV0520
Report Name	New Trade Action Detail Report - ISO 20022

C.4.1.3 Report Details

Col. #	Field Name	Data Name	Remarks
1.	Participant	TR Participant ID	
2.	Participant name	Participant Name	
3.	TR trade action reference	TR Trade Action Reference	
4.	Action type	Trade Action Type	Allowable value is "NEWT"
5.	Event type		

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Col. #	Field Name	Data Name	Remarks
6.	Event timestamp (UTC)	Date Time (UTC)	
7.	Event identifier		
8.	Technical record identification		
9.	Action creation timestamp	Action Creation Timestamp	
10.	TR trade reference	TR Trade Reference	
11.	Asset class	Asset Class	
12.	Contract type		
13.	Unique Transaction Identifier (UTI)		
14.	Unique Transaction Identifier - Proprietary Type		
15.	Unique Transaction Identifier - Proprietary ID		
16.	Unique Product Identifier (UPI)		
17.	Unique Product Identifier (UPI) - Proprietary Type		
18.	Unique Product Identifier (UPI) - Proprietary ID		
19.	Counterparty 1 (TR entity ID)	TR Participant ID	
20.	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
21.	Counterparty 1	Legal Entity Identifier (LEI)	
22.	Nature of the counterparty 1 - Type		Possible value is F, N, C or O
23.	Nature of the counterparty 1		
24.	Counterparty 2 (TR entity ID)	TR Participant ID	
25.	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
26.	Counterparty 2	Trade Counterparty Identifier (Original Code)	
27.	Counterparty 2 name		
28.	Nature of the counterparty 2 - Type		Possible value is F, N, C or O
29.	Nature of the counterparty 2		

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Col. #	Field Name	Data Name	Remarks
30.	Country of the counterparty 2		
31.	Counterparty 2 identifier type indicator	Boolean	
32.	Direction 1		
33.	Direction 2 - Leg 1		
34.	Direction 2 - Leg 2		
35.	Submitter identifier (TR entity ID)	TR Participant ID	
36.	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
37.	Submitter identifier	Trade Counterparty Identifier (Original Code)	
38.	Entity responsible for reporting - ID type		Allowable value is “LEI”
39.	Entity responsible for reporting	Legal Entity Identifier (LEI)	
40.	File name	File Name	
41.	File reference	File Reference	
42.	File capture timestamp	File Capture Timestamp	
43.	User ID	User ID	
44.	Submission channel	Submission Channel	
45.	Effective date (UTC)	Date	
46.	Expiration date (UTC)	Date	
47.	Reporting timestamp (UTC)	Date Time (UTC)	
48.	Execution timestamp (UTC)	Date Time (UTC)	
49.	Platform identifier		
50.	Confirmed		
51.	Final contractual settlement date (UTC)	Date	
52.	Fixing date - Leg 1 (UTC)	Date Time (UTC)	
53.	Fixing date - Leg 2 (UTC)	Date Time (UTC)	

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Col. #	Field Name	Data Name	Remarks
54.	Broker ID - ID type	Trade Counterparty Identifier Type (Original Code)	
55.	Broker ID	Trade Counterparty Identifier (Original Code)	
56.	Delivery type		
57.	Maturity date of the underlying derivative (UTC)	Date	
58.	Trading capacity		
59.	Trader location		
60.	Booking location		
61.	Non-standardized term indicator	Boolean	
62.	Secondary transaction identifier		
63.	Product description		
64.	Beneficiary		
65.	Cleared		
66.	Clearing member - ID type	Trade Counterparty Identifier Type (Original Code)	
67.	Clearing member	Trade Counterparty Identifier (Original Code)	
68.	Central counterparty - ID type	Trade Counterparty Identifier Type (Original Code)	
69.	Central counterparty	Trade Counterparty Identifier (Original Code)	
70.	Clearing timestamp (UTC)	Date Time (UTC)	
71.	Intragroup	Boolean	
72.	Settlement currency - Leg 1		
73.	Settlement currency - Leg 2		
74.	Settlement location		
75.	Collateral portfolio indicator	Boolean	

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Col. #	Field Name	Data Name	Remarks
76.	Initial margin collateral portfolio code		
77.	Variation margin collateral portfolio code		
78.	Base product		
79.	Sub-product		
80.	Further sub-product		
81.	CDS index attachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
82.	CDS index detachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
83.	Index factor	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
84.	Seniority		
85.	Reference entity - ID type	Reference entity Identifier Type	
86.	Reference entity	Reference entity	
87.	Series	Non-negative Number (5,0)	
88.	Series Version	Non-negative Number (5,0)	
89.	Notional amount - Leg 1	Number (25,5)	
90.	Notional amount - Leg 2	Number (25,5)	
91.	Notional currency - Leg 1		
92.	Notional currency - Leg 2		
93.	Total notional quantity - Leg 1	Non-negative Number (25,5)	
94.	Total notional quantity - Leg 2	Non-negative Number (25,5)	
95.	Quantity unit of measure - Leg 1		
96.	Quantity unit of measure - Leg 2		
97.	Notional quantity - Leg 1	Non-negative Number (25,5)	
98.	Notional quantity - Leg 2	Non-negative Number (25,5)	
99.	Quantity frequency - Leg 1		
100.	Quantity frequency - Leg 2		

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Col. #	Field Name	Data Name	Remarks
101.	Quantity frequency multiplier - Leg 1	Non-negative Number (3,0)	
102.	Quantity frequency multiplier - Leg 2	Non-negative Number (3,0)	
103.	Price	Number (11,10) or Number (18,13)	
104.	Price currency		
105.	Price notation		
106.	Price unit of measure		
107.	Spread - Leg 1	Number (11,10) or Number (18,13) or Number (5,0)	
108.	Spread - Leg 2	Number (11,10) or Number (18,13) or Number (5,0)	
109.	Spread currency - Leg 1		
110.	Spread currency - Leg 2		
111.	Spread notation - Leg 1		
112.	Spread notation - Leg 2		
113.	Exchange rate	Positive Number (18,13)	
114.	Exchange rate basis		
115.	Strike price	Number (11,10) or Number (18,13)	
116.	Strike price currency/currency pair		
117.	Strike price notation		
118.	Option premium amount	Non-negative Number (25,5)	
119.	Option premium currency		
120.	Option premium payment date (UTC)	Date	
121.	First exercise date (UTC)	Date	
122.	Call amount	Positive Number (25,5)	
123.	Put amount	Positive Number (25,5)	

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Col. #	Field Name	Data Name	Remarks
124.	Call currency		
125.	Put currency		
126.	Embedded option type		
127.	Option type		
128.	Option style		
129.	Lower barrier level	Number (11,10) or Number (18,13)	
130.	Lower barrier level price currency		
131.	Lower barrier level price notation		
132.	Upper barrier level	Number (11,10) or Number (18,13)	
133.	Upper barrier level price currency		
134.	Upper barrier level price notation		
135.	Single barrier level	Number (11,10) or Number (18,13)	
136.	Single barrier level price currency		
137.	Single barrier level price notation		
138.	Price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
139.	Price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
140.	Price schedule - Price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
141.	Price schedule - Price currency		List of Values Repeatable with maximum 600 times
142.	Price schedule - Price notation		List of Values Repeatable with maximum 600 times
143.	Notional amount schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times

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Col. #	Field Name	Data Name	Remarks
144.	Notional amount schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
145.	Notional amount schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
146.	Notional amount schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
147.	Notional amount schedule - Notional amount - Leg 1	Number (25,5)	List of Values Repeatable with maximum 600 times
148.	Notional amount schedule - Notional amount currency - Leg 1		List of Values Repeatable with maximum 600 times
149.	Notional amount schedule - Notional amount - Leg 2	Number (25,5)	List of Values Repeatable with maximum 600 times
150.	Notional amount schedule - Notional amount currency - Leg 2		List of Values Repeatable with maximum 600 times
151.	Notional quantity schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
152.	Notional quantity schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
153.	Notional quantity schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
154.	Notional quantity schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
155.	Notional quantity schedule - Notional quantity - Leg 1	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
156.	Notional quantity schedule - Notional quantity - Leg 2	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
157.	Strike price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
158.	Strike price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
159.	Strike price schedule - Strike price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times

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Col. #	Field Name	Data Name	Remarks
160.	Strike price schedule - Strike price currency		List of Values Repeatable with maximum 600 times
161.	Strike price schedule - Strike price notation		List of Values Repeatable with maximum 600 times
162.	Fixed rate day count convention - Leg 1		
163.	Fixed rate day count convention - Leg 2		
164.	Fixed rate payment frequency period - Leg 1		
165.	Fixed rate payment frequency period - Leg 2		
166.	Fixed rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
167.	Fixed rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
168.	Fixed rate - Leg 1	Number (11,10)	
169.	Fixed rate - Leg 2	Number (11,10)	
170.	Floating rate day count convention - Leg 1		
171.	Floating rate day count convention - Leg 2		
172.	Floating rate payment frequency period - Leg 1		
173.	Floating rate payment frequency period - Leg 2		
174.	Floating rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
175.	Floating rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
176.	Identifier of the floating rate - Leg 1		
177.	Indicator of the floating rate - Leg 1		
178.	Name of the floating rate - Leg 1		
179.	Floating rate reference period - Leg 1 - time period		
180.	Floating rate reference period - Leg 1 - multiplier	Non-negative Number (3,0)	
181.	Identifier of the floating rate - Leg 2		
182.	Indicator of the floating rate - Leg 2		
183.	Name of the floating rate - Leg 2		

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Col. #	Field Name	Data Name	Remarks
184.	Floating rate reference period - Leg 2 - time period		
185.	Floating rate reference period - Leg 2 - multiplier	Non-negative Number (3,0)	
186.	Custom basket code		
187.	Basket constituent identifier		List of Values Repeatable with maximum 600 times
188.	Basket constituent unit of measure		List of Values Repeatable with maximum 600 times
189.	Basket constituent number of units	Positive Number (18,13)	List of Values Repeatable with maximum 600 times
190.	Basket constituent identifier source		List of Values Repeatable with maximum 600 times
191.	Underlier ID (OTHER)		
192.	Underlier ID (OTHER) source		
193.	Underlying asset trading platform identifier		
194.	Underlying asset price source		
195.	Crypto asset underlying indicator	Boolean	
196.	Underlying identification type		
197.	Underlying identification		
198.	Name of the underlying index		
199.	Other payment amount	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
200.	Other payment currency		List of Values Repeatable with maximum 600 times
201.	Other payment type		List of Values Repeatable with maximum 600 times
202.	Other payment date (UTC)	Date	List of Values Repeatable with maximum 600 times
203.	Other payment payer - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times

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Col. #	Field Name	Data Name	Remarks
204.	Other payment payer	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
205.	Other payment receiver - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times
206.	Other payment receiver	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
207.	Package identifier		
208.	Package transaction price	Number (11,10) or Number (18,13)	
209.	Package transaction price currency		
210.	Package transaction price notation		
211.	Package transaction spread	Number (11,10) or Number (18,13) or Number (5,0)	
212.	Package transaction spread currency		
213.	Package transaction spread notation		
214.	Prior UTI (for one-to-one and one-to-many relations between transactions)		
215.	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary Type		
216.	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary ID		
217.	Swap Link ID		
218.	Remarks 1	Remarks	
219.	Remarks 2	Remarks	
220.	Remarks 3	Remarks	
221.	Remarks 4	Remarks	
222.	Remarks 5	Remarks	
223.	Remarks 6	Remarks	
224.	Remarks 7	Remarks	

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Col. #	Field Name	Data Name	Remarks
225.	Remarks 8	Remarks	
226.	Remarks 9	Remarks	
227.	Remarks 10	Remarks	
228.	Remarks 11	Remarks	
229.	Remarks 12	Remarks	
230.	Remarks 13	Remarks	

C.4.1.4 Sorting for Detail Records

Not applicable since only one trade action record will be saved at a time.

C.4.2 CTRV0521 - Modify Trade Action Detail Report - ISO 20022

C.4.2.1 Report Description

Purpose:	This report shows the full detail view of a modify trade action.
Type:	Enquiry
Delivery Schedule:	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User

C.4.2.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRV0521
Report Name	Modify Trade Action Detail Report - ISO 20022

C.4.2.3 Report Details

Col. #	Field Name	Data Name	Remarks
1.	Participant	TR Participant ID	
2.	Participant name	Participant Name	
3.	TR trade action reference	TR Trade Action Reference	
4.	Action type	Trade Action Type	Allowable value is "MODI"
5.	Event type		
6.	Event timestamp (UTC)	Date Time (UTC)	
7.	Event identifier		
8.	Technical record identification		

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Col. #	Field Name	Data Name	Remarks
9.	Remarks	TR Trade Reference	
10.	Action creation timestamp	Action Creation Timestamp	
11.	TR trade reference	TR Trade Reference	
12.	Asset class	Asset Class	
13.	Contract type		
14.	Unique Transaction Identifier (UTI)		
15.	Unique Transaction Identifier - Proprietary Type		
16.	Unique Transaction Identifier - Proprietary ID		
17.	Unique Product Identifier (UPI)		
18.	Unique Product Identifier (UPI) - Proprietary Type		
19.	Unique Product Identifier (UPI) - Proprietary ID		
20.	Counterparty 1 (TR entity ID)	TR Participant ID	
21.	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
22.	Counterparty 1	Legal Entity Identifier (LEI)	
23.	Nature of the counterparty 1 - Type		Possible value is F, N, C or O
24.	Nature of the counterparty 1		
25.	Counterparty 2 (TR entity ID)	TR Participant ID	
26.	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
27.	Counterparty 2	Trade Counterparty Identifier (Original Code)	
28.	Counterparty 2 name		
29.	Nature of the counterparty 2 - Type		Possible value is F, N, C or O
30.	Nature of the counterparty 2		
31.	Country of the counterparty 2		
32.	Counterparty 2 identifier type indicator	Boolean	

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Col. #	Field Name	Data Name	Remarks
33.	Direction 1		
34.	Direction 2 - Leg 1		
35.	Direction 2 - Leg 2		
36.	Submitter identifier (TR entity ID)	TR Participant ID	
37.	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
38.	Submitter identifier	Trade Counterparty Identifier (Original Code)	
39.	Entity responsible for reporting - ID type		Allowable value is “LEI”
40.	Entity responsible for reporting	Legal Entity Identifier (LEI)	
41.	File name	File Name	
42.	File reference	File Reference	
43.	File capture timestamp	File Capture Timestamp	
44.	User ID	User ID	
45.	Submission channel	Submission Channel	
46.	Effective date (UTC)	Date	
47.	Expiration date (UTC)	Date	
48.	Reporting timestamp (UTC)	Date Time (UTC)	
49.	Execution timestamp (UTC)	Date Time (UTC)	
50.	Platform identifier		
51.	Confirmed		
52.	Final contractual settlement date (UTC)	Date	
53.	Fixing date - Leg 1 (UTC)	Date Time (UTC)	
54.	Fixing date - Leg 2 (UTC)	Date Time (UTC)	
55.	Broker ID - ID type	Trade Counterparty Identifier Type (Original Code)	
56.	Broker ID	Trade Counterparty Identifier	

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Col. #	Field Name	Data Name	Remarks
		(Original Code)	
57.	Delivery type		
58.	Maturity date of the underlying derivative (UTC)	Date	
59.	Trading capacity		
60.	Trader location		
61.	Booking location		
62.	Non-standardized term indicator	Boolean	
63.	Secondary transaction identifier		
64.	Product description		
65.	Beneficiary		
66.	Cleared		
67.	Clearing member - ID type	Trade Counterparty Identifier Type (Original Code)	
68.	Clearing member	Trade Counterparty Identifier (Original Code)	
69.	Central counterparty - ID type	Trade Counterparty Identifier Type (Original Code)	
70.	Central counterparty	Trade Counterparty Identifier (Original Code)	
71.	Clearing timestamp (UTC)	Date Time (UTC)	
72.	Intragroup	Boolean	
73.	Settlement currency - Leg 1		
74.	Settlement currency - Leg 2		
75.	Settlement location		
76.	Collateral portfolio indicator	Boolean	
77.	Initial margin collateral portfolio code		
78.	Variation margin collateral portfolio code		

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Col. #	Field Name	Data Name	Remarks
79.	Base product		
80.	Sub-product		
81.	Further sub-product		
82.	CDS index attachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
83.	CDS index detachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
84.	Index factor	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
85.	Seniority		
86.	Reference entity - ID type	Reference entity Identifier Type	
87.	Reference entity	Reference entity	
88.	Series	Non-negative Number (5,0)	
89.	Series Version	Non-negative Number (5,0)	
90.	Notional amount - Leg 1	Number (25,5)	
91.	Notional amount - Leg 2	Number (25,5)	
92.	Notional currency - Leg 1		
93.	Notional currency - Leg 2		
94.	Total notional quantity - Leg 1	Non-negative Number (25,5)	
95.	Total notional quantity - Leg 2	Non-negative Number (25,5)	
96.	Quantity unit of measure - Leg 1		
97.	Quantity unit of measure - Leg 2		
98.	Notional quantity - Leg 1	Non-negative Number (25,5)	
99.	Notional quantity - Leg 2	Non-negative Number (25,5)	
100.	Quantity frequency - Leg 1		
101.	Quantity frequency - Leg 2		
102.	Quantity frequency multiplier - Leg 1	Non-negative Number (3,0)	
103.	Quantity frequency multiplier - Leg 2	Non-negative Number (3,0)	

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Col. #	Field Name	Data Name	Remarks
104.	Price	Number (11,10) or Number (18,13)	
105.	Price currency		
106.	Price notation		
107.	Price unit of measure		
108.	Spread - Leg 1	Number (11,10) or Number (18,13) or Number (5,0)	
109.	Spread - Leg 2	Number (11,10) or Number (18,13) or Number (5,0)	
110.	Spread currency - Leg 1		
111.	Spread currency - Leg 2		
112.	Spread notation - Leg 1		
113.	Spread notation - Leg 2		
114.	Exchange rate	Positive Number (18,13)	
115.	Exchange rate basis		
116.	Strike price	Number (11,10) or Number (18,13)	
117.	Strike price currency/currency pair		
118.	Strike price notation		
119.	Option premium amount	Non-negative Number (25,5)	
120.	Option premium currency		
121.	Option premium payment date (UTC)	Date	
122.	First exercise date (UTC)	Date	
123.	Call amount	Positive Number (25,5)	
124.	Put amount	Positive Number (25,5)	
125.	Call currency		
126.	Put currency		

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Col. #	Field Name	Data Name	Remarks
127.	Embedded option type		
128.	Option type		
129.	Option style		
130.	Lower barrier level	Number (11,10) or Number (18,13)	
131.	Lower barrier level price currency		
132.	Lower barrier level price notation		
133.	Upper barrier level	Number (11,10) or Number (18,13)	
134.	Upper barrier level price currency		
135.	Upper barrier level price notation		
136.	Single barrier level	Number (11,10) or Number (18,13)	
137.	Single barrier level price currency		
138.	Single barrier level price notation		
139.	Price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
140.	Price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
141.	Price schedule - Price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
142.	Price schedule - Price currency		List of Values Repeatable with maximum 600 times
143.	Price schedule - Price notation		List of Values Repeatable with maximum 600 times
144.	Notional amount schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
145.	Notional amount schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
146.	Notional amount schedule - End date - Leg 1 (UTC)	Date	List of Values

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Col. #	Field Name	Data Name	Remarks
			Repeatable with maximum 600 times
147.	Notional amount schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
148.	Notional amount schedule - Notional amount - Leg 1	Number (25,5)	List of Values Repeatable with maximum 600 times
149.	Notional amount schedule - Notional amount currency - Leg 1		List of Values Repeatable with maximum 600 times
150.	Notional amount schedule - Notional amount - Leg 2	Number (25,5)	List of Values Repeatable with maximum 600 times
151.	Notional amount schedule - Notional amount currency - Leg 2		List of Values Repeatable with maximum 600 times
152.	Notional quantity schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
153.	Notional quantity schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
154.	Notional quantity schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
155.	Notional quantity schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
156.	Notional quantity schedule - Notional quantity - Leg 1	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
157.	Notional quantity schedule - Notional quantity - Leg 2	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
158.	Strike price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
159.	Strike price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
160.	Strike price schedule - Strike price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
161.	Strike price schedule - Strike price currency		List of Values Repeatable with maximum 600 times
162.	Strike price schedule - Strike price notation		List of Values

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Col. #	Field Name	Data Name	Remarks
			Repeatable with maximum 600 times
163.	Fixed rate day count convention - Leg 1		
164.	Fixed rate day count convention - Leg 2		
165.	Fixed rate payment frequency period - Leg 1		
166.	Fixed rate payment frequency period - Leg 2		
167.	Fixed rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
168.	Fixed rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
169.	Fixed rate - Leg 1	Number (11,10)	
170.	Fixed rate - Leg 2	Number (11,10)	
171.	Floating rate day count convention - Leg 1		
172.	Floating rate day count convention - Leg 2		
173.	Floating rate payment frequency period - Leg 1		
174.	Floating rate payment frequency period - Leg 2		
175.	Floating rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
176.	Floating rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
177.	Identifier of the floating rate - Leg 1		
178.	Indicator of the floating rate - Leg 1		
179.	Name of the floating rate - Leg 1		
180.	Floating rate reference period - Leg 1 - time period		
181.	Floating rate reference period - Leg 1 - multiplier	Non-negative Number (3,0)	
182.	Identifier of the floating rate - Leg 2		
183.	Indicator of the floating rate - Leg 2		
184.	Name of the floating rate - Leg 2		
185.	Floating rate reference period - Leg 2 - time period		
186.	Floating rate reference period - Leg 2 - multiplier	Non-negative Number (3,0)	

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Col. #	Field Name	Data Name	Remarks
187.	Custom basket code		
188.	Basket constituent identifier		List of Values Repeatable with maximum 600 times
189.	Basket constituent unit of measure		List of Values Repeatable with maximum 600 times
190.	Basket constituent number of units	Positive Number (18,13)	List of Values Repeatable with maximum 600 times
191.	Basket constituent identifier source		List of Values Repeatable with maximum 600 times
192.	Underlier ID (OTHER)		
193.	Underlier ID (OTHER) source		
194.	Underlying asset trading platform identifier		
195.	Underlying asset price source		
196.	Crypto asset underlying indicator	Boolean	
197.	Underlying identification type		
198.	Underlying identification		
199.	Name of the underlying index		
200.	Other payment amount	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
201.	Other payment currency		List of Values Repeatable with maximum 600 times
202.	Other payment type		List of Values Repeatable with maximum 600 times
203.	Other payment date (UTC)	Date	List of Values Repeatable with maximum 600 times
204.	Other payment payer - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times
205.	Other payment payer	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
206.	Other payment receiver - ID type	Trade Counterparty Identifier	List of Values

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Col. #	Field Name	Data Name	Remarks
		Type (Original Code)	Repeatable with maximum 600 times
207.	Other payment receiver	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
208.	Package identifier		
209.	Package transaction price	Number (11,10) or Number (18,13)	
210.	Package transaction price currency		
211.	Package transaction price notation		
212.	Package transaction spread	Number (11,10) or Number (18,13) or Number (5,0)	
213.	Package transaction spread currency		
214.	Package transaction spread notation		
215.	Prior UTI (for one-to-one and one-to-many relations between transactions)		
216.	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary Type		
217.	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary ID		
218.	Swap Link ID		
219.	Remarks 1	Remarks	
220.	Remarks 2	Remarks	
221.	Remarks 3	Remarks	
222.	Remarks 4	Remarks	
223.	Remarks 5	Remarks	
224.	Remarks 6	Remarks	
225.	Remarks 7	Remarks	
226.	Remarks 8	Remarks	
227.	Remarks 9	Remarks	
228.	Remarks 10	Remarks	

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Col. #	Field Name	Data Name	Remarks
229.	Remarks 11	Remarks	
230.	Remarks 12	Remarks	
231.	Remarks 13	Remarks	

C.4.2.4 Sorting for Detail Records

Not applicable since only one trade action record will be saved at a time.

C.4.3 CTRV0522 - Correct Trade Action Detail Report - ISO 20022

C.4.3.1 Report Description

Purpose:	This report shows the full detail view of a correct trade action.
Type:	Enquiry
Delivery Schedule:	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User

C.4.3.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRV0522
Report Name	Correct Trade Action Detail Report - ISO 20022

C.4.3.3 Report Details

Col. #	Field Name	Data Name	Remarks
1.	Participant	TR Participant ID	
2.	Participant name	Participant Name	
3.	TR trade action reference	TR Trade Action Reference	
4.	Action type	Trade Action Type	Allowable value is "CORR"
5.	Event type		
6.	Event timestamp (UTC)	Date Time (UTC)	
7.	Event identifier		
8.	Technical record identification		

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Col. #	Field Name	Data Name	Remarks
9.	Remarks	TR Trade Reference	
10.	Action creation timestamp	Action Creation Timestamp	
11.	TR trade reference	TR Trade Reference	
12.	Asset class	Asset Class	
13.	Contract type		
14.	Unique Transaction Identifier (UTI)		
15.	Unique Transaction Identifier - Proprietary Type		
16.	Unique Transaction Identifier - Proprietary ID		
17.	Unique Product Identifier (UPI)		
18.	Unique Product Identifier (UPI) - Proprietary Type		
19.	Unique Product Identifier (UPI) - Proprietary ID		
20.	Counterparty 1 (TR entity ID)	TR Participant ID	
21.	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
22.	Counterparty 1	Legal Entity Identifier (LEI)	
23.	Nature of the counterparty 1 - Type		Possible value is F, N, C or O
24.	Nature of the counterparty 1		
25.	Counterparty 2 (TR entity ID)	TR Participant ID	
26.	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
27.	Counterparty 2	Trade Counterparty Identifier (Original Code)	
28.	Counterparty 2 name		
29.	Nature of the counterparty 2 - Type		Possible value is F, N, C or O
30.	Nature of the counterparty 2		
31.	Country of the counterparty 2		
32.	Counterparty 2 identifier type indicator	Boolean	

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Col. #	Field Name	Data Name	Remarks
33.	Direction 1		
34.	Direction 2 - Leg 1		
35.	Direction 2 - Leg 2		
36.	Submitter identifier (TR entity ID)	TR Participant ID	
37.	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
38.	Submitter identifier	Trade Counterparty Identifier (Original Code)	
39.	Entity responsible for reporting - ID type		Allowable value is “LEI”
40.	Entity responsible for reporting	Legal Entity Identifier (LEI)	
41.	File name	File Name	
42.	File reference	File Reference	
43.	File capture timestamp	File Capture Timestamp	
44.	User ID	User ID	
45.	Submission channel	Submission Channel	
46.	Effective date (UTC)	Date	
47.	Expiration date (UTC)	Date	
48.	Early termination date (UTC)	Date	
49.	Reporting timestamp (UTC)	Date Time (UTC)	
50.	Execution timestamp (UTC)	Date Time (UTC)	
51.	Platform identifier		
52.	Confirmed		
53.	Final contractual settlement date (UTC)	Date	
54.	Fixing date - Leg 1 (UTC)	Date Time (UTC)	
55.	Fixing date - Leg 2 (UTC)	Date Time (UTC)	
56.	Broker ID - ID type	Trade Counterparty Identifier Type (Original Code)	

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Col. #	Field Name	Data Name	Remarks
57.	Broker ID	Trade Counterparty Identifier (Original Code)	
58.	Delivery type		
59.	Maturity date of the underlying derivative (UTC)	Date	
60.	Trading capacity		
61.	Trader location		
62.	Booking location		
63.	Non-standardized term indicator	Boolean	
64.	Secondary transaction identifier		
65.	Product description		
66.	Beneficiary		
67.	Cleared		
68.	Clearing member - ID type	Trade Counterparty Identifier Type (Original Code)	
69.	Clearing member	Trade Counterparty Identifier (Original Code)	
70.	Central counterparty - ID type	Trade Counterparty Identifier Type (Original Code)	
71.	Central counterparty	Trade Counterparty Identifier (Original Code)	
72.	Clearing timestamp (UTC)	Date Time (UTC)	
73.	Intragroup	Boolean	
74.	Settlement currency - Leg 1		
75.	Settlement currency - Leg 2		
76.	Settlement location		
77.	Collateral portfolio indicator	Boolean	
78.	Initial margin collateral portfolio code		
79.	Variation margin collateral portfolio code		

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Col. #	Field Name	Data Name	Remarks
80.	Base product		
81.	Sub-product		
82.	Further sub-product		
83.	CDS index attachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
84.	CDS index detachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
85.	Index factor	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
86.	Seniority		
87.	Reference entity - ID type	Reference entity Identifier Type	
88.	Reference entity	Reference entity	
89.	Series	Non-negative Number (5,0)	
90.	Series Version	Non-negative Number (5,0)	
91.	Notional amount - Leg 1	Number (25,5)	
92.	Notional amount - Leg 2	Number (25,5)	
93.	Notional currency - Leg 1		
94.	Notional currency - Leg 2		
95.	Total notional quantity - Leg 1	Non-negative Number (25,5)	
96.	Total notional quantity - Leg 2	Non-negative Number (25,5)	
97.	Quantity unit of measure - Leg 1		
98.	Quantity unit of measure - Leg 2		
99.	Notional quantity - Leg 1	Non-negative Number (25,5)	
100.	Notional quantity - Leg 2	Non-negative Number (25,5)	
101.	Quantity frequency - Leg 1		
102.	Quantity frequency - Leg 2		
103.	Quantity frequency multiplier - Leg 1	Non-negative Number (3,0)	
104.	Quantity frequency multiplier - Leg 2	Non-negative Number (3,0)	

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Col. #	Field Name	Data Name	Remarks
105.	Price	Number (11,10) or Number (18,13)	
106.	Price currency		
107.	Price notation		
108.	Price unit of measure		
109.	Spread - Leg 1	Number (11,10) or Number (18,13) or Number (5,0)	
110.	Spread - Leg 2	Number (11,10) or Number (18,13) or Number (5,0)	
111.	Spread currency - Leg 1		
112.	Spread currency - Leg 2		
113.	Spread notation - Leg 1		
114.	Spread notation - Leg 2		
115.	Exchange rate	Positive Number (18,13)	
116.	Exchange rate basis		
117.	Strike price	Number (11,10) or Number (18,13)	
118.	Strike price currency/currency pair		
119.	Strike price notation		
120.	Option premium amount	Non-negative Number (25,5)	
121.	Option premium currency		
122.	Option premium payment date (UTC)	Date	
123.	First exercise date (UTC)	Date	
124.	Call amount	Positive Number (25,5)	
125.	Put amount	Positive Number (25,5)	
126.	Call currency		
127.	Put currency		

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Col. #	Field Name	Data Name	Remarks
128.	Embedded option type		
129.	Option type		
130.	Option style		
131.	Lower barrier level	Number (11,10) or Number (18,13)	
132.	Lower barrier level price currency		
133.	Lower barrier level price notation		
134.	Upper barrier level	Number (11,10) or Number (18,13)	
135.	Upper barrier level price currency		
136.	Upper barrier level price notation		
137.	Single barrier level	Number (11,10) or Number (18,13)	
138.	Single barrier level price currency		
139.	Single barrier level price notation		
140.	Price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
141.	Price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
142.	Price schedule - Price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
143.	Price schedule - Price currency		List of Values Repeatable with maximum 600 times
144.	Price schedule - Price notation		List of Values Repeatable with maximum 600 times
145.	Notional amount schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
146.	Notional amount schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
147.	Notional amount schedule - End date - Leg 1 (UTC)	Date	List of Values

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Col. #	Field Name	Data Name	Remarks
			Repeatable with maximum 600 times
148.	Notional amount schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
149.	Notional amount schedule - Notional amount - Leg 1	Number (25,5)	List of Values Repeatable with maximum 600 times
150.	Notional amount schedule - Notional amount currency - Leg 1		List of Values Repeatable with maximum 600 times
151.	Notional amount schedule - Notional amount - Leg 2	Number (25,5)	List of Values Repeatable with maximum 600 times
152.	Notional amount schedule - Notional amount currency - Leg 2		List of Values Repeatable with maximum 600 times
153.	Notional quantity schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
154.	Notional quantity schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
155.	Notional quantity schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
156.	Notional quantity schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
157.	Notional quantity schedule - Notional quantity - Leg 1	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
158.	Notional quantity schedule - Notional quantity - Leg 2	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
159.	Strike price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
160.	Strike price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
161.	Strike price schedule - Strike price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
162.	Strike price schedule - Strike price currency		List of Values Repeatable with maximum 600 times
163.	Strike price schedule - Strike price notation		List of Values

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Col. #	Field Name	Data Name	Remarks
			Repeatable with maximum 600 times
164.	Fixed rate day count convention - Leg 1		
165.	Fixed rate day count convention - Leg 2		
166.	Fixed rate payment frequency period - Leg 1		
167.	Fixed rate payment frequency period - Leg 2		
168.	Fixed rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
169.	Fixed rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
170.	Fixed rate - Leg 1	Number (11,10)	
171.	Fixed rate - Leg 2	Number (11,10)	
172.	Floating rate day count convention - Leg 1		
173.	Floating rate day count convention - Leg 2		
174.	Floating rate payment frequency period - Leg 1		
175.	Floating rate payment frequency period - Leg 2		
176.	Floating rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
177.	Floating rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
178.	Identifier of the floating rate - Leg 1		
179.	Indicator of the floating rate - Leg 1		
180.	Name of the floating rate - Leg 1		
181.	Floating rate reference period - Leg 1 - time period		
182.	Floating rate reference period - Leg 1 - multiplier	Non-negative Number (3,0)	
183.	Identifier of the floating rate - Leg 2		
184.	Indicator of the floating rate - Leg 2		
185.	Name of the floating rate - Leg 2		
186.	Floating rate reference period - Leg 2 - time period		
187.	Floating rate reference period - Leg 2 - multiplier	Non-negative Number (3,0)	

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Col. #	Field Name	Data Name	Remarks
188.	Custom basket code		
189.	Basket constituent identifier		List of Values Repeatable with maximum 600 times
190.	Basket constituent unit of measure		List of Values Repeatable with maximum 600 times
191.	Basket constituent number of units	Positive Number (18,13)	List of Values Repeatable with maximum 600 times
192.	Basket constituent identifier source		List of Values Repeatable with maximum 600 times
193.	Underlier ID (OTHER)		
194.	Underlier ID (OTHER) source		
195.	Underlying asset trading platform identifier		
196.	Underlying asset price source		
197.	Crypto asset underlying indicator	Boolean	
198.	Underlying identification type		
199.	Underlying identification		
200.	Name of the underlying index		
201.	Other payment amount	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
202.	Other payment currency		List of Values Repeatable with maximum 600 times
203.	Other payment type		List of Values Repeatable with maximum 600 times
204.	Other payment date (UTC)	Date	List of Values Repeatable with maximum 600 times
205.	Other payment payer - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times
206.	Other payment payer	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
207.	Other payment receiver - ID type	Trade Counterparty Identifier	List of Values

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Col. #	Field Name	Data Name	Remarks
		Type (Original Code)	Repeatable with maximum 600 times
208.	Other payment receiver	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
209.	Package identifier		
210.	Package transaction price	Number (11,10) or Number (18,13)	
211.	Package transaction price currency		
212.	Package transaction price notation		
213.	Package transaction spread	Number (11,10) or Number (18,13) or Number (5,0)	
214.	Package transaction spread currency		
215.	Package transaction spread notation		
216.	Prior UTI (for one-to-one and one-to-many relations between transactions)		
217.	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary Type		
218.	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary ID		
219.	Swap Link ID		
220.	Remarks 1	Remarks	
221.	Remarks 2	Remarks	
222.	Remarks 3	Remarks	
223.	Remarks 4	Remarks	
224.	Remarks 5	Remarks	
225.	Remarks 6	Remarks	
226.	Remarks 7	Remarks	
227.	Remarks 8	Remarks	
228.	Remarks 9	Remarks	
229.	Remarks 10	Remarks	

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Col. #	Field Name	Data Name	Remarks
230.	Remarks 11	Remarks	
231.	Remarks 12	Remarks	
232.	Remarks 13	Remarks	

C.4.3.4 Sorting for Detail Records

Not applicable since only one trade action record will be saved at a time.

C.4.4 CTRV0523 - Terminate Trade Action Detail Report - ISO 20022

C.4.4.1 Report Description

Purpose:	This report shows the full detail view of a Terminate action of Trade.
Type:	Enquiry
Delivery Schedule:	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User

C.4.4.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRV0523
Report Name	Terminate Trade Action Detail Report - ISO 20022

C.4.4.3 Report Details

Col. #	Field Name	Data Name	Remarks
1.	Participant	TR Participant ID	
2.	Participant name	Participant Name	
3.	TR trade action reference	TR Trade Action Reference	
4.	Action type	Trade Action Type	Allowable value is "TERM"
5.	Event type		
6.	Event timestamp (UTC)	Date Time (UTC)	
7.	Event identifier		
8.	Technical record identification		

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Col. #	Field Name	Data Name	Remarks
9.	Remarks	TR Trade Reference	
10.	Action creation timestamp	Action Creation Timestamp	
11.	TR trade reference	TR Trade Reference	
12.	Asset class	Asset Class	
13.	Unique Transaction Identifier (UTI)		
14.	Unique Transaction Identifier - Proprietary Type		
15.	Unique Transaction Identifier - Proprietary ID		
16.	Counterparty 1 (TR entity ID)	TR Participant ID	
17.	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
18.	Counterparty 1	Legal Entity Identifier (LEI)	
19.	Counterparty 2 (TR entity ID)	TR Participant ID	
20.	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
21.	Counterparty 2	Trade Counterparty Identifier (Original Code)	
22.	Counterparty 2 name		
23.	Counterparty 2 identifier type indicator	Boolean	
24.	Submitter identifier (TR entity ID)	TR Participant ID	
25.	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
26.	Submitter identifier	Trade Counterparty Identifier (Original Code)	
27.	Entity responsible for reporting - ID type		Allowable value is “LEI”
28.	Entity responsible for reporting	Legal Entity Identifier (LEI)	
29.	File name	File Name	
30.	File reference	File Reference	
31.	File capture timestamp	File Capture Timestamp	

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Col. #	Field Name	Data Name	Remarks
32.	User ID	User ID	
33.	Submission channel	Submission Channel	
34.	Early termination date (UTC)	Date	
35.	Reporting timestamp (UTC)	Date Time (UTC)	
36.	Other payment amount	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
37.	Other payment currency		List of Values Repeatable with maximum 600 times
38.	Other payment type		List of Values Repeatable with maximum 600 times
39.	Other payment date (UTC)	Date	List of Values Repeatable with maximum 600 times
40.	Other payment payer - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times
41.	Other payment payer	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
42.	Other payment receiver - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times
43.	Other payment receiver	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times

C.4.4.4 Sorting for Detail Records

Not applicable since only one trade action record will be saved at a time

C.4.5 CTRV0524 - Error Trade Action Detail Report - ISO 20022

C.4.5.1 Report Description

Purpose:	This report shows the full detail view of an Error action of Trade.
Type:	Enquiry
Delivery Schedule:	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User

C.4.5.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRV0524
Report Name	Error Trade Action Detail Report - ISO 20022

C.4.5.3 Report Details

Col. #	Field Name	Data Name	Remarks
1.	Participant	TR Participant ID	
2.	Participant name	Participant Name	
3.	TR trade action reference	TR Trade Action Reference	
4.	Action type	Trade Action Type	Allowable value is "EROR"
5.	Event type		
6.	Event identifier		
7.	Technical record identification		
8.	Remarks	TR Trade Reference	

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Col. #	Field Name	Data Name	Remarks
9.	Action creation timestamp	Action Creation Timestamp	
10.	TR trade reference	TR Trade Reference	
11.	Asset class	Asset Class	
12.	Unique Transaction Identifier (UTI)		
13.	Unique Transaction Identifier - Proprietary Type		
14.	Unique Transaction Identifier - Proprietary ID		
15.	Counterparty 1 (TR entity ID)	TR Participant ID	
16.	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
17.	Counterparty 1	Legal Entity Identifier (LEI)	
18.	Counterparty 2 (TR entity ID)	TR Participant ID	
19.	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
20.	Counterparty 2	Trade Counterparty Identifier (Original Code)	
21.	Counterparty 2 name		
22.	Counterparty 2 identifier type indicator	Boolean	
23.	Submitter identifier (TR entity ID)	TR Participant ID	
24.	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
25.	Submitter identifier	Trade Counterparty Identifier (Original Code)	
26.	Entity responsible for reporting - ID type		Allowable value is “LEI”
27.	Entity responsible for reporting	Legal Entity Identifier (LEI)	
28.	File name	File Name	
29.	File reference	File Reference	
30.	File capture timestamp	File Capture Timestamp	
31.	User ID	User ID	

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Col. #	Field Name	Data Name	Remarks
32.	Submission channel	Submission Channel	
33.	Reporting timestamp (UTC)	Date Time (UTC)	

C.4.5.4 Sorting for Detail Records

Not applicable since only one trade action record will be saved at a time

C.4.6 CTRV0525 - Revive Trade Action Detail Report - ISO 20022

C.4.6.1 Report Description

Purpose:	This report shows the full detail view of a revive trade action.
Type:	Enquiry
Delivery Schedule:	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User

C.4.6.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRV0525
Report Name	Revive Trade Action Detail Report - ISO 20022

C.4.6.3 Report Details

Col. #	Field Name	Data Name	Remarks
1.	Participant	TR Participant ID	
2.	Participant name	Participant Name	
3.	TR trade action reference	TR Trade Action Reference	
4.	Action type	Trade Action Type	Allowable value is "REVI"
5.	Event type		
6.	Event timestamp (UTC)	Date Time (UTC)	
7.	Event identifier		
8.	Technical record identification		

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Col. #	Field Name	Data Name	Remarks
9.	Remarks	TR Trade Reference	
10.	Action creation timestamp	Action Creation Timestamp	
11.	TR trade reference	TR Trade Reference	
12.	Asset class	Asset Class	
13.	Contract type		
14.	Unique Transaction Identifier (UTI)		
15.	Unique Transaction Identifier - Proprietary Type		
16.	Unique Transaction Identifier - Proprietary ID		
17.	Unique Product Identifier (UPI)		
18.	Unique Product Identifier (UPI) - Proprietary Type		
19.	Unique Product Identifier (UPI) - Proprietary ID		
20.	Counterparty 1 (TR entity ID)	TR Participant ID	
21.	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
22.	Counterparty 1	Legal Entity Identifier (LEI)	
23.	Nature of the counterparty 1 - Type		Possible value is F, N, C or O
24.	Nature of the counterparty 1		
25.	Counterparty 2 (TR entity ID)	TR Participant ID	
26.	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
27.	Counterparty 2	Trade Counterparty Identifier (Original Code)	
28.	Counterparty 2 name		
29.	Nature of the counterparty 2 - Type		Possible value is F, N, C or O
30.	Nature of the counterparty 2		
31.	Country of the counterparty 2		
32.	Counterparty 2 identifier type indicator	Boolean	

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Col. #	Field Name	Data Name	Remarks
33.	Direction 1		
34.	Direction 2 - Leg 1		
35.	Direction 2 - Leg 2		
36.	Submitter identifier (TR entity ID)	TR Participant ID	
37.	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
38.	Submitter identifier	Trade Counterparty Identifier (Original Code)	
39.	Entity responsible for reporting - ID type		Allowable value is “LEI”
40.	Entity responsible for reporting	Legal Entity Identifier (LEI)	
41.	File name	File Name	
42.	File reference	File Reference	
43.	File capture timestamp	File Capture Timestamp	
44.	User ID	User ID	
45.	Submission channel	Submission Channel	
46.	Effective date (UTC)	Date	
47.	Expiration date (UTC)	Date	
48.	Early termination date (UTC)	Date	
49.	Reporting timestamp (UTC)	Date Time (UTC)	
50.	Execution timestamp (UTC)	Date Time (UTC)	
51.	Platform identifier		
52.	Confirmed		
53.	Final contractual settlement date (UTC)	Date	
54.	Fixing date - Leg 1 (UTC)	Date Time (UTC)	
55.	Fixing date - Leg 2 (UTC)	Date Time (UTC)	
56.	Broker ID - ID type	Trade Counterparty Identifier Type (Original Code)	

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Col. #	Field Name	Data Name	Remarks
57.	Broker ID	Trade Counterparty Identifier (Original Code)	
58.	Delivery type		
59.	Maturity date of the underlying derivative (UTC)	Date	
60.	Trading capacity		
61.	Trader location		
62.	Booking location		
63.	Non-standardized term indicator	Boolean	
64.	Secondary transaction identifier		
65.	Product description		
66.	Beneficiary		
67.	Cleared		
68.	Clearing member - ID type	Trade Counterparty Identifier Type (Original Code)	
69.	Clearing member	Trade Counterparty Identifier (Original Code)	
70.	Central counterparty - ID type	Trade Counterparty Identifier Type (Original Code)	
71.	Central counterparty	Trade Counterparty Identifier (Original Code)	
72.	Clearing timestamp (UTC)	Date Time (UTC)	
73.	Intragroup	Boolean	
74.	Settlement currency - Leg 1		
75.	Settlement currency - Leg 2		
76.	Settlement location		
77.	Collateral portfolio indicator	Boolean	
78.	Initial margin collateral portfolio code		
79.	Variation margin collateral portfolio code		

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Col. #	Field Name	Data Name	Remarks
80.	Base product		
81.	Sub-product		
82.	Further sub-product		
83.	CDS index attachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
84.	CDS index detachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
85.	Index factor	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
86.	Seniority		
87.	Reference entity - ID type	Reference entity Identifier Type	
88.	Reference entity	Reference entity	
89.	Series	Non-negative Number (5,0)	
90.	Series Version	Non-negative Number (5,0)	
91.	Notional amount - Leg 1	Number (25,5)	
92.	Notional amount - Leg 2	Number (25,5)	
93.	Notional currency - Leg 1		
94.	Notional currency - Leg 2		
95.	Total notional quantity - Leg 1	Non-negative Number (25,5)	
96.	Total notional quantity - Leg 2	Non-negative Number (25,5)	
97.	Quantity unit of measure - Leg 1		
98.	Quantity unit of measure - Leg 2		
99.	Notional quantity - Leg 1	Non-negative Number (25,5)	
100.	Notional quantity - Leg 2	Non-negative Number (25,5)	
101.	Quantity frequency - Leg 1		
102.	Quantity frequency - Leg 2		
103.	Quantity frequency multiplier - Leg 1	Non-negative Number (3,0)	
104.	Quantity frequency multiplier - Leg 2	Non-negative Number (3,0)	

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Col. #	Field Name	Data Name	Remarks
105.	Price	Number (11,10) or Number (18,13)	
106.	Price currency		
107.	Price notation		
108.	Price unit of measure		
109.	Spread - Leg 1	Number (11,10) or Number (18,13) or Number (5,0)	
110.	Spread - Leg 2	Number (11,10) or Number (18,13) or Number (5,0)	
111.	Spread currency - Leg 1		
112.	Spread currency - Leg 2		
113.	Spread notation - Leg 1		
114.	Spread notation - Leg 2		
115.	Exchange rate	Positive Number (18,13)	
116.	Exchange rate basis		
117.	Strike price	Number (11,10) or Number (18,13)	
118.	Strike price currency/currency pair		
119.	Strike price notation		
120.	Option premium amount	Non-negative Number (25,5)	
121.	Option premium currency		
122.	Option premium payment date (UTC)	Date	
123.	First exercise date (UTC)	Date	
124.	Call amount	Positive Number (25,5)	
125.	Put amount	Positive Number (25,5)	
126.	Call currency		
127.	Put currency		

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Col. #	Field Name	Data Name	Remarks
128.	Embedded option type		
129.	Option type		
130.	Option style		
131.	Lower barrier level	Number (11,10) or Number (18,13)	
132.	Lower barrier level price currency		
133.	Lower barrier level price notation		
134.	Upper barrier level	Number (11,10) or Number (18,13)	
135.	Upper barrier level price currency		
136.	Upper barrier level price notation		
137.	Single barrier level	Number (11,10) or Number (18,13)	
138.	Single barrier level price currency		
139.	Single barrier level price notation		
140.	Price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
141.	Price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
142.	Price schedule - Price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
143.	Price schedule - Price currency		List of Values Repeatable with maximum 600 times
144.	Price schedule - Price notation		List of Values Repeatable with maximum 600 times
145.	Notional amount schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
146.	Notional amount schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
147.	Notional amount schedule - End date - Leg 1 (UTC)	Date	List of Values

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Col. #	Field Name	Data Name	Remarks
			Repeatable with maximum 600 times
148.	Notional amount schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
149.	Notional amount schedule - Notional amount - Leg 1	Number (25,5)	List of Values Repeatable with maximum 600 times
150.	Notional amount schedule - Notional amount currency - Leg 1		List of Values Repeatable with maximum 600 times
151.	Notional amount schedule - Notional amount - Leg 2	Number (25,5)	List of Values Repeatable with maximum 600 times
152.	Notional amount schedule - Notional amount currency - Leg 2		List of Values Repeatable with maximum 600 times
153.	Notional quantity schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
154.	Notional quantity schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
155.	Notional quantity schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
156.	Notional quantity schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
157.	Notional quantity schedule - Notional quantity - Leg 1	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
158.	Notional quantity schedule - Notional quantity - Leg 2	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
159.	Strike price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
160.	Strike price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
161.	Strike price schedule - Strike price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
162.	Strike price schedule - Strike price currency		List of Values Repeatable with maximum 600 times
163.	Strike price schedule - Strike price notation		List of Values

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Col. #	Field Name	Data Name	Remarks
			Repeatable with maximum 600 times
164.	Fixed rate day count convention - Leg 1		
165.	Fixed rate day count convention - Leg 2		
166.	Fixed rate payment frequency period - Leg 1		
167.	Fixed rate payment frequency period - Leg 2		
168.	Fixed rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
169.	Fixed rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
170.	Fixed rate - Leg 1	Number (11,10)	
171.	Fixed rate - Leg 2	Number (11,10)	
172.	Floating rate day count convention - Leg 1		
173.	Floating rate day count convention - Leg 2		
174.	Floating rate payment frequency period - Leg 1		
175.	Floating rate payment frequency period - Leg 2		
176.	Floating rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
177.	Floating rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
178.	Identifier of the floating rate - Leg 1		
179.	Indicator of the floating rate - Leg 1		
180.	Name of the floating rate - Leg 1		
181.	Floating rate reference period - Leg 1 - time period		
182.	Floating rate reference period - Leg 1 - multiplier	Non-negative Number (3,0)	
183.	Identifier of the floating rate - Leg 2		
184.	Indicator of the floating rate - Leg 2		
185.	Name of the floating rate - Leg 2		
186.	Floating rate reference period - Leg 2 - time period		
187.	Floating rate reference period - Leg 2 - multiplier	Non-negative Number (3,0)	

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Col. #	Field Name	Data Name	Remarks
188.	Custom basket code		
189.	Basket constituent identifier		List of Values Repeatable with maximum 600 times
190.	Basket constituent unit of measure		List of Values Repeatable with maximum 600 times
191.	Basket constituent number of units	Positive Number (18,13)	List of Values Repeatable with maximum 600 times
192.	Basket constituent identifier source		List of Values Repeatable with maximum 600 times
193.	Underlier ID (OTHER)		
194.	Underlier ID (OTHER) source		
195.	Underlying asset trading platform identifier		
196.	Underlying asset price source		
197.	Crypto asset underlying indicator	Boolean	
198.	Underlying identification type		
199.	Underlying identification		
200.	Name of the underlying index		
201.	Other payment amount	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
202.	Other payment currency		List of Values Repeatable with maximum 600 times
203.	Other payment type		List of Values Repeatable with maximum 600 times
204.	Other payment date (UTC)	Date	List of Values Repeatable with maximum 600 times
205.	Other payment payer - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times
206.	Other payment payer	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
207.	Other payment receiver - ID type	Trade Counterparty Identifier	List of Values

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Col. #	Field Name	Data Name	Remarks
		Type (Original Code)	Repeatable with maximum 600 times
208.	Other payment receiver	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
209.	Package identifier		
210.	Package transaction price	Number (11,10) or Number (18,13)	
211.	Package transaction price currency		
212.	Package transaction price notation		
213.	Package transaction spread	Number (11,10) or Number (18,13) or Number (5,0)	
214.	Package transaction spread currency		
215.	Package transaction spread notation		
216.	Prior UTI (for one-to-one and one-to-many relations between transactions)		
217.	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary Type		
218.	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary ID		
219.	Swap Link ID		
220.	Remarks 1	Remarks	
221.	Remarks 2	Remarks	
222.	Remarks 3	Remarks	
223.	Remarks 4	Remarks	
224.	Remarks 5	Remarks	
225.	Remarks 6	Remarks	
226.	Remarks 7	Remarks	
227.	Remarks 8	Remarks	
228.	Remarks 9	Remarks	
229.	Remarks 10	Remarks	

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Col. #	Field Name	Data Name	Remarks
230.	Remarks 11	Remarks	
231.	Remarks 12	Remarks	
232.	Remarks 13	Remarks	

C.4.6.4 Sorting for Detail Records

Not applicable since only one trade action record will be saved at a time.

C.4.7 CTRV0526 - Transfer Out Trade Action Detail Report - ISO 20022

C.4.7.1 Report Description

Purpose:	This report shows the full detail view of a Transfer Out action of Trade.
Type:	Enquiry
Delivery Schedule:	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User

C.4.7.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRV0526
Report Name	Transfer Out Trade Action Detail Report - ISO 20022

C.4.7.3 Report Details

Col. #	Field Name	Data Name	Remarks
1.	Participant	TR Participant ID	
2.	Participant name	Participant Name	
3.	TR trade action reference	TR Trade Action Reference	
4.	Action type	Trade Action Type	Allowable value is "PRTO"
5.	Event type		
6.	Technical record identification		
7.	Remarks	TR Trade Reference	
8.	Action creation timestamp	Action Creation Timestamp	

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Col. #	Field Name	Data Name	Remarks
9.	TR trade reference	TR Trade Reference	
10.	Asset class	Asset Class	
11.	Unique Transaction Identifier (UTI)		
12.	Unique Transaction Identifier - Proprietary Type		
13.	Unique Transaction Identifier - Proprietary ID		
14.	Counterparty 1 (TR entity ID)	TR Participant ID	
15.	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
16.	Counterparty 1	Legal Entity Identifier (LEI)	
17.	Counterparty 2 (TR entity ID)	TR Participant ID	
18.	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
19.	Counterparty 2	Trade Counterparty Identifier (Original Code)	
20.	Counterparty 2 name		
21.	Counterparty 2 identifier type indicator	Boolean	
22.	Submitter identifier (TR entity ID)	TR Participant ID	
23.	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
24.	Submitter identifier	Trade Counterparty Identifier (Original Code)	
25.	Entity responsible for reporting - ID type		Allowable value is “LEI”
26.	Entity responsible for reporting	Legal Entity Identifier (LEI)	
27.	File name	File Name	
28.	File reference	File Reference	
29.	File capture timestamp	File Capture Timestamp	
30.	User ID	User ID	
31.	Submission channel	Submission Channel	

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Col. #	Field Name	Data Name	Remarks
32.	Reporting timestamp (UTC)	Date Time (UTC)	

C.4.7.4 Sorting for Detail Records

Not applicable since only one trade action record will be saved at a time

C.4.8 CTRV0711 - Trade Detail Report - ISO 20022

C.4.8.1 Report Description

Purpose:	This report shows the full detail view of a reporting trade.
Type:	Enquiry
Delivery Schedule:	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User

C.4.8.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRV0711
Report Name	Trade Detail Report - ISO 20022

C.4.8.3 Report Details

Col. #	Field Name	Data Name	Remarks
1.	Participant	TR Participant ID	
2.	Participant name	Participant Name	
3.	TR trade reference	TR Trade Reference	
4.	Trade status	Trade Status	
5.	Agent (TR entity ID)	TR Participant ID	
6.	Entity responsible for reporting (TR entity ID)	TR Participant ID	
7.	Last action timestamp	Last Action Timestamp	
8.	Asset class	Asset Class	

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Col. #	Field Name	Data Name	Remarks
9.	Contract type		
10.	Indicator for Trades Sharing Same UTI Value	Indicator for Trades Sharing Same UTI Value	Display the value as the last generation of CTRD2611 report
11.	Unique Transaction Identifier (UTI)		
12.	Unique Transaction Identifier - Proprietary Type		
13.	Unique Transaction Identifier - Proprietary ID		
14.	Unique Product Identifier (UPI)		
15.	Unique Product Identifier (UPI) - Proprietary Type		
16.	Unique Product Identifier (UPI) - Proprietary ID		
17.	Counterparty 1 (TR entity ID)	TR Participant ID	
18.	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
19.	Counterparty 1	Legal Entity Identifier (LEI)	
20.	Nature of the counterparty 1 - Type		Possible value is F, N, C or O
21.	Nature of the counterparty 1		
22.	Counterparty 2 (TR entity ID)	TR Participant ID	
23.	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
24.	Counterparty 2	Trade Counterparty Identifier (Original Code)	
25.	Counterparty 2 name		
26.	Nature of the counterparty 2 - Type		Possible value is F, N, C or O
27.	Nature of the counterparty 2		
28.	Country of the counterparty 2		
29.	Counterparty 2 identifier type indicator	Boolean	
30.	Direction 1		
31.	Direction 2 - Leg 1		

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Col. #	Field Name	Data Name	Remarks
32.	Direction 2 - Leg 2		
33.	Effective date (UTC)	Date	
34.	Expiration date (UTC)	Date	
35.	Early termination date (UTC)	Date	
36.	Reporting timestamp (UTC)	Date Time (UTC)	
37.	Execution timestamp (UTC)	Date Time (UTC)	
38.	Platform identifier		
39.	Confirmed		
40.	Final contractual settlement date (UTC)	Date	
41.	Fixing date - Leg 1 (UTC)	Date Time (UTC)	
42.	Fixing date - Leg 2 (UTC)	Date Time (UTC)	
43.	Broker ID - ID type	Trade Counterparty Identifier Type (Original Code)	
44.	Broker ID	Trade Counterparty Identifier (Original Code)	
45.	Delivery type		
46.	Maturity date of the underlying derivative (UTC)	Date	
47.	Trading capacity		
48.	Trader location		
49.	Booking location		
50.	Non-standardized term indicator	Boolean	
51.	Secondary transaction identifier		
52.	Product description		
53.	Beneficiary		
54.	Cleared		
55.	Clearing member - ID type	Trade Counterparty Identifier Type (Original Code)	

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Col. #	Field Name	Data Name	Remarks
56.	Clearing member	Trade Counterparty Identifier (Original Code)	
57.	Central counterparty - ID type	Trade Counterparty Identifier Type (Original Code)	
58.	Central counterparty	Trade Counterparty Identifier (Original Code)	
59.	Clearing timestamp (UTC)	Date Time (UTC)	
60.	Intragroup	Boolean	
61.	Settlement currency - Leg 1		
62.	Settlement currency - Leg 2		
63.	Settlement location		
64.	Collateral portfolio indicator	Boolean	
65.	Initial margin collateral portfolio code		
66.	Variation margin collateral portfolio code		
67.	Base product		
68.	Sub-product		
69.	Further sub-product		
70.	CDS index attachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
71.	CDS index detachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
72.	Index factor	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
73.	Seniority		
74.	Reference entity - ID type	Reference entity Identifier Type	
75.	Reference entity	Reference entity	
76.	Series	Non-negative Number (5,0)	
77.	Series Version	Non-negative Number (5,0)	
78.	Notional amount - Leg 1	Number (25,5)	
79.	Notional amount - Leg 2	Number (25,5)	

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Col. #	Field Name	Data Name	Remarks
80.	Notional currency - Leg 1		
81.	Notional currency - Leg 2		
82.	Total notional quantity - Leg 1	Non-negative Number (25,5)	
83.	Total notional quantity - Leg 2	Non-negative Number (25,5)	
84.	Quantity unit of measure - Leg 1		
85.	Quantity unit of measure - Leg 2		
86.	Notional quantity - Leg 1	Non-negative Number (25,5)	
87.	Notional quantity - Leg 2	Non-negative Number (25,5)	
88.	Quantity frequency - Leg 1		
89.	Quantity frequency - Leg 2		
90.	Quantity frequency multiplier - Leg 1	Non-negative Number (3,0)	
91.	Quantity frequency multiplier - Leg 2	Non-negative Number (3,0)	
92.	Price	Number (11,10) or Number (18,13)	
93.	Price currency		
94.	Price notation		
95.	Price unit of measure		
96.	Spread - Leg 1	Number (11,10) or Number (18,13) or Number (5,0)	
97.	Spread - Leg 2	Number (11,10) or Number (18,13) or Number (5,0)	
98.	Spread currency - Leg 1		
99.	Spread currency - Leg 2		
100.	Spread notation - Leg 1		
101.	Spread notation - Leg 2		
102.	Exchange rate	Positive Number (18,13)	
103.	Exchange rate basis		

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Col. #	Field Name	Data Name	Remarks
104.	Strike price	Number (11,10) or Number (18,13)	
105.	Strike price currency/currency pair		
106.	Strike price notation		
107.	Option premium amount	Non-negative Number (25,5)	
108.	Option premium currency		
109.	Option premium payment date (UTC)	Date	
110.	First exercise date (UTC)	Date	
111.	Call amount	Positive Number (25,5)	
112.	Put amount	Positive Number (25,5)	
113.	Call currency		
114.	Put currency		
115.	Embedded option type		
116.	Option type		
117.	Option style		
118.	Lower barrier level	Number (11,10) or Number (18,13)	
119.	Lower barrier level price currency		
120.	Lower barrier level price notation		
121.	Upper barrier level	Number (11,10) or Number (18,13)	
122.	Upper barrier level price currency		
123.	Upper barrier level price notation		
124.	Single barrier level	Number (11,10) or Number (18,13)	
125.	Single barrier level price currency		
126.	Single barrier level price notation		

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Col. #	Field Name	Data Name	Remarks
127.	Price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
128.	Price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
129.	Price schedule - Price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
130.	Price schedule - Price currency		List of Values Repeatable with maximum 600 times
131.	Price schedule - Price notation		List of Values Repeatable with maximum 600 times
132.	Notional amount schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
133.	Notional amount schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
134.	Notional amount schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
135.	Notional amount schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
136.	Notional amount schedule - Notional amount - Leg 1	Number (25,5)	List of Values Repeatable with maximum 600 times
137.	Notional amount schedule - Notional amount currency - Leg 1		List of Values Repeatable with maximum 600 times
138.	Notional amount schedule - Notional amount - Leg 2	Number (25,5)	List of Values Repeatable with maximum 600 times
139.	Notional amount schedule - Notional amount currency - Leg 2		List of Values Repeatable with maximum 600 times
140.	Notional quantity schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
141.	Notional quantity schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
142.	Notional quantity schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times

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Col. #	Field Name	Data Name	Remarks
143.	Notional quantity schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
144.	Notional quantity schedule - Notional quantity - Leg 1	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
145.	Notional quantity schedule - Notional quantity - Leg 2	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
146.	Strike price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
147.	Strike price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
148.	Strike price schedule - Strike price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
149.	Strike price schedule - Strike price currency		List of Values Repeatable with maximum 600 times
150.	Strike price schedule - Strike price notation		List of Values Repeatable with maximum 600 times
151.	Fixed rate day count convention - Leg 1		
152.	Fixed rate day count convention - Leg 2		
153.	Fixed rate payment frequency period - Leg 1		
154.	Fixed rate payment frequency period - Leg 2		
155.	Fixed rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
156.	Fixed rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
157.	Fixed rate - Leg 1	Number (11,10)	
158.	Fixed rate - Leg 2	Number (11,10)	
159.	Floating rate day count convention - Leg 1		
160.	Floating rate day count convention - Leg 2		
161.	Floating rate payment frequency period - Leg 1		
162.	Floating rate payment frequency period - Leg 2		
163.	Floating rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	

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Col. #	Field Name	Data Name	Remarks
164.	Floating rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
165.	Identifier of the floating rate - Leg 1		
166.	Indicator of the floating rate - Leg 1		
167.	Name of the floating rate - Leg 1		
168.	Floating rate reference period - Leg 1 - time period		
169.	Floating rate reference period - Leg 1 - multiplier	Non-negative Number (3,0)	
170.	Identifier of the floating rate - Leg 2		
171.	Indicator of the floating rate - Leg 2		
172.	Name of the floating rate - Leg 2		
173.	Floating rate reference period - Leg 2 - time period		
174.	Floating rate reference period - Leg 2 - multiplier	Non-negative Number (3,0)	
175.	Custom basket code		
176.	Basket constituent identifier		List of Values Repeatable with maximum 600 times
177.	Basket constituent unit of measure		List of Values Repeatable with maximum 600 times
178.	Basket constituent number of units	Positive Number (18,13)	List of Values Repeatable with maximum 600 times
179.	Basket constituent identifier source		List of Values Repeatable with maximum 600 times
180.	Underlier ID (OTHER)		
181.	Underlier ID (OTHER) source		
182.	Underlying asset trading platform identifier		
183.	Underlying asset price source		
184.	Crypto asset underlying indicator	Boolean	
185.	Underlying identification type		
186.	Underlying identification		

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Col. #	Field Name	Data Name	Remarks
187.	Name of the underlying index		
188.	Other payment amount	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
189.	Other payment currency		List of Values Repeatable with maximum 600 times
190.	Other payment type		List of Values Repeatable with maximum 600 times
191.	Other payment date (UTC)	Date	List of Values Repeatable with maximum 600 times
192.	Other payment payer - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times
193.	Other payment payer	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
194.	Other payment receiver - ID type	Trade Counterparty Identifier Type (Original Code)	List of Values Repeatable with maximum 600 times
195.	Other payment receiver	Trade Counterparty Identifier (Original Code)	List of Values Repeatable with maximum 600 times
196.	Package identifier		
197.	Package transaction price	Number (11,10) or Number (18,13)	
198.	Package transaction price currency		
199.	Package transaction price notation		
200.	Package transaction spread	Number (11,10) or Number (18,13) or Number (5,0)	
201.	Package transaction spread currency		
202.	Package transaction spread notation		
203.	Prior UTI (for one-to-one and one-to-many relations between transactions)		
204.	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary Type		
205.	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary ID		

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Col. #	Field Name	Data Name	Remarks
206.	Swap Link ID		
207.	Remarks 1	Remarks	
208.	Remarks 2	Remarks	
209.	Remarks 3	Remarks	
210.	Remarks 4	Remarks	
211.	Remarks 5	Remarks	
212.	Remarks 6	Remarks	
213.	Remarks 7	Remarks	
214.	Remarks 8	Remarks	
215.	Remarks 9	Remarks	
216.	Remarks 10	Remarks	
217.	Remarks 11	Remarks	
218.	Remarks 12	Remarks	
219.	Remarks 13	Remarks	
220.	Valuation timestamp (UTC)	Date Time (UTC)	List of Values
221.	Valuation amount	Number (25,5)	List of Values
222.	Valuation currency		List of Values
223.	Valuation method		List of Values
224.	Delta	Number (25,5)	List of Values

C.4.8.4 Sorting for Detail Records

Not applicable since only one trade record will be saved at a time.

C.4.9 CTRV0811 - Trade Summary Report - ISO 20022

C.4.9.1 Report Description

Purpose:	This report shows the summary list of ISO 20022 trades searched by the user interface.
Type:	Enquiry
Delivery Schedule:	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User

C.4.9.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRV0811
Report Name	Trade Summary Report - ISO 20022

C.4.9.3 Report Details

Col. #	Field Name	Data Name	Remarks
1.	TR trade reference	TR Trade Reference	
2.	Participant	TR Participant ID	
3.	Counterparty 1 (TR entity ID)	TR Participant ID	
4.	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
5.	Counterparty 1	Legal Entity Identifier (LEI)	
6.	Counterparty 2 (TR entity ID)	TR Participant ID	
7.	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	

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Col. #	Field Name	Data Name	Remarks
8.	Counterparty 2	Trade Counterparty Identifier (Original Code)	
9.	Central counterparty - ID type	Trade Counterparty Identifier Type (Original Code)	
10.	Central counterparty	Trade Counterparty Identifier (Original Code)	
11.	Asset class	Asset Class	
12.	Trade status		
13.	Contract type		
14.	Last action timestamp	Last Action Timestamp	
15.	Expiration date (UTC)	Date	
16.	Early termination date (UTC)	Date	
17.	Reporting timestamp (UTC)	Date Time (UTC)	
18.	Execution timestamp (UTC)	Date Time (UTC)	
19.	Notional amount - Leg 1	Number (25,5)	
20.	Notional amount - Leg 2	Number (25,5)	
21.	Notional currency - Leg 1		
22.	Notional currency - Leg 2		
23.	Quantity unit of measure - Leg 1		
24.	Quantity unit of measure - Leg 2		
25.	Total notional quantity - Leg 1	Non-negative Number (25,5)	
26.	Total notional quantity - Leg 2	Non-negative Number (25,5)	
27.	Prior UTI (for one-to-one and one-to-many relations between transactions)		
28.	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary Type		
29.	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary ID		
30.	Unique Transaction Identifier (UTI)		

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Col. #	Field Name	Data Name	Remarks
31.	Unique Transaction Identifier - Proprietary Type		
32.	Unique Transaction Identifier - Proprietary ID		
33.	Indicator for Trades Sharing Same UTI Value	Indicator for Trades Sharing Same UTI Value	Display the value as the last generation of CTRD2611 report
34.	Unique Product Identifier (UPI)		
35.	Unique Product Identifier (UPI) - Proprietary Type		
36.	Unique Product Identifier (UPI) - Proprietary ID		
37.	Underlying identification type		
38.	Underlying identification		
39.	Name of the underlying index		
40.	Custom basket code		
41.	Underlier ID (OTHER)		
42.	Underlier ID (OTHER) source		
43.	Collateral portfolio indicator	Boolean	
44.	Initial margin collateral portfolio code		
45.	Variation margin collateral portfolio code		
46.	Package identifier		
47.	Swap Link ID		
48.	Product description		

C.4.9.4 Sorting for Detail Records

Same as the order specified in the selection criteria screen.

C.4.10 CTRV0812 - Trade Action Summary Report - ISO 20022

C.4.10.1 Report Description

Purpose:	This report shows the summary list of trade actions of ISO 20022 trades searched by the user interface.
Type:	Enquiry
Delivery Schedule:	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User

C.4.10.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRV0812
Report Name	Trade Action Summary Report - ISO 20022

C.4.10.3 Report Details

Col. #	Field Name	Data Name	Remarks
1.	TR trade action reference	TR Trade Action Reference	
2.	Participant	TR Participant ID	
3.	Counterparty 1 (TR entity ID)	TR Participant ID	
4.	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
5.	Counterparty 1	Legal Entity Identifier (LEI)	
6.	Counterparty 2 (TR entity ID)	TR Participant ID	
7.	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	

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Col. #	Field Name	Data Name	Remarks
8.	Counterparty 2	Trade Counterparty Identifier (Original Code)	
9.	Submitter identifier (TR entity ID)	TR Participant ID	
10.	Submitter Identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
11.	Submitter Identifier	Trade Counterparty Identifier (Original Code)	
12.	Central counterparty - ID type	Trade Counterparty Identifier Type (Original Code)	
13.	Central counterparty	Trade Counterparty Identifier (Original Code)	
14.	Asset class	Asset Class	
15.	Action type	Trade Action Type	
16.	Event type		
17.	Contract type		
18.	File reference	File Reference	
19.	File capture timestamp	File Capture Timestamp	
20.	Event timestamp (UTC)		
21.	Expiration date (UTC)	Date	
22.	Early termination date (UTC)	Date	
23.	Reporting timestamp (UTC)	Date Time (UTC)	
24.	Execution timestamp (UTC)	Date Time (UTC)	
25.	Technical record identification		
26.	TR trade reference	TR Trade Reference	
27.	Notional amount - Leg 1	Number (25,5)	
28.	Notional amount - Leg 2	Number (25,5)	
29.	Notional currency - Leg 1		
30.	Notional currency - Leg 2		

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Col. #	Field Name	Data Name	Remarks
31.	Quantity unit of measure - Leg 1		
32.	Quantity unit of measure - Leg 2		
33.	Total notional quantity - Leg 1	Non-negative Number (25,5)	
34.	Total notional quantity - Leg 2	Non-negative Number (25,5)	
35.	Prior UTI (for one-to-one and one-to-many relations between transactions)		
36.	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary Type		
37.	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary ID		
38.	Unique Transaction Identifier (UTI)		
39.	Unique Transaction Identifier - Proprietary Type		
40.	Unique Transaction Identifier - Proprietary ID		
41.	Unique Product Identifier (UPI)		
42.	Unique Product Identifier (UPI) - Proprietary Type		
43.	Unique Product Identifier (UPI) - Proprietary ID		
44.	Underlying identification type		
45.	Underlying identification		
46.	Name of the underlying index		
47.	Custom basket code		
48.	Underlier ID (OTHER)		
49.	Underlier ID (OTHER) source		
50.	Collateral portfolio indicator	Boolean	
51.	Initial margin collateral portfolio code		
52.	Variation margin collateral portfolio code		
53.	Package identifier		
54.	Swap Link ID		

Col. #	Field Name	Data Name	Remarks
55.	Product description		

C.4.10.4 Sorting for Detail Records

Same as the order specified in the selection criteria screen.

C.4.11 CTRV0813 - Valuation Action Summary Report - ISO 20022

C.4.11.1 Report Description

Purpose:	This report shows the summary list of valuation action searched by the user interface.
Type:	Enquiry
Delivery Schedule:	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User

C.4.11.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRV0813
Report Name	Valuation Action Summary Report - ISO 20022

C.4.11.3 Report Details

Col. #	Field Name	Data Name	Remarks
1.	TR valuation action reference	TR Valuation Action Reference	
2.	Participant	TR Participant ID	
3.	Counterparty 1 (TR entity ID)	TR Participant ID	
4.	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
5.	Counterparty 1	Legal Entity Identifier (LEI)	
6.	Counterparty 2 (TR entity ID)	TR Participant ID	

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Col. #	Field Name	Data Name	Remarks
7.	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
8.	Counterparty 2	Trade Counterparty Identifier (Original Code)	
9.	Submitter identifier (TR entity ID)	Submitter identifier (TR entity ID)	
10.	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
11.	Submitter identifier	Trade Counterparty Identifier (Original Code)	
12.	Asset class	Asset Class	
13.	Action type	Valuation Action Type	
14.	File reference	File Reference	
15.	File capture timestamp	File Capture Timestamp	
16.	Reporting timestamp (UTC)	Date Time (UTC)	
17.	Valuation timestamp (UTC)	Date Time (UTC)	
18.	Technical record identification		
19.	TR trade reference	TR Trade Reference	
20.	Unique Transaction Identifier (UTI)		
21.	Unique Transaction Identifier - Proprietary Type		
22.	Unique Transaction Identifier - Proprietary ID		

C.4.11.4 Sorting for Detail Records

Same as the order specified in the selection criteria screen.

C.4.12 CTRV0814 - Margin and Collateral Action Summary Report - ISO 20022

C.4.12.1 Report Description

Purpose:	This report shows the summary list of Margin and Collateral action searched by the user interface.
Type:	Enquiry
Delivery Schedule:	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User

C.4.12.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRV0814
Report Name	Margin and Collateral Action Summary Report - ISO 20022

C.4.12.3 Report Details

Col. #	Field Name	Data Name	Remarks
1.	TR margin and collateral action reference	TR Margin and Collateral Action Reference	
2.	Participant	TR Participant ID	
3.	Counterparty 1 (TR entity ID)	TR Participant ID	
4.	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
5.	Counterparty 1	Legal Entity Identifier (LEI)	
6.	Counterparty 2 (TR entity ID)	TR Participant ID	
7.	Counterparty 2 - ID type	Trade Counterparty Identifier	

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Col. #	Field Name	Data Name	Remarks
		Type (Original Code)	
8.	Counterparty 2	Trade Counterparty Identifier (Original Code)	
9.	Submitter identifier (TR entity ID)	TR Participant ID	
10.	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
11.	Submitter identifier	Trade Counterparty Identifier (Original Code)	
12.	Action type	Margin and Collateral Action Type	
13.	File reference	File Reference	
14.	File capture timestamp	File Capture Timestamp	
15.	Reporting timestamp (UTC)	Date Time (UTC)	
16.	Event timestamp (UTC)	Date	
17.	Collateral timestamp (UTC)	Date Time (UTC)	
18.	Technical record identification		
19.	Unique Transaction Identifier (UTI)		
20.	Unique Transaction Identifier - Proprietary Type		
21.	Unique Transaction Identifier - Proprietary ID		
22.	Initial margin collateral portfolio code		
23.	Variation margin collateral portfolio code		
24.	Collateral portfolio indicator	Boolean	
25.	Collateralisation category		

C.4.13 CTRV0911 - Valuation Action Detail Report - ISO 20022

C.4.13.1 Report Description

Purpose:	This report shows the full detail view of a valuation action of valuation.
Type:	Enquiry
Delivery Schedule:	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User

C.4.13.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRV0911
Report Name	Valuation Action Detail Report - ISO 20022

C.4.13.3 Report Details

Col. #	Field Name	Data Name	Remarks
1.	Participant	TR Participant ID	
2.	Participant name	Participant Name	
3.	TR valuation action reference	TR Valuation Action Reference	
4.	Action type	Valuation Action Type	Allowable value is "VALU"
5.	Technical record identification		
6.	Remarks	TR Trade Reference	
7.	Action creation timestamp	Action Creation Timestamp	
8.	TR trade reference	TR Trade Reference	

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Col. #	Field Name	Data Name	Remarks
9.	Unique Transaction Identifier (UTI)		
10.	Unique Transaction Identifier - Proprietary Type		
11.	Unique Transaction Identifier - Proprietary ID		
12.	Counterparty 1 (TR entity ID)	TR Participant ID	
13.	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
14.	Counterparty 1	Legal Entity Identifier (LEI)	
15.	Counterparty 2 (TR entity ID)	TR Participant ID	
16.	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
17.	Counterparty 2	Trade Counterparty Identifier (Original Code)	
18.	Counterparty 2 name		
19.	Counterparty 2 identifier type indicator	Boolean	
20.	Asset class	Asset Class	
21.	Reporting timestamp (UTC)	Date Time (UTC)	
22.	Valuation amount	Number (25,5)	
23.	Valuation currency		
24.	Valuation timestamp (UTC)	Date Time (UTC)	
25.	Valuation method		
26.	Delta	Number (25,5)	
27.	Submitter identifier (TR entity ID)	TR Participant ID	
28.	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
29.	Submitter identifier	Trade Counterparty Identifier (Original Code)	
30.	Entity responsible for reporting - ID type		Allowable value is “LEI”
31.	Entity responsible for reporting	Legal Entity Identifier (LEI)	

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Col. #	Field Name	Data Name	Remarks
32.	File name	File Name	
33.	File reference	File Reference	
34.	File capture timestamp	File Capture Timestamp	
35.	User ID	User ID	
36.	Submission channel	Submission Channel	

C.4.13.4 Sorting for Detail Records

Not applicable since only one valuation action record will be saved at a time.

C.4.14 CTRV0912 - Margin and Collateral Update Action Detail Report - ISO 20022

C.4.14.1 Report Description

Purpose:	This report shows the full detail view of an Update action of Margin and Collateral.
Type:	Enquiry
Delivery Schedule:	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User

C.4.14.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRV0912
Report Name	Margin and Collateral Update Action Detail Report - ISO 20022

C.4.14.3 Report Details

Col. #	Field Name	Data Name	Remarks
1.	Participant	TR Participant ID	
2.	Participant name	Participant Name	
3.	TR margin and collateral action reference	TR Margin and Collateral Action Reference	
4.	Action type		Allowable value is "MARU"
5.	Technical record identification		
6.	Action creation timestamp	Action Creation Timestamp	
7.	Counterparty 1 (TR entity ID)	TR Participant ID	

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Col. #	Field Name	Data Name	Remarks
8.	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
9.	Counterparty 1	Legal Entity Identifier (LEI)	
10.	Counterparty 2 (TR entity ID)	TR Participant ID	
11.	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
12.	Counterparty 2	Trade Counterparty Identifier (Original Code)	
13.	Counterparty 2 name		
14.	Counterparty 2 identifier type indicator	Boolean	
15.	Reporting timestamp (UTC)	Date Time (UTC)	
16.	Event timestamp (UTC)	Date	
17.	Collateral timestamp (UTC)	Date Time (UTC)	
18.	Collateral portfolio indicator	Boolean	
19.	Unique Transaction Identifier (UTI)		
20.	Unique Transaction Identifier - Proprietary Type		
21.	Unique Transaction Identifier - Proprietary ID		
22.	Initial margin collateral portfolio code		
23.	Variation margin collateral portfolio code		
24.	Portfolio containing non-reportable component indicator	Boolean	
25.	Initial margin posted by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
26.	Initial margin posted by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
27.	Currency of initial margin posted (pre-haircut)		
28.	Currency of initial margin posted (post-haircut)		
29.	Initial margin collected by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
30.	Initial margin collected by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
31.	Currency of initial margin collected (pre-haircut)		

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Col. #	Field Name	Data Name	Remarks
32.	Currency of initial margin collected (post-haircut)		
33.	Variation margin posted by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
34.	Variation margin posted by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
35.	Currency of variation margin posted (pre-haircut)		
36.	Currency of variation margin posted (post-haircut)		
37.	Variation margin collected by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
38.	Variation margin collected by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
39.	Currency of variation margin collected (pre-haircut)		
40.	Currency of variation margin collected (post-haircut)		
41.	Excess collateral posted by the counterparty 1	Non-negative Number (25,5)	
42.	Currency of excess collateral posted		
43.	Excess collateral collected by the counterparty 1	Non-negative Number (25,5)	
44.	Currency of excess collateral collected		
45.	Collateralisation category		
46.	Submitter identifier (TR entity ID)	TR Participant ID	
47.	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
48.	Submitter identifier	Trade Counterparty Identifier (Original Code)	
49.	Entity responsible for reporting - ID type		Allowable value is “LEI”
50.	Entity responsible for reporting	Legal Entity Identifier (LEI)	
51.	File name	File Name	
52.	File reference	File Reference	
53.	File capture timestamp	File Capture Timestamp	
54.	User ID	User ID	
55.	Submission channel	Submission Channel	

C.4.14.4 Sorting for Detail Records

Not applicable since only one trade record will be saved at a time.

C.4.15 CTRV0913 - Margin and Collateral Correct Action Detail Report - ISO 20022

C.4.15.1 Report Description

Purpose:	This report shows the full detail view of a Correct action of Margin and Collateral.
Type:	Enquiry
Delivery Schedule:	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User

C.4.15.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRV0913
Report Name	Margin and Collateral Correct Action Detail Report - ISO 20022

C.4.15.3 Report Details

Col. #	Field Name	Data Name	Remarks
1.	Participant	TR Participant ID	
2.	Participant name	Participant Name	
3.	TR margin and collateral action reference	TR Margin and Collateral Action Reference	
4.	Action type		Allowable value is "CORR"
5.	Technical record identification		
6.	Action creation timestamp	Action Creation Timestamp	

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Col. #	Field Name	Data Name	Remarks
7.	Counterparty 1 (TR entity ID)	TR Participant ID	
8.	Counterparty 1 - ID type	Trade Counterparty Identifier Type (Original Code)	Allowable value is “LEI”
9.	Counterparty 1	Legal Entity Identifier (LEI)	
10.	Counterparty 2 (TR entity ID)	TR Participant ID	
11.	Counterparty 2 - ID type	Trade Counterparty Identifier Type (Original Code)	
12.	Counterparty 2	Trade Counterparty Identifier (Original Code)	
13.	Counterparty 2 name		
14.	Counterparty 2 identifier type indicator	Boolean	
15.	Reporting timestamp (UTC)	Date Time (UTC)	
16.	Event timestamp (UTC)	Date	
17.	Collateral timestamp (UTC)	Date Time (UTC)	
18.	Collateral portfolio indicator	Boolean	
19.	Unique Transaction Identifier (UTI)		
20.	Unique Transaction Identifier - Proprietary Type		
21.	Unique Transaction Identifier - Proprietary ID		
22.	Initial margin collateral portfolio code		
23.	Variation margin collateral portfolio code		
24.	Portfolio containing non-reportable component indicator	Boolean	
25.	Initial margin posted by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
26.	Initial margin posted by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
27.	Currency of initial margin posted (pre-haircut)		
28.	Currency of initial margin posted (post-haircut)		
29.	Initial margin collected by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
30.	Initial margin collected by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	

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Col. #	Field Name	Data Name	Remarks
31.	Currency of initial margin collected (pre-haircut)		
32.	Currency of initial margin collected (post-haircut)		
33.	Variation margin posted by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
34.	Variation margin posted by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
35.	Currency of variation margin posted (pre-haircut)		
36.	Currency of variation margin posted (post-haircut)		
37.	Variation margin collected by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
38.	Variation margin collected by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
39.	Currency of variation margin collected (pre-haircut)		
40.	Currency of variation margin collected (post-haircut)		
41.	Excess collateral posted by the counterparty 1	Non-negative Number (25,5)	
42.	Currency of excess collateral posted		
43.	Excess collateral collected by the counterparty 1	Non-negative Number (25,5)	
44.	Currency of excess collateral collected		
45.	Collateralisation category		
46.	Submitter identifier (TR entity ID)	TR Participant ID	
47.	Submitter identifier - ID type	Trade Counterparty Identifier Type (Original Code)	
48.	Submitter identifier	Trade Counterparty Identifier (Original Code)	
49.	Entity responsible for reporting - ID type		Allowable value is “LEI”
50.	Entity responsible for reporting	Legal Entity Identifier (LEI)	
51.	File name	File Name	
52.	File reference	File Reference	
53.	File capture timestamp	File Capture Timestamp	
54.	User ID	User ID	

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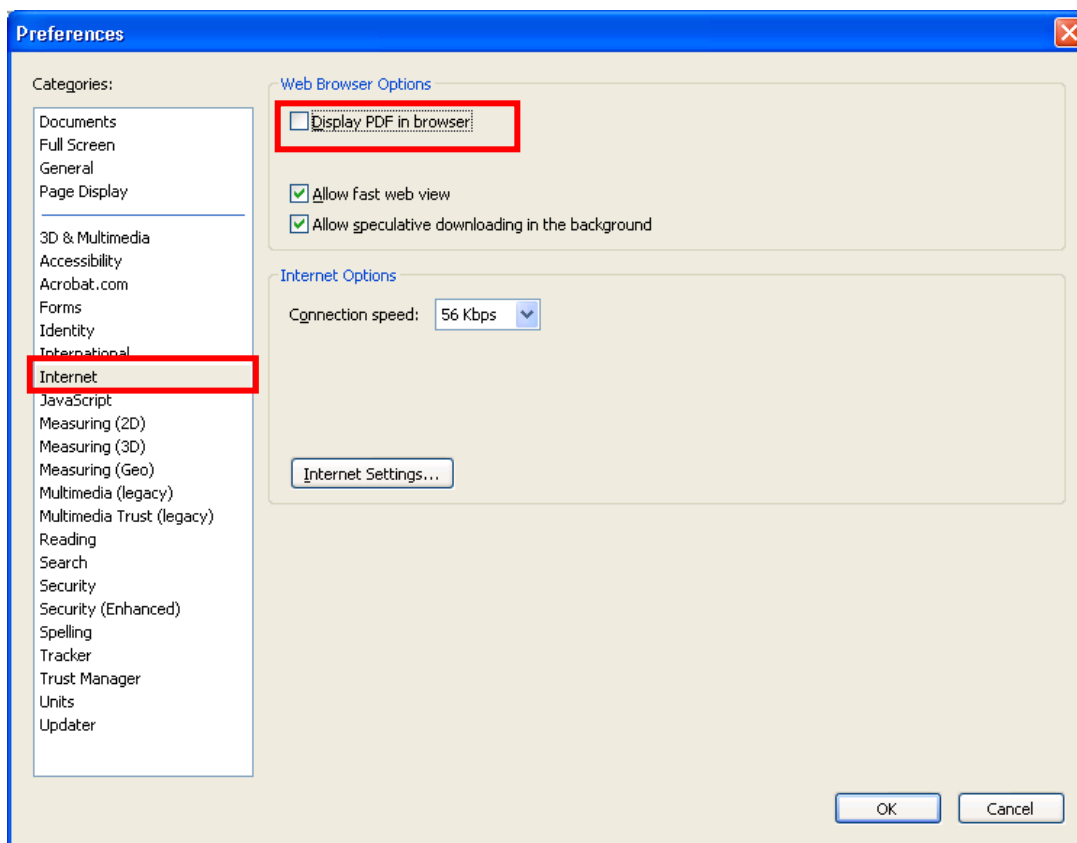
Col. #	Field Name	Data Name	Remarks
55.	Submission channel	Submission Channel	

C.4.15.4 Sorting for Detail Records

Not applicable since only one trade record will be saved at a time.

APPENDIX D ADOBE READER CONFIGURATION FOR REPORT DOWNLOADING

1. Close all internet browser windows.
2. Click “Start” then choose “Adobe Reader”.
3. Adobe Reader is launched. Choose “Edit” on the top menu then selects “Preferences”.
4. The “Preference” setting screen is shown. Select “Internet” under “Categories” and then uncheck “Display PDF in browser”. Press “OK”.



5. The change shall take effect when user logon to the HKTR again. When user attempts to download a report in PDF format, the “Adobe Reader” would be launched. User should select “File” and then click “Save a Copy” to download the report with the report name generated by HKTR.

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