



**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)**

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## Amendment Summary

Version	Effective Date	Section*	Amendment
1.0	July 2013 (Initial Publication)	-	-
2.0	September 2014 (Updated)	A.1	Revised to described the supported product natures.
		A.3.1	Updated to clarify the Mature, Terminated and Quit trade statuses.
		A.3.5	Added to describe last reconciliation statuses.
		A.4	Removed Primary Reporting Terms - Agreement Date. Revised to change “Primary Report Terms” to “Linking / Matching Fields”.
		A.5	Removed the original table A.5 of Content Matching Status of Unlinked trade as no longer being used.
		A.6 & A.8	Removed MarkitServ.
		B.1	Updated the display order of currency list.
		B.2	Updated the display order of report to support the ISDA product taxonomy.
		D.1.2	Updated the report list to exclude obsolete reports and include new reports.
		D.1.2.1 & D.1.2.2	Revised to support the ISDA product taxonomy, new products and version 1.0 of the reports.
		D.1.4	Revised to clarify the report data layout specification convention
		D.2	Revised to support common record segments in versions 1.0 and 2.0 of the reports.
		D.3.5 to D.3.9, D.4.1, D.4.3 to D.4.6	Updated report fields and sorting details to support the ISDA product taxonomy and new products.
		D.3.10 to D.3.14	Added to support version 2.0 of the reports.

<b>Version</b>	<b>Effective Date</b>	<b>Section*</b>	<b>Amendment</b>
		D.4.2 to D.4.4 (original)	Removed obsolete reports CTRD2502, CTRD2503 and CTRD2505.
		D.4.2	Added the Bulk Conversion Report.
		D.4.5.3 & 4.6.3	Updated to demonstrate the changes on reports based on the revised linking and reconciliation mechanism process.
2.1	July 2015 (Updated)	D.3.2.3, D.3.11.3, D.4.1.3, Sample Reports	Added Bilateral Comments to reports (CTRV0502, CTRV0516, CTRD2501) for the enhancing of Bilateral comments to be amendable. Corresponding attached sample reports (except CTRD2501) are also revised.
		D.4.6.3, Sample Reports	Revised the report layout of CTRD2604 for IRS product by adding field 'Trade Party – Counterparty'. Corresponding attached sample report is also revised.
3.0	June 2016 (Updated)	A.1	Revised the feature table to accommodate the newly supported product types and asset classes together with new supported CSV and FpML version.
		B.2	Added Displayed Listing Order of Country (Alpha-3) List.
		B.3	Updated the display order of report to support newly supported product types and asset classes.
		D.1.1.2	Added the report numbering strategy for report relating to Valuation.
		D.1.2.1 D.1.2.2 D.1.2.3	Added UI Enquiry Reports CTRV0804 to show the summary list of valuation requests and CTRV0901 to show the detail view of valuation request.  Add System Reports CTRD2507 to show the trade attachment activities of a participant for



			<p>the day, CTRD2701 to show all the valuation request for the day and CTRD2702 to show the missing valuation data of the trade.</p> <p>Added Capture Report CTRR5502 to show the capture response of valuation request file submitted from all channels.</p> <p>Updated the report short form to include the newly supported asset classes and product types.</p>
		D.2.8, D.3.15, D.3.19, D.3.20, D.4.8, D.4.9, D.5.2	<p>Introduced valuation related fields and their corresponding details to be presented in shared valuation version 2.0, in newly added valuation reports such as CTRV0804, CTRV0901, CTRD2701, CTRD2702, CTRR0502 and in existing report such as CTRV0701.</p> <p>Listed out the report details for the newly added reports CTRD2507 relating to trade attachment activities.</p>
		D.2 - D.5	<p>Added new common report layout and updated existing UI enquiry reports, System reports and Capture reports to support the newly added asset classes and product types.</p>
		D.2.2.1 - D.2.3.3, D.2.5 - D.2.5.8, D.2.5.10, D.2.5.12, D.2.5.13, D.2.5.15 - D.2.5.17, D.2.5.19, D.2.7.1, D.2.7.2, D.3.3 - D.3.6, D.3.8 - D.3.18, D.4.1, D.4.2, D.4.4 -	<p>Some reports' layout and their corresponding fields have been updated due to the release of the new system environment in June 2016 to cater for the expanded regulatory requirement. Please refer to the Annex attached in the bottom of the Appendix for the updating details.</p>

		D.4.7	
3.1	November 2016 (Updated)	D.1.6	Revised to state that agent can only download and view all the trades which are initiated by itself via UI Enquiry Reports
		D.2.3.1 - D.2.3.3 D.2.5 D.2.5.18 D.2.5.20 - D.2.5.25 D.2.5.27 D.2.6.7 - D.2.6.15 D.2.7.1 D.3.1 - D.3.2 D.3.7 D.3.10 - D.3.15 D.4.1 D.4.4 - D.4.7	Some reports' layout and their corresponding fields have been updated due to the release of the new system environment in Dec 2016 to cater for the expanded regulatory requirement. Please refer to the Annex attached in the bottom of the Appendix for the updating details.
3.2	September 2017 (Updated)	D.1.2.4, D.6, Sample Reports	Added three archived reports (CTRI7101, CTRI7102 and CTRI7103) showing the reporting layout when retrieving archived data
		Sample Reports	<p>The below sample reports are revised to sync with the production environment to add / remove the corresponding fields</p> <p>&lt; Removed field "Reportable Trade Event" &gt;  CTRV0501,CTRV0502, CTRV0511,  CTRV0515, CTRV0516, CTRV0517,  CTRV0518, CTRV0519</p> <p>&lt; Added field "Late Submission" &gt;</p>

			<p>CTRD2701, CTRV0503, CTRV0504, CTRV0509, CTRV0510, CTRV0514</p> <p>&lt; Removed “CCP Name” and added “Compression”, “Hybrid-Other Asset Class”, “Offshore Currency Indicator” and “Late Submission” &gt;</p> <p>CTRV0515-CDEXT</p> <p>&lt; Removed “Exempted Trade” &gt;</p> <p>CTRV0701</p>
3.3	October 2018	<p>D.1.2.2, D.4.1.1, D.4.5.1,</p> <p>D.4.1.2 (b), D.4.1.3 (b), D.4.1.4 (b), D.4.5.2 (b), D.4.5.3 (b), D.4.5.4 (b), Sample Reports (Original )</p>	<p>Removed obsolete reports CTRD2501-B and CTRD2602-B. Corresponding attached sample reports are also removed.</p>
		<p>D.4.9.1, D.4.9.3</p>	<p>Updated CTRD2702 report description and details to reflect the changes on extraction logic and retention period of missing valuation records.</p>

**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 Supported Product Natures (Early Termination, Cancelable and Amortization)

Supported Product Nature Names	Description
Early Termination	<p>For IR, except FRA, Option:Swaption and Other, the trade is classified as having early termination nature if any fields specified in the "Early Termination Block" (for CSV 2.0 &amp; 2.1) or any TR supported elements in "Early Termination Provision" element (for FpML 5.5) are provided with value.</p> <p>For EQ, FX, CM and CD, this feature is not applicable.</p>
Cancelable	<p>For IR, except Cap Floor, FRA, Option:Swaption and Other, the trade is classified as having cancelable if any fields specified in the "Cancelable Provision Block"(for CSV 2.0 &amp; 2.1) or any TR supported elements in "Cancelable Provision" element (for FpML 5.5) are provided with value.</p> <p>For EQ, FX, CM and CD, this feature is not applicable.</p>
Amortization	<p>For IR, except FRA, Option:Swaption and Other, the trade is classified as having amortization if any of the following fields are specified with values (for CSV 2.0, 2.1 and FpML 5.5):</p> <ul style="list-style-type: none"> <li>- Notional Schedule</li> <li>- Fixed Rate Schedule</li> <li>- Floating Rate Multiplier Schedule</li> <li>- Spread Schedule</li> <li>- Cap Rate Schedule</li> <li>- Floor Rate Schedule</li> </ul> <p>For EQ, FX, CM and CD, this feature is not applicable.</p>

### A.2 Event Type of Reporting Trade

	Event Type of Reporting Trade
1	New Trade
2	Amendment
3	Partial Termination
4	Full Termination
5	Quit
6	Withdrawal
7	Backloading
8	Suppress Uncertain
9	Relink

## A.3 Status Value

### A.3.1 Trade Status

Trade Status	Code	Description
Active	AT	<ul style="list-style-type: none"> <li>Indicate the trade is outstanding.</li> </ul>
Matured	MU	<ul style="list-style-type: none"> <li>Trade status is updated by the HKTR automatically to "Matured" according to the maturity dates for different products. For the maturity date of each sub-product please refer to Trade Functions Section 3.5.2.</li> <li>When a trade record with past maturity date is initially submitted into the system, the trade status is "Matured".</li> </ul>
Terminated	TM	<ul style="list-style-type: none"> <li>Trade status is updated to "Terminated" when: <ul style="list-style-type: none"> <li>(1) a "Full Termination" trade event is applied;</li> <li>(2) an "Amendment" trade event which triggers full termination of the trade is applied; or</li> </ul> </li> <li>When a terminated trade is initially submitted into the system by New Trade or Backloading event, the trade state is "Terminated"</li> </ul> <p>For the list of corresponding fields which triggers "Terminated" status, please refer to Trade Function section 3.5.4</p>
Quit	QT	<ul style="list-style-type: none"> <li>Quit is categorized into "Manual Quit" and "Auto Quit" by HKTR internally.</li> <li>"Manual Quit" refers to the change of trade status due to the applied "Quit" event (e.g. shifting of new agent).</li> <li>"Auto Quit" can be triggered by the system automatically due to some system events (e.g. end of a participant's reporting obligation).</li> <li>The trade and its historical positions remain in HKTR for reporting purpose.</li> </ul>
Withdrawn	WD	<ul style="list-style-type: none"> <li>The trade is withdrawn from reporting purpose and its historical positions will become obsolete.</li> <li>Trade status is updated to "Withdrawn" after "Withdrawal" trade event has been applied.</li> </ul>

### A.3.2 Trade Event Status

Trade Event Status	Code	Applicable Trade Event	Description
Completed	CP	All	<ul style="list-style-type: none"> <li>The trade event information has been successfully applied to the trade.</li> </ul>
Cancelled	CN	Relink	<ul style="list-style-type: none"> <li>The trade event is cancelled by user or automatically by the HKTR.</li> </ul>
Unmatched	UM	Relink	<ul style="list-style-type: none"> <li>The input trade event is unmatched with counterparty trade event.</li> </ul>

### A.3.3 Alleged Trade Event Status

Alleged Trade Event Status	Code	Applicable Event Type	Description
Alleged	AL	Relink	<ul style="list-style-type: none"> <li>This status appears when counterparty submits an unmatched “Relink” trade event.</li> </ul>

### A.3.4 Link Status

Link Status	Description
Linked	The trade is linked to counterparty’s trade.
Unlinked	The trade is subject to day-end linking process (except Matured and Quit trades) but is not linked to any counterparty's trade.
Single Sided	The trade is not subject to day-end linking process.

### A.3.5 Last Reconciliation Status

Last Reconciliation Status	Description
Content Matched	All the matching fields of the linked trade pair are matched in the last day-end reconciliation process.
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.
- (not applicable)	The trade is excluded from the reconciliation process or the first time reconciliation is not yet applied.  “-” will be displayed for the field. “(not applicable)” is used for selection criteria.

### A.4 Linking / Matching Fields

NOTE: Please refer to the Hong Kong Trade Repository Administration and Interface Development Guide (Reporting Service) (“AIDG”) - Appendix C for details on Linking / Matching Fields for specific Sub Product.

### A.5 CCP Identifier

CCP ID
CME
OTCClear
JSCC
LCH
NYMEX
SGX
OTHERS

**A.6 Reporting Interface**

Reporting Interface
TR
DTCC

**A.7 Confirmation Platform (CP)**

CP ID
HKTR
MarkitSERV
OTHERS
PAPER

**A.8 Trade Event Source**

Source
TR
DTCC

## APPENDIX B      DISPLAY ORDER

### B.1      Displayed Listing Order of Currency List

Currency Code
All
AUD
CHF
CNY
EUR
GBP
HKD
JPY
USD
other supported ISO 4217 currencies listed in ascending order of the currency code

### B.2      Displayed Listing Order of Country (Alpha-3) List

Country Code
All
All supported ISO 3166 countries listed in ascending order of the country Alpha-3 code

### B.3 Display Order of Reports

For various reports, the asset classes, base products, sub products, transaction types and trade event types are displayed in following order:

Asset Class	Base Product	Sub Product	Transaction Type
Interest Rate	IR Swap CapFloor Cross Currency FRA Option Other	Fixed Float OIS Basis Fixed Fixed Inflation Swaption	
Foreign Exchange	NDF Forward NDO Vanilla Option Other		
Equity	Option Swap Other	Parameter Return Variance Price Return Basic Performance Parameter Return Dividend	Single Index Single Name
Credit	Single Name Index Index Tranche Other	Corporate Sovereign CDX iTraxx	Asia Sovereign AsiaCorporateAustralia Corporate Australia Sovereign CDX Emerging Markets CDX Emerging Markets Diversified



			CDX HY CDX IG CDX Tranche HY CDX Tranche IG CDX Tranche XO CDX XO Emerging European And Middle Eastern Sovereign Emerging European Corporate Emerging European Corporate LPN European Corporate iTraxx Asia Ex Japan iTraxx Asia Ex Japan Tranche iTraxx Australia iTraxx Australia Tranche iTraxx Europe iTraxx Europe Tranche iTraxx Japan iTraxx Japan Tranche iTraxx Lev X Itraxx SDI iTraxx Sov X Japan Corporate Japan Sovereign Latin America Corporate
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			Latin America Corporate Bond  Latin America Corporate Bond Or Loan  Latin America Sovereign  New Zealand Corporate  New Zealand Sovereign  North American Corporate  Singapore Corporate  Singapore Sovereign  Standard Asia Corporate  Standard Asia Sovereign  Standard Australia Corporate  Standard Australia Sovereign  Standard CDX Tranche HY  Standard CDX Tranche IG  Standard Emerging European And Middle Eastern Sovereign  Standard Emerging European Corporate  Standard Emerging European Corporate LPN  Standard European Corporate  Standard iTraxx Europe Tranche  Standard Japan Corporate  Standard Japan Sovereign  Standard Latin America Corporate Bond
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			Standard Latin America Corporate Bond Or Loan  Standard Latin America Sovereign  Standard New Zealand Corporate  Standard New Zealand Sovereign  Standard North American Corporate  Standard Singapore Corporate  Standard Singapore Sovereign  Standard Subordinated European Insurance Corporate  Standard Sukuk Corporate  Standard Sukuk Sovereign  Standard Western European Sovereign  Subordinated European Insurance Corporate  Sukuk Corporate  Sukuk Sovereign  Western European Sovereign
Commodity	Swap  Option  Forward  Other	(Trade Leg Type)  Fixed Float  Fixed Coal  Fixed Gas  Fixed Oil	

		Fixed Electricity	
		Float Float	
		Float Coal	
		Float Gas	
		Float Oil	
		Float Electricity	
		Average Bullion	
		Average MetalFixed Bullion	
		Fixed Metal	
		Option Option	

<b>Trade Event Type</b>
New Trade
Amendment
Full Termination
Partial Termination
Withdrawal
Quit
Backloading
Relink
Suppress Uncertain

## APPENDIX C IDENTIFICATION

### C.1 Identification List

Identification	Description
Participant Identifier	<p><u>In selection criteria page:</u>  Participant is presented in the format [Participant ID - Participant Short Name] for List Box and Dropdown List of [Participant ID - Participant Name] for read-only Text Area.</p> <p><u>In summary/history view:</u>  Participant is presented in the format [Participant ID - Participant Name]</p> <p><u>In detail view:</u>  Participant is presented in any one of the following formats (according to ID type):</p> <ol style="list-style-type: none"> <li>1) Participant ID or TR Business Entity ID  &lt;TR Entity ID&gt;  &lt;Participant Name&gt;</li> <li>2) Legal Entity Identifier (LEI)  &lt;LEI&gt; (LEI)  &lt;LEI Description&gt;</li> <li>3) SWIFT BIC  &lt;SWIFT BIC&gt; (SWIFT BIC)  &lt;Party Name&gt;</li> <li>4) Certificate of Incorporation (CI) or Certificate of Registration (CR) No.  &lt;Certificate of Incorporation (CI) or Certificate of Registration (CR) No.&gt; (CICR)  &lt;Party Name&gt;</li> <li>5) Hong Kong Business Registration No.(BRN)  &lt;Hong Kong Business Registration No. (BRN)&gt; (BRN)  &lt;Party Name&gt;</li> <li>6) User Defined Code  &lt;ID&gt; (User Defined Code - &lt;Participant ID&gt;)  &lt;Party Name&gt;</li> </ol>

Identification	Description
	<p>7) Masked Party ID  [masked] (Masked Party ID)  [masked]</p> <p>Remarks: Party Name is not displayed for non-registered party ID for aggregate level enquiry/report.</p>
Trade Counterparty Identifier	<p>Trade Counterparty Identifier is presented in any one of the following formats (according to ID type):</p> <ol style="list-style-type: none"> <li>1) Participant ID or TR Business Entity ID  &lt;TR Entity ID&gt;</li> <li>2) Legal Entity Identifier (LEI)  &lt;LEI&gt;</li> <li>3) SWIFT BIC  &lt;SWIFT BIC&gt;</li> <li>4) Certificate of Incorporation (CI) or Certificate of Registration (CR) No.  &lt;Certificate of Incorporation (CI) or Certificate of Registration (CR) No.&gt;</li> <li>5) Hong Kong Business Registration (BR) No.  &lt;Hong Kong Business Registration (BR) No.&gt;</li> <li>6) User Defined Code  &lt;ID&gt;</li> <li>7) Masked Party ID  [masked]</li> </ol> <p>In UI summary screen of reporting trade, prefix is added to indicate the ID type:</p> <ol style="list-style-type: none"> <li>1) TR Participant ID or TR Business Entity ID  T-&lt;TR Entity ID&gt;</li> <li>2) Legal Entity Identifier (LEI)  L-&lt;LEI&gt;</li> </ol>

Identification	Description
	3) SWIFT BIC S-<SWIFT BIC>
	4) Certificate of Incorporation (CI) or Certificate of Registration (CR) No. C-<Certificate of Incorporation (CI) or Certificate of Registration (CR) No.>
	5) Hong Kong Business Registration (BR) No. B-<Hong Kong Business Registration (BR) No.>
	6) User Defined Code U-<ID>
	7) Masked Party ID M-[masked]

## **APPENDIX D      REPORT LAYOUT**

### **D.1      Introduction**

#### **D.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.

##### **D.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:

- **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.
- **D** – These are daily system reports. Users can view/download the reports via UI View Report List function.
- **R** – These are response reports that are generated upon request received and will not be available in the UI View Report List function.



### D.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:

<b>0XXX</b>	<b>UI Enquiry Reports</b>
05XX / 06XX	The trade event details report (05XX) and its corresponding alleged trade event details report (06XX).
07XX	Miscellaneous details report
08XX	Miscellaneous summary reports
09XX	Valuation request report

<b>2XXX</b>	<b>System Reports</b>
25XX	Reports on first-class trade-related entities, e.g. reports on trades, trade events, actions on trade events, etc.
26XX	Reports on some system generated or implied entities, e.g. position
27XX	Reports on valuation

<b>5XXX</b>	<b>Capture Reports</b>
55XX	Capture reports for Reporting Trade
59XX	Capture reports for exceptional cases

## D.1.2 Report List

### D.1.2.1 UI Enquiry Reports

Report ID	Report Name	Description	Related Function	Delivery Schedule	Report Format	Appendix
CTRV0501-XXXXX	New Trade Detail Report - <product type> - Reporting Trade v1.0	This report shows full details of a new trade event of reporting trade in version 1.0.	Trade Event Enquiry – View Trade Event Details	Ad hoc Request	CSV	D.3.1
CTRV0502-XXXXX	Amendment Detail Report - <product type> - Reporting Trade v1.0	This report shows full details of an amendment trade event of reporting trade in version 1.0.	Trade Event Enquiry – View Trade Event Details	Ad hoc Request	CSV	D.3.2
CTRV0503	Partial Termination Detail Report - Reporting Trade v1.0	This report shows full details of a partial termination trade event of reporting trade in version 1.0 with asset class Interest Rate only.	Trade Event Enquiry – View Trade Event Details	Ad hoc Request	CSV	D.3.3
CTRV0504	Full Termination Detail Report - Reporting Trade v1.0	This report shows full details of a full termination trade event of reporting trade in version 1.0 with asset class Interest Rate and Foreign Exchange only.	Trade Event Enquiry – View Trade Event Details	Ad hoc Request	CSV	D.3.4
CTRV0509	Withdrawal Detail Report - Reporting Trade	This report shows full details of a withdrawal trade event of reporting trade.	Trade Event Enquiry – View Trade Event Details	Ad hoc Request	CSV	D.3.5
CTRV0510	Quit Detail Report - Reporting Trade	This report shows full details of a quit trade event of reporting trade.	Trade Event Enquiry – View Trade Event Details	Ad hoc Request	CSV	D.3.6
CTRV0511-XXXXX	Backloading Detail Report - <product type> - Reporting Trade v1.0	This report shows full details of a backloading trade event of reporting trade in version 1.0.	Trade Event Enquiry – View Trade Event Details	Ad hoc Request	CSV	D.3.7

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Report ID	Report Name	Description	Related Function	Delivery Schedule	Report Format	Appendix
CTRV0513	Relink Detail Report - Reporting Trade	This report shows full details of a relink trade event of reporting trade.	Trade Event Enquiry – View Trade Event Details	Ad hoc Request	CSV	D.3.8
CTRV0613	Alleged Relink Detail Report - Reporting Trade	This report shows full details of an alleged relink trade event of reporting trade.	Alleged Trade Event Enquiry – View Trade Event Details	Ad hoc Request	CSV	D.3.8
CTRV0514	Suppress Uncertain Detail Report - Reporting Trade	This report shows full details of a suppress uncertain trade event of reporting trade.	Trade Event Enquiry – View Trade Event Details	Ad hoc Request	CSV	D.3.9
CTRV0515-XXXXX	New Trade Detail Report - <product type> - Reporting Trade	This report shows the full detail view of a new trade event of reporting trade.	Trade Event Enquiry – View Trade Event Details	Ad hoc Request	CSV	D.3.10
CTRV0516-XXXXX	Amendment Detail Report - <product type> - Reporting Trade	This report shows the full detail view of an amendment event of reporting trade.	Trade Event Enquiry – View Trade Event Details	Ad hoc Request	CSV	D.3.11
CTRV0517	Partial Termination Detail Report - Reporting Trade	This report shows the detail view of a partial termination trade event of reporting trade with asset class Interest Rate and Equity only.	Trade Event Enquiry – View Trade Event Details	Ad hoc Request	CSV	D.3.12
CTRV0518	Full Termination Detail Report - Reporting Trade	This report shows the detail view of a full termination trade event of reporting trade.	Trade Event Enquiry – View Trade Event Details	Ad hoc Request	CSV	D.3.13
CTRV0519-XXXXX	Backloading Detail Report - <product type> - Reporting Trade	This report shows the detail view of a backloading trade event of reporting trade.	Trade Event Enquiry – View Trade Event Details	Ad hoc Request	CSV	D.3.14
CTRV0701-XXXXX	Trade Detail Report - <product type> - Reporting Trade	This report shows the detail view of a reporting trade.	Trade Enquiry – View Trade Details	Ad hoc Request	CSV	D.3.15
CTRV0801-YY	Trade Event Summary - <asset class> - Reporting Trade	This report shows a summary list of trade events of reporting trades.	Trade Event Enquiry – View Trade Event Summary	Ad hoc Request	CSV	D.3.16

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Report ID	Report Name	Description	Related Function	Delivery Schedule	Report Format	Appendix
CTRV0802	Alleged Trade Event Summary - Reporting Trade	This report shows a summary list of alleged trade events of reporting trades.	Alleged Trade Event Enquiry – View Alleged Trade Event Summary	Ad hoc Request	CSV	D.3.17
CTRV0803-YY	Trade Summary - <asset class> - Reporting Trade	This report shows a summary list of reporting trades.	Trade Enquiry – View Trade Summary	Ad hoc Request	CSV	D.3.18
CTRV0804	Valuation Request Summary Report	This report shows a summary list of valuation requests.	Valuation Request Enquiry – View Valuation Request Summary	Adhoc Request	CSV	D.3.19
CTRV0901	Valuation Request Detail Report	This report shows the detail view of a valuation request.	Valuation Request Enquiry – View Valuation Request Details	Adhoc Request	CSV	D.3.20

Note:

- YY in Report ID specifies the short form of the asset class:
  - IR: Interest Rate
  - FX: Foreign Exchange
  - EQ: Equity
  - CD: Credit
  - CM: Commodity
- XXXXX in Report ID specifies the short form of the product type as below:
  - IRFVF: InterestRate:IRSwap:FixedFloat
  - IRBSS: InterestRate:IRSwap:Basis
  - IROIS: InterestRate:IRSwap:OIS
  - IRSXX: InterestRate:IRSwap:FixedFixed
  - IRINF: InterestRate:IRSwap:Inflation
  - IRCFF: InterestRate:CrossCurrency:FixedFloat
  - IRCXX: InterestRate:CrossCurrency:FixedFixed
  - IRCBS: InterestRate:CrossCurrency:Basis
  - IRSPT: InterestRate:Option:Swaption
  - IRCFR: InterestRate:CapFloor

- IRFRA: InterestRate:FRA
- IREXT: InterestRate:Other
- FXNDF: ForeignExchange:NDF
- FXNDO: ForeignExchange:NDO
- FXOPT: ForeignExchange:VanillaOption
- FXFWD: ForeignExchange:Forward
- FXEXT: ForeignExchange:Other
- EQOPT: Equity:Option:PriceReturnBasicPerformance
- EQSWP: Equity:Swap:PriceReturnBasicPerformance
- EQVSW: Equity:Swap:PriceParameterReturnVariance
- EQDSW: Equity:Swap:ParameterReturnDividend
- EQEXT: Equity:Other
- CDSNC: Credit:SingleName:Corporate
- CDSNS: Credit:SingleName:Sovereign
- CDIXC: Credit:Index:CDX
- CDIXI: Credit:Index:iTraxx
- CDITC: Credit:IndexTranche:CDX
- CDITI: Credit:IndexTranche:iTraxx
- CDEXT: Credit:Other
- CMSWP: Commodity:Swap
- CMOPT: Commodity:Option
- CMFWD: Commodity:Forward
- CMEXT: Commodity:Other
- “Version 1.0” refers to trade events submitted in FpML version 5.2 and excel template version 1.0

### D.1.2.2 System Reports

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

Report ID	Report Name	Description	Delivery Schedule	Report Format	Appendix
CTRD-2501-XXXXX-A	Trade Event Report (Master) - <product type> - Reporting Trade	This report shows the change history (including the change of event actions and matching result) of trade events of reporting trades being modified for the day, per product type.  Master reveals full event details of the updated trade event.	Day end scheduled	CSV	D.4.1
CTRD-2506-A	Party Bulk Conversion Report (Audit Trail)	This report shows the audit trail on Party ID Change Request UI operation and those reporting trades with party ID updated successfully or unsuccessfully by the UI request for the day. The system auto-rejection of pending approval request for the day is also included.	Day end scheduled	CSV	D.4.2
CTRD-2506-B	Party Bulk Conversion Report (Trade Summary)				D.4.2
CTRD-2507	Participant Trade Attachment Activity Log Report	This report shows the list of trade attachment activities of a participant for the day.	Day end scheduled	CSV	D.4.3
CTRD-2601-YY	Trade Position Report - <asset class> - Reporting Trade	This report shows the position of all active reporting trades of a participant per asset class.	Day end scheduled	CSV	D.4.4

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Report ID	Report Name	Description	Delivery Schedule	Report Format	Appendix
CTRD-2602-XXXXX-A	Trade Position (with update) Report (Master) - <product type> - Reporting Trade	This report shows the position of all reporting trades with change history being modified for the day, per product type.  Master reveals all trade details of the trade.	Day end scheduled	CSV	D.4.5
CTRD-2603-YY	Participant Trade Reconciliation Discrepancy Report - <asset class>	This report shows the list of reporting trades of participant with failed results in trade reconciliation, per asset class.	Day end scheduled	CSV	D.4.6
CTRD-2604-YY	Participant Uncertain Unlink Report - <asset class>	This report shows the list of reporting trades of participant with uncertain unlinks per asset class.	Day end scheduled	CSV	D.4.7
CTRD-2701	Participant Valuation Request Report	This report shows the list of all valuation requests for the day.	Day end scheduled	CSV	D.4.8
CTRD-2702	Participant Missing Valuation Data Report	This report shows list of trade with missing valuation data.	Day end scheduled	CSV	D.4.9

Note:

- Missing valuation data refers to valuation data that is expected to be reported by the party but found missing on the HKTR system. In addition, trades will be treated as having missing valuation data if there is no valuation reported on a day on or after MTM valuation reporting cut-off date.
- YY in Report ID specifies the short form of the asset class:
    - IR: Interest Rate
    - FX: Foreign Exchange
    - EQ: Equity
    - CD: Credit
    - CM: Commodity
  - XXXXX in Report ID specifies the short form of the product type as below:
    - IRFVF: InterestRate:IRSwap:FixedFloat
    - IRBSS: InterestRate:IRSwap:Basis
    - IROIS: InterestRate:IRSwap:OIS
    - IRSXX: InterestRate:IRSwap:FixedFixed
    - IRINF: InterestRate:IRSwap:Inflation

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- IRCFF: InterestRate:CrossCurrency:FixedFloat
- IRCXX: InterestRate:CrossCurrency:FixedFixed
- IRCBS: InterestRate:CrossCurrency:Basis
- IRSPT: InterestRate:Option:Swaption
- IRCFR: InterestRate:CapFloor
- IRFRA: InterestRate:FRA
- IREXT: InterestRate:Other
- FXNDF: ForeignExchange:NDF
- FXNDO: ForeignExchange:NDO
- FXOPT: ForeignExchange:VanillaOption
- FXFWD: ForeignExchange:Forward
- FXEXT: ForeignExchange:Other
- EQOPT: Equity:Option:PriceReturnBasicPerformance
- EQSWP: Equity:Swap:PriceReturnBasicPerformance
- EQVSW: Equity:Swap:PriceParameterReturnVariance
- EQDSW: Equity:Swap:ParameterReturnDividend
- EQEXT: Equity:Other
- CDSNC: Credit:SingleName:Corporate
- CDSNS: Credit:SingleName:Sovereign
- CDIXC: Credit:Index:CDX
- CDIXI: Credit:Index:iTraxx
- CDITC: Credit:IndexTranche:CDX
- CDITI: Credit:IndexTranche:iTraxx
- CDEXT: Credit:Other
- CMSWP: Commodity:Swap
- CMOPT: Commodity:Option
- CMFWD: Commodity:Forward
- CMEXT: Commodity:Other



### **D.1.2.3 Capture Reports**

<b>Report ID</b>	<b>Report Name</b>	<b>Description</b>	<b>Report Format</b>	<b>Appendix</b>
CTRR-5501	Trade Event Request File Capture Report - Reporting Trade	This report shows a list of trade request file capture responses of a file with determined reporting service submitted from all channels.	PDF	D.5.1
CTRR-5502	Valuation Request File Capture Report	This report shows a list of valuation request file capture responses of a file submitted from all channels.	PDF	D.5.2
CTRR-5999	Request File Capture Report - Unrecognized Service Type	This report shows a capture file response for undetermined service case submitted via FTS or FileAct channel.	PDF	D.5.3

Note:

- XXXXX in Report ID specifies the short form of the product type as below:

- IRFVF: InterestRate:IRSwap:FixedFloat
- IRBSS: InterestRate:IRSwap:Basis
- IROIS: InterestRate:IRSwap:OIS
- IRSXX: InterestRate:IRSwap:FixedFixed
- IRINF: InterestRate:IRSwap:Inflation
- IRCFF: InterestRate:CrossCurrency:FixedFloat
- IRCXX: InterestRate:CrossCurrency:FixedFixed
- IRCBS: InterestRate:CrossCurrency:Basis
- IRSPT: InterestRate:Option:Swaption
- IRCFR: InterestRate:CapFloor
- IRFRA: InterestRate:FRA
- IREXT: InterestRate:Other
- FXNDF: ForeignExchange:NDF
- FXNDO: ForeignExchange:NDO
- FXOPT: ForeignExchange:VanillaOption
- FXFWD: ForeignExchange:Forward
- FXEXT: ForeignExchange:Other
- EQOPT: Equity:Option:PriceReturnBasicPerformance
- EQSWP: Equity:Swap:PriceReturnBasicPerformance
- EQVSW: Equity:Swap:PriceParameterReturnVariance
- EQDSW: Equity:Swap:ParameterReturnDividend
- EQEXT: Equity:Other

- CDSNC: Credit:SingleName:Corporate
- CDSNS: Credit:SingleName:Sovereign
- CDIXC: Credit:Index:CDX
- CDIXI: Credit:Index:iTraxx
- CDITC: Credit:IndexTranche:CDX
- CDITI: Credit:IndexTranche:iTraxx
- CDEXT: Credit:Other
- CMSWP: Commodity:Swap
- CMOPT: Commodity:Option
- CMFWD: Commodity:Forward
- CMEXT: Commodity:Other

#### **D.1.2.4 Archived Reports**

<b>Report ID</b>	<b>Report Name</b>	<b>Description</b>	<b>Report Format</b>	<b>Appendix</b>
CTRI-7101	Trade Archive Request Report - Reporting Trade	This requested archive report shows the archived trade and its historical details of a specific trade.	CSV	D.6.1
CTRI-7102	Trade Event Archive Request Report - Reporting Trade	This requested archive report shows the archived trade events of a specific trade.	CSV	D.6.2
CTRI-7103	Valuation Request Archive Request Report	This archive report shows the archived valuation request of a specific trade.	CSV	D.6.3

### D.1.3 Record Structure of Report Data in CSV Format

Each report is composed of Header, Field Name and Data Name. Each of them is presented in row. The first row must be Header which presents general report data such as Report ID and Name. The second row must be Field Name of report details which vary in each report. The third and subsequent rows must be Data Name which carries the data of each field.

All reports conform to CSV format standard that each field is comma delimited; end of line marker is carriage return and newline character (\r\n).

### D.1.4 Report Data Layout Specification Convention

Report layout varies as different reports carry various combinations of common report and specified report layout. Each layout depends on the sequences of Field Names which are based on the order of Column No.

The attributes of report layout are presented in the following table:

Attribute	Description
Column No.	<p>For Column Number, “*” means the fields in Common Report Layout will be presented. “+” means the additional fields upon the common fields.</p> <p>Common Report Layout consists of different sets of fields which are preset and fixed.</p> <p>For Column Number, “+” means the fields in Specified Report Layout.</p> <p>For example, a report with Column number “*”, “+1”, “+2” means the Field Name in the report will consist of those fields preset in the Common Report Layout and two specific report fields.</p>
Field Name	Field Names vary in each report and are presented based on the Column Number.
Data Name	Self explanatory.
Remark	<p>Self explanatory.</p> <p>Whenever a field is 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 the following format:</p> <p>“xxxx\r\n xxxx\r\n</p>

Attribute	Description
	<p>xxxx”</p> <p>where xxxx is the domain value for each element and \r\n is invisible control character carriage return and new line.</p> <p>For example, Business Center in FpML is usually a list of values. When exported as CSV report data, the field Business Center will be formatted as:</p> <p>“GBLO\r\nDEFR” where \r\n is invisible control characters.</p> <p>When there is a field output as ‘Yes’ or ‘No’ boolean value, it will be replaced by ‘Y’ for ‘Yes’, and ‘N’ for ‘No’.</p>

In all reports, fields which are not applicable will be left blank.

For the display order of certain fields in various position reports, please refer to Appendix B.2.

#### D.1.5 Report File Naming Convention

Field Name	Format	Remarks
Participant	15x	Participant ID with all trailing spaces trimmed if any.
Separator	1x	Default value “-” will be used.
Report ID	50x	Each report has a Report ID by which a user can identify the report.
Separator	1x	Default value “-” will be used.
Date	8!n	The report date in the format YYYYMMDD.

#### D.1.6 View of Reports on Agent Perspective

For UI Enquiry Reports, Agents can download and view all the trade which is initiated by itself.

### **D.1.7 Sample Reports**

By referring to the report list in Appendix D.1.2, some sample reports for trade functions are generated and attached for easy reference.

Please note the followings:

- Sample reports are in CSV format.
- The parties shown in the sample reports are virtual parties with names "TestXXX".
- Data shown in the sample reports is not real.
- Each sample report is independent and does not correlate with each other.

## D.2 Common Report Layout

### D.2.1 CSV Data

#### D.2.1.1 Header Record

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

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

### D.2.2 General Trade Event Details

#### D.2.2.1 Trade Event v1.0

The following record segment is common when presenting the general trade event detail portion in version 1.0 (for trade events submitted in FpML version 5.2 and excel template version 1.0) in record type of Report Details.

Col. #	Field Name	Data Name	Remarks
1	Trade Event Type		
2	Participant	Participant ID	
3	Participant Name		
4	Participant Reporting For Role	Party Role	For others asset class/product sub-type specific reports, shown in Interest Rate Derivatives reports only.  For those reports with layout common to all asset classes/product sub-types, i.e. not asset class/product sub-type specific, this field is applicable to Interest Rate Derivatives only.  All event types other than Relink only.
5	Participant Reporting For	Trade Counterparty Identifier	The trade party that the participant reporting for.
6	Participant Reporting For ID Type	ID Type	

Col. #	Field Name	Data Name	Remarks
7	Participant Reporting For Party Name	Party Name	
8	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier	The trade party that the participant reporting for.
9	Participant Reporting For ID Type (Original Input Code)	ID Type	
10	Participant Reporting For Party Name (Original Input Code)	Party Name	
11	Trade Event Status		
12	Trade Event Cancellation Reason Code	Error/Reason Code	
13	Trade Event Cancellation Reason Description	Error/Reason Description	
14	Event Request ID		
15	Event Reference		
16	User Event Reference		
17	Agent Event Reference		
18	CP Event Reference		
19	Ext. TR Event Reference		
20	Trade Reference		
21	User Trade Reference		
22	Agent Trade Reference		
23	CP Trade Reference		
24	Unique Transaction Identifier (UTI) - Issuer ID Type		
25	Unique Transaction Identifier (UTI) - Issuer ID		
26	Unique Transaction Identifier (UTI) - UTI Value		
27	Product Type		
28	Product Sub-type		
29	Reporting Time		
30	Event Creation Timestamp		
31	Matching Time		
32	Late Submission		
33	Source		
34	Remarks		
35	Submitting Party	Participant ID	
36	File Name		
37	File Reference		
38	File Capture Timestamp		

Col. #	Field Name	Data Name	Remarks
39	User ID		
40	Submission Channel		

### **D.2.2.2 Trade Event v2.0**

The following record segment is common when presenting the general trade event detail portion in version 2.0 (for trade events submitted in FpML version 5.5 and excel template version 2.0) in record type of Report Details.

Col. #	Field Name	Data Name	Remarks																																						
1	Trade Event Type																																								
2	Participant	Participant ID																																							
3	Participant Name																																								
4	Participant Reporting For Role	Party Role	<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td></td><td>IRSPT</td></tr><tr><td colspan="2">FX</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQSWP</td><td>EQOPT</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table> <p>Applicable to all event types except Relink only.</p>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA		IRSPT	FX		FXOPT	FXNDO	EQ		EQSWP	EQOPT	EQVSW	EQDSW	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI	CM		CMSWP	CMOPT	CMFWD	
IR																																									
IRFVF	IRCFF																																								
IROIS	IRCBS																																								
IRBSS	IRCXX																																								
IRSXX	IRCFR																																								
IRINF	IRFRA																																								
	IRSPT																																								
FX																																									
FXOPT	FXNDO																																								
EQ																																									
EQSWP	EQOPT																																								
EQVSW	EQDSW																																								
CD																																									
CDSNS	CDSNC																																								
CDITC	CDITI																																								
CDIXC	CDIXI																																								
CM																																									
CMSWP	CMOPT																																								
CMFWD																																									
5	Participant Reporting For	Trade Counterparty Identifier	The trade party that the participant reporting for.																																						
6	Participant Reporting For ID Type	ID Type																																							
7	Participant Reporting For Party Name	Party Name																																							



Col. #	Field Name	Data Name	Remarks
8	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul> <p>The trade party that the participant reporting for.</p>
9	Participant Reporting For ID Type (Original Input Code)	ID Type	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
10	Participant Reporting For Party Name (Original Input Code)	Party Name	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
11	Participant Reporting For Place of Incorporation		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
12	Trade Event Status		
13	Trade Event Cancellation Reason Code	Error/Reason Code	
14	Trade Event Cancellation Reason Description	Error/Reason Description	
15	Event Request ID		
16	Event Reference		
17	User Event Reference		
18	Agent Event Reference		
19	CP Event Reference		
20	Ext. TR Event Reference		
21	Trade Reference		
22	User Trade Reference		
23	Agent Trade Reference		
24	CP Trade Reference		
25	Unique Transaction Identifier (UTI) - Issuer ID		
26	Unique Transaction Identifier (UTI) - UTI Value		
27	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
28	Asset Class		
29	Base Product		

Col. #	Field Name	Data Name	Remarks	
30	Sub Product		IR	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRSPT
			IRINF	
			EQ	
			EQSWP	EQOPT
			EQVSW	EQDSW
			CD	
			CDSNS	CDSNC
			CDITC	CDITI
			CDIXC	CDIXI
			CM	
			CMSWP	CMOPT
			CMFWD	
31	Transaction Type		EQ	
			EQSWP	EQOPT
			EQVSW	EQDSW
			CD	
			CDSNS	CDSNC
			CDITC	CDITI
			CDIXC	CDIXI
			32	OTC Derivatives Product Taxonomy
IREXT				
EQ				
EQEXT				
CD				
CDEXT				
FX				
FXEXT				
CM				
- all -				
Trade event type:				
• New Trade				
• Backloading				
• Amendment				
33	Reporting Time			
34	Event Creation Timestamp			
35	Matching Time			
36	Late Submission			
37	Source			
38	Remarks			
39	Submitting Party	Participant ID		
40	File Name			
41	File Reference			

Col. #	Field Name	Data Name	Remarks
42	File Capture Timestamp		
43	User ID		
44	Submission Channel		

### **D.2.2.3 Alleged Trade Event v2.0**

The following record segment is common when presenting the general alleged trade event detail portion in record type of Report Details.

<b>Col. #</b>	<b>Field Name</b>	<b>Data Name</b>	<b>Remarks</b>
1	Trade Event Type		
2	Participant	Participant ID	
3	Participant Name		
4	Participant Reporting For	Trade Counterparty Identifier	The trade party of participant in the trade.
5	Participant Reporting For ID Type	ID Type	
6	Participant Reporting For Party Name	Party Name	
7	Trade Event Status		
8	Event Reference		
9	User Event Reference (Originator)		
10	Agent Event Reference (Originator)		
11	Trade Reference		
12	User Trade Reference		
13	Agent Trade Reference		
14	Unique Transaction Identifier (UTI) - Issuer ID		
15	Unique Transaction Identifier (UTI) - UTI Value		
16	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
17	Asset Class		
18	Base Product		

Col. #	Field Name	Data Name	Remarks																																
19	Sub Product		<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQSWP</td><td>EQOPT</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	IR		IRFVF	IRCF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRSPT	IRINF		EQ		EQSWP	EQOPT	EQVSW	EQDSW	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI	CM		CMSWP	CMOPT	CMFWD	
IR																																			
IRFVF	IRCF																																		
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IRBSS	IRCXX																																		
IRSXX	IRSPT																																		
IRINF																																			
EQ																																			
EQSWP	EQOPT																																		
EQVSW	EQDSW																																		
CD																																			
CDSNS	CDSNC																																		
CDITC	CDITI																																		
CDIXC	CDIXI																																		
CM																																			
CMSWP	CMOPT																																		
CMFWD																																			
20	Transaction Type		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQSWP</td><td>EQOPT</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	EQ		EQSWP	EQOPT	EQVSW	EQDSW	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI																		
EQ																																			
EQSWP	EQOPT																																		
EQVSW	EQDSW																																		
CD																																			
CDSNS	CDSNC																																		
CDITC	CDITI																																		
CDIXC	CDIXI																																		
21	Event Creation Timestamp																																		

## D.2.3 Product Dependent Trade Details

### D.2.3.1 Trade Details / Event Details - IRS Floating vs. Fixed / Overnight Index Swap v1.0

The following record segment presents the shared version 1.0 trade details portion for IRS Floating vs. Fixed or Overnight Index Swap in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Unique Transaction Identifier (UTI) Indicator		
2	Prior - Unique Transaction Identifier (UTI) - Issuer ID Type		
3	Prior - Unique Transaction Identifier (UTI) - Issuer ID		
4	Prior - Unique Transaction Identifier (UTI) - UTI Value		
5	Obsoleted Field 1		Always empty.
6	Obsoleted Field 2		Always empty.
7	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
8	Clearing		
9	CCP ID		
10	Confirmation Platform ID	CP ID	
11	Confirmation Platform Name	CP Short Description	
12	Counterparty before CCP Novation ID	Trade Counterparty Identifier	
13	Counterparty before CCP Novation ID Type	ID Type	
14	Counterparty before CCP Novation Party Name	Party Name	
15	Execution Agent ID	Trade Counterparty Identifier	
16	Execution Agent ID Type	ID Type	
17	Execution Agent Party Name	Party Name	
18	Counterparty Execution Agent ID	Trade Counterparty Identifier	
19	Counterparty Execution Agent ID Type	ID Type	
20	Counterparty Execution Agent Party Name	Party Name	
21	Clearing Broker ID	Trade Counterparty Identifier	

Col. #	Field Name	Data Name	Remarks
22	Clearing Broker ID Type	ID Type	
23	Clearing Broker Party Name	Party Name	
24	Counterparty Clearing Broker ID	Trade Counterparty Identifier	
25	Counterparty Clearing Broker ID Type	ID Type	
26	Counterparty Clearing Broker Party Name	Party Name	
27	Settlement Agent of the Trade Party ID	Trade Counterparty Identifier	
28	Settlement Agent of the Trade Party ID Type	ID Type	
29	Settlement Agent of the Trade Party Name	Party Name	
30	Settlement Agent of the Counter Trade Party ID	Trade Counterparty Identifier	
31	Settlement Agent of the Counter Trade Party ID Type	ID Type	
32	Settlement Agent of the Counter Trade Party Name	Party Name	
33	Reference Branch of Trade Party		
34	Reference Branch of Counter Trade Party		
35	Desk ID		
36	Trader ID		
37	Trade Party 1 ID	Trade Counterparty Identifier	
38	Trade Party 1 ID Type	ID Type	
39	Trade Party 1 Name	Party Name	
40	Trade Party 2 ID	Trade Counterparty Identifier	
41	Trade Party 2 ID Type	ID Type	
42	Trade Party 2 Name	Party Name	
43	Counterparty Origin		
44	Parent Originator ID	Trade Counterparty Identifier	
45	Parent Originator ID Type	ID Type	
46	Parent Originator Party Name	Party Name	
47	Parent Counterparty ID	Trade Counterparty Identifier	
48	Parent Counterparty ID Type	ID Type	
49	Parent Counterparty Party Name	Party Name	

Col. #	Field Name	Data Name	Remarks
50	Industrial Sector		
51	Counterparty Industrial Sector		
52	Clearing Exemption		
53	Cleared		
54	Submission Timestamp for Clearing		
55	Clearing Timestamp		
56	Collateralized		
57	Verification Type		
58	Trade Date		
59	Asset Class		
60	Unique Product Identifier (UPI) - Product ID Type		
61	Unique Product Identifier (UPI) - Product ID Value		
62	Broker - Party 1 ID	Trade Counterparty Identifier	
63	Broker - Party 1 ID Type	ID Type	
64	Broker - Party 1 Name	Party Name	
65	Broker - Party 2 ID	Trade Counterparty Identifier	
66	Broker - Party 2 ID Type	ID Type	
67	Broker - Party 2 Name	Party Name	
68	Calculation Agent - Party 1 ID	Trade Counterparty Identifier	
69	Calculation Agent - Party 1 ID Type	ID Type	
70	Calculation Agent - Party 1 Name	Party Name	
71	Calculation Agent - Party 2 ID	Trade Counterparty Identifier	
72	Calculation Agent - Party 2 ID Type	ID Type	
73	Calculation Agent - Party 2 Name	Party Name	
74	Calculation Agent - Party Type		
75	Calculation Agent - Business Center		
76	Independent Amount - Payer ID	Trade Counterparty Identifier	
77	Independent Amount - Payer ID Type	ID Type	
78	Independent Amount - Payer Party Name	Party Name	
79	Independent Amount - Currency		
80	Independent Amount - Amount		



Col. #	Field Name	Data Name	Remarks
81	Independent Amount - Percentage		
82	Linked Independent Amount - Payer ID	Trade Counterparty Identifier	
83	Linked Independent Amount - Payer ID Type	ID Type	
84	Linked Independent Amount - Payer Party Name	Party Name	
85	Linked Independent Amount - Currency		
86	Linked Independent Amount - Amount		
87	Linked Independent Amount - Percentage		
88	Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
89	Maintenance Margin - Currency		
90	Maintenance Margin - Amount		
91	Variation Margin - Currency		
92	Variation Margin - Amount		
93	Price Notation - Price Type		
94	Price Notation - Price		
95	Master Agreement - Type		
96	Master Agreement - Version		
97	Master Agreement - Date		
98	Master Supplement Date		
99	Definitions Type		List of Values
100	Notional Amount Currency		
101	Notional Amount		
102	Effective Date - Unadjusted Date - Floating		
103	Effective Date - Convention - Floating		
104	Effective Date - Business Centers - Floating		List of Values
105	Termination Date - Unadjusted Date - Floating		
106	Termination Date - Convention - Floating		
107	Termination Date - Business Centers - Floating		List of Values
108	Calculation Period Dates Adjustments - Convention - Floating		
109	Calculation Period Dates Adjustments - Business Centers - Floating		List of Values
110	Stub Period Type - Floating		
111	Calculation Period Frequency - Floating		
112	Calculation Period Frequency Roll Convention - Floating		
113	Effective Date - Unadjusted Date - Fixed		

Col. #	Field Name	Data Name	Remarks
114	Effective Date - Convention - Fixed		
115	Effective Date - Business Centers - Fixed		List of Values
116	Termination Date - Unadjusted Date - Fixed		
117	Termination Date - Convention - Fixed		
118	Termination Date - Business Centers - Fixed		List of Values
119	Calculation Period Dates Adjustments - Convention - Fixed		
120	Calculation Period Dates Adjustments - Business Centers - Fixed		List of Values
121	Stub Period Type - Fixed		
122	Calculation Period Frequency - Fixed		
123	Calculation Period Frequency Roll Convention - Fixed		
124	Payment Frequency - Floating		
125	Payment Dates Relative To - Floating		
126	Payment Days Lag - Floating		
127	Payment Days Day Type - Floating		
128	Payment Dates Adjustments - Convention - Floating		
129	Payment Dates Adjustments - Business Centers - Floating		List of Values
130	Payment Frequency - Fixed		
131	Payment Dates Relative To - Fixed		
132	Payment Days Lag - Fixed		
133	Payment Days Day Type - Fixed		
134	Payment Dates Adjustments - Convention - Fixed		
135	Payment Dates Adjustments - Business Centers - Fixed		List of Values
136	Reset Dates Relative To		
137	Reset Dates Adjustments - Convention		
138	Reset Dates Adjustments - Business Centers		List of Values
139	Reset Frequency		
140	Reset Frequency Weekly Roll Convention		
141	Floating Rate Cutoff Days		
142	Floating Rate Cutoff Days Day Type		
143	Initial Fixing Date Lag		
144	Initial Fixing Date Day Type		
145	Initial Fixing Date Adjustments - Convention		
146	Initial Fixing Date Adjustments - Business Centers		List of Values

Col. #	Field Name	Data Name	Remarks
147	Fixing Dates Lag		
148	Fixing Date Day Type		
149	Fixing Date Adjustments - Convention		
150	Fixing Date Adjustments - Business Centers		List of Values
151	Floating Rate Index		
152	Floating Rate Tenor		
153	Floating Rate Spread		
154	Rate Treatment		
155	Initial Floating Rate		
156	Floating Rate Rounding Direction		
157	Floating Rate Precision		
158	Floating Leg Averaging Method		
159	Negative Interest Rate Treatment		
160	Day Count Fraction - Floating		
161	Floating Leg Compounding Method		
162	First Compounding Period End Date		
163	Day Count Fraction - Fixed		
164	Fixed Rate		
165	First Period Start Date - Unadjusted Date - Floating		
166	First Period Start Date - Convention - Floating		
167	First Period Start Date - Business Centers - Floating		List of Values
168	First Regular Period Start Date - Floating		
169	Last Regular Period End Date - Floating		
170	First Payment Date - Floating		
171	Last Regular Payment Date - Floating		
172	Initial Stub Floating Rate Index 1 - Floating		
173	Initial Stub Floating Rate Tenor 1 - Floating		
174	Initial Stub Floating Rate Index 2 - Floating		
175	Initial Stub Floating Rate Tenor 2 - Floating		
176	Initial Stub Rate - Floating		
177	Initial Stub Amount Currency - Floating		
178	Initial Stub Amount - Floating		
179	Final Stub Floating Rate Index 1 - Floating		
180	Final Stub Floating Rate Tenor 1 - Floating		
181	Final Stub Floating Rate Index 2 - Floating		
182	Final Stub Floating Rate Tenor 2 - Floating		
183	Final Stub Rate - Floating		

Col. #	Field Name	Data Name	Remarks
184	Final Stub Amount Currency - Floating		
185	Final Stub Amount - Floating		
186	First Period Start Date - Unadjusted Date - Fixed		
187	First Period Start Date - Convention - Fixed		
188	First Period Start Date - Business Centers - Fixed		List of Values
189	First Regular Period Start Date - Fixed		
190	Last Regular Period End Date - Fixed		
191	First Payment Date - Fixed		
192	Last Regular Payment Date - Fixed		
193	Initial Stub Amount Currency - Fixed		
194	Initial Stub Amount - Fixed		
195	Final Stub Amount Currency - Fixed		
196	Final Stub Amount - Fixed		
197	Settlement Currency - Floating		
198	Settlement Currency - Fixed		
199	First Additional Payment Payer ID	Trade Counterparty Identifier	
200	First Additional Payment Payer ID Type	ID Type	
201	First Additional Payment Payer Party Name	Party Name	
202	First Additional Payment Receiver ID	Trade Counterparty Identifier	
203	First Additional Payment Receiver ID Type	ID Type	
204	First Additional Payment Receiver Party Name	Party Name	
205	First Additional Payment Amount Currency		
206	First Additional Payment Amount		
207	First Additional Payment Date Adjustments - Unadjusted Date		
208	First Additional Payment Date Adjustments - Convention		
209	First Additional Payment Date Adjustments - Business Centers		List of Values
210	Second Additional Payment Payer ID	Trade Counterparty Identifier	
211	Second Additional Payment Payer ID Type	ID Type	
212	Second Additional Payment Payer Party Name	Party Name	

Col. #	Field Name	Data Name	Remarks
213	Second Additional Payment Receiver ID	Trade Counterparty Identifier	
214	Second Additional Payment Receiver ID Type	ID Type	
215	Second Additional Payment Receiver Party Name	Party Name	
216	Second Additional Payment Amount Currency		
217	Second Additional Payment Amount		
218	Second Additional Payment Date Adjustments - Unadjusted Date		
219	Second Additional Payment Date Adjustments - Convention		
220	Second Additional Payment Date Adjustments - Business Centers		List of Values
221	Third Additional Payment Payer ID	Trade Counterparty Identifier	
222	Third Additional Payment Payer ID Type	ID Type	
223	Third Additional Payment Payer Party Name	Party Name	
224	Third Additional Payment Receiver ID	Trade Counterparty Identifier	
225	Third Additional Payment Receiver ID Type	ID Type	
226	Third Additional Payment Receiver Party Name	Party Name	
227	Third Additional Payment Amount Currency		
228	Third Additional Payment Amount		
229	Third Additional Payment Date Adjustments - Unadjusted Date		
230	Third Additional Payment Date Adjustments - Convention		
231	Third Additional Payment Date Adjustments - Business Centers		List of Values
232	Fourth Additional Payment Payer ID	Trade Counterparty Identifier	
233	Fourth Additional Payment Payer ID Type	ID Type	
234	Fourth Additional Payment Payer Party Name	Party Name	
235	Fourth Additional Payment Receiver ID	Trade Counterparty Identifier	
236	Fourth Additional Payment Receiver ID Type	ID Type	

Col. #	Field Name	Data Name	Remarks
237	Fourth Additional Payment Receiver Party Name	Party Name	
238	Fourth Additional Payment Amount Currency		
239	Fourth Additional Payment Amount		
240	Fourth Additional Payment Date Adjustments - Unadjusted Date		
241	Fourth Additional Payment Date Adjustments - Convention		
242	Fourth Additional Payment Date Adjustments - Business Centers		List of Values
243	Fifth Additional Payment Payer ID	Trade Counterparty Identifier	
244	Fifth Additional Payment Payer ID Type	ID Type	
245	Fifth Additional Payment Payer Party Name	Party Name	
246	Fifth Additional Payment Receiver ID	Trade Counterparty Identifier	
247	Fifth Additional Payment Receiver ID Type	ID Type	
248	Fifth Additional Payment Receiver Party Name	Party Name	
249	Fifth Additional Payment Amount Currency		
250	Fifth Additional Payment Amount		
251	Fifth Additional Payment Date Adjustments - Unadjusted Date		
252	Fifth Additional Payment Date Adjustments - Convention		
253	Fifth Additional Payment Date Adjustments - Business Centers		List of Values
254	Sixth Additional Payment Payer ID	Trade Counterparty Identifier	
255	Sixth Additional Payment Payer ID Type	ID Type	
256	Sixth Additional Payment Payer Party Name	Party Name	
257	Sixth Additional Payment Receiver ID	Trade Counterparty Identifier	
258	Sixth Additional Payment Receiver ID Type	ID Type	
259	Sixth Additional Payment Receiver Party Name	Party Name	
260	Sixth Additional Payment Amount Currency		
261	Sixth Additional Payment Amount		
262	Sixth Additional Payment Date Adjustments - Unadjusted Date		

Col. #	Field Name	Data Name	Remarks
263	Sixth Additional Payment Date Adjustments - Convention		
264	Sixth Additional Payment Date Adjustments - Business Centers		List of Values
265	Bond Reference Instrument ID		
266	Bond Reference Instrument ID Source		
267	Condition Precedent Bond		
268	Discrepancy Clause		

### **D.2.3.2 Trade Details / Event Details - Basis Swap v1.0**

The following record segment presents the shared version 1.0 trade details portion for Basis Swap in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

<b>Col. #</b>	<b>Field Name</b>	<b>Data Name</b>	<b>Remarks</b>
1	Unique Transaction Identifier (UTI) Indicator		
2	Prior - Unique Transaction Identifier (UTI) - Issuer ID Type		
3	Prior - Unique Transaction Identifier (UTI) - Issuer ID		
4	Prior - Unique Transaction Identifier (UTI) - UTI Value		
5	Obsoleted Field 1		Always empty.
6	Obsoleted Field 2		Always empty.
7	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
8	Clearing		
9	CCP ID		
10	Confirmation Platform ID	CP ID	
11	Confirmation Platform Name	CP Short Name	
12	Counterparty before CCP Novation ID	Trade Counterparty Identifier	
13	Counterparty before CCP Novation ID Type	ID Type	
14	Counterparty before CCP Novation Party Name	Party Name	
15	Execution Agent ID	Trade Counterparty Identifier	
16	Execution Agent ID Type	ID Type	
17	Execution Agent Party Name	Party Name	
18	Counterparty Execution Agent ID	Trade Counterparty Identifier	
19	Counterparty Execution Agent ID Type	ID Type	
20	Counterparty Execution Agent Party Name	Party Name	
21	Clearing Broker ID	Trade Counterparty Identifier	
22	Clearing Broker ID Type	ID Type	
23	Clearing Broker Party Name	Party Name	



Col. #	Field Name	Data Name	Remarks
24	Counterparty Clearing Broker ID	Trade Counterparty Identifier	
25	Counterparty Clearing Broker ID Type	ID Type	
26	Counterparty Clearing Broker Party Name	Party Name	
27	Settlement Agent of the Trade Party ID	Trade Counterparty Identifier	
28	Settlement Agent of the Trade Party ID Type	ID Type	
29	Settlement Agent of the Trade Party Name	Party Name	
30	Settlement Agent of the Counter Trade Party ID	Trade Counterparty Identifier	
31	Settlement Agent of the Counter Trade Party ID Type	ID Type	
32	Settlement Agent of the Counter Trade Party Name	Party Name	
33	Reference Branch of Trade Party		
34	Reference Branch of Counter Trade Party		
35	Desk ID		
36	Trader ID		
37	Trade Party 1 ID	Trade Counterparty Identifier	
38	Trade Party 1 ID Type	ID Type	
39	Trade Party 1 Name	Party Name	
40	Trade Party 2 ID	Trade Counterparty Identifier	
41	Trade Party 2 ID Type	ID Type	
42	Trade Party 2 Name	Party Name	
43	Counterparty Origin		
44	Parent Originator ID	Trade Counterparty Identifier	
45	Parent Originator ID Type	ID Type	
46	Parent Originator Party Name	Party Name	
47	Parent Counterparty ID	Trade Counterparty Identifier	
48	Parent Counterparty ID Type	ID Type	
49	Parent Counterparty Party Name	Party Name	
50	Industrial Sector		
51	Counterparty Industrial Sector		

Col. #	Field Name	Data Name	Remarks
52	Clearing Exemption		
53	Cleared		
54	Submission Timestamp for Clearing		
55	Clearing Timestamp		
56	Collateralized		
57	Verification Type		
58	Trade Date		
59	Asset Class		
60	Unique Product Identifier (UPI) - Product ID Type		
61	Unique Product Identifier (UPI) - Product ID Value		
62	Broker - Party 1 ID	Trade Counterparty Identifier	
63	Broker - Party 1 ID Type	ID Type	
64	Broker - Party 1 Name	Party Name	
65	Broker - Party 2 ID	Trade Counterparty Identifier	
66	Broker - Party 2 ID Type	ID Type	
67	Broker - Party 2 Name	Party Name	
68	Calculation Agent - Party 1 ID	Trade Counterparty Identifier	
69	Calculation Agent - Party 1 ID Type	ID Type	
70	Calculation Agent - Party 1 Name	Party Name	
71	Calculation Agent - Party 2 ID	Trade Counterparty Identifier	
72	Calculation Agent - Party 2 ID Type	ID Type	
73	Calculation Agent - Party 2 Name	Party Name	
74	Calculation Agent - Party Type		
75	Calculation Agent - Business Center		
76	Independent Amount - Payer ID	Trade Counterparty Identifier	
77	Independent Amount - Payer ID Type	ID Type	
78	Independent Amount - Payer Party Name	Party Name	
79	Independent Amount - Currency		
80	Independent Amount - Amount		
81	Independent Amount - Percentage		

Col. #	Field Name	Data Name	Remarks
82	Linked Independent Amount - Payer ID	Trade Counterparty Identifier	
83	Linked Independent Amount - Payer ID Type	ID Type	
84	Linked Independent Amount - Payer Party Name	Party Name	
85	Linked Independent Amount - Currency		
86	Linked Independent Amount - Amount		
87	Linked Independent Amount - Percentage		
88	Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
89	Maintenance Margin - Currency		
90	Maintenance Margin - Amount		
91	Variation Margin - Currency		
92	Variation Margin - Amount		
93	Price Notation - Price Type		
94	Price Notation - Price		
95	Master Agreement - Type		
96	Master Agreement - Version		
97	Master Agreement - Date		
98	Master Supplement Date		
99	Definitions Type		List of Values
100	Notional Amount Currency		
101	Notional Amount		
102	Effective Date - Unadjusted Date - Participant		
103	Effective Date - Convention - Participant		
104	Effective Date - Business Centers - Participant		List of Values
105	Termination Date - Unadjusted Date - Participant		
106	Termination Date - Convention - Participant		
107	Termination Date - Business Centers - Participant		List of Values
108	Calculation Period Dates Adjustments - Convention - Participant		
109	Calculation Period Dates Adjustments - Business Centers - Participant		List of Values
110	Stub Period Type - Participant		
111	Calculation Period Frequency - Participant		
112	Calculation Period Frequency Roll Convention - Participant		
113	Effective Date - Unadjusted Date - Counterparty		
114	Effective Date - Convention - Counterparty		
115	Effective Date - Business Centers - Counterparty		List of Values

Col. #	Field Name	Data Name	Remarks
116	Termination Date - Unadjusted Date - Counterparty		
117	Termination Date - Convention - Counterparty		
118	Termination Date - Business Centers - Counterparty		List of Values
119	Calculation Period Dates Adjustments - Convention - Counterparty		
120	Calculation Period Dates Adjustments - Business Centers - Counterparty		List of Values
121	Stub Period Type - Counterparty		
122	Calculation Period Frequency - Counterparty		
123	Calculation Period Frequency Roll Convention - Counterparty		
124	Payment Frequency - Participant		
125	Payment Dates Relative To - Participant		
126	Payment Days Lag - Participant		
127	Payment Days Day Type - Participant		
128	Payment Dates Adjustments - Convention - Participant		
129	Payment Dates Adjustments - Business Centers - Participant		List of Values
130	Payment Frequency - Counterparty		
131	Payment Dates Relative To - Counterparty		
132	Payment Days Lag - Counterparty		
133	Payment Days Day Type - Counterparty		
134	Payment Dates Adjustments - Convention - Counterparty		
135	Payment Dates Adjustments - Business Centers - Counterparty		List of Values
136	Reset Dates Relative To - Participant		
137	Reset Dates Adjustments - Convention - Participant		
138	Reset Dates Adjustments - Business Centers - Participant		List of Values
139	Reset Frequency - Participant		
140	Reset Frequency Weekly Roll Convention - Participant		
141	Floating Rate Cutoff Days - Participant		
142	Floating Rate Cutoff Days Day Type - Participant		
143	Initial Fixing Date Lag - Participant		
144	Initial Fixing Date Day Type - Participant		
145	Initial Fixing Date Adjustments - Convention - Participant		

Col. #	Field Name	Data Name	Remarks
146	Initial Fixing Date Adjustments - Business Centers - Participant		List of Values
147	Fixing Dates Lag - Participant		
148	Fixing Date Day Type - Participant		
149	Fixing Date Adjustments - Convention - Participant		
150	Fixing Date Adjustments - Business Centers - Participant		List of Values
151	Reset Dates Relative To - Counterparty		
152	Reset Dates Adjustments - Convention - Counterparty		
153	Reset Dates Adjustments - Business Centers - Counterparty		List of Values
154	Reset Frequency - Counterparty		
155	Reset Frequency Weekly Roll Convention - Counterparty		
156	Floating Rate Cutoff Days - Counterparty		
157	Floating Rate Cutoff Days Day Type - Counterparty		
158	Initial Fixing Date Lag - Counterparty		
159	Initial Fixing Date Day Type - Counterparty		
160	Initial Fixing Date Adjustments - Convention - Counterparty		
161	Initial Fixing Date Adjustments - Business Centers - Counterparty		List of Values
162	Fixing Dates Lag - Counterparty		
163	Fixing Date Day Type - Counterparty		
164	Fixing Date Adjustments - Convention - Counterparty		
165	Fixing Date Adjustments - Business Centers - Counterparty		List of Values
166	Floating Rate Index - Participant		
167	Floating Rate Tenor - Participant		
168	Floating Rate Spread - Participant		
169	Rate Treatment - Participant		
170	Initial Floating Rate - Participant		
171	Floating Rate Rounding Direction - Participant		
172	Floating Rate Precision - Participant		
173	Floating Leg Averaging Method - Participant		
174	Negative Interest Rate Treatment - Participant		
175	Day Count Fraction - Participant		
176	Floating Leg Compounding Method - Participant		

Col. #	Field Name	Data Name	Remarks
177	First Compounding Period End Date - Participant		
178	Floating Rate Index - Counterparty		
179	Floating Rate Tenor - Counterparty		
180	Floating Rate Spread - Counterparty		
181	Rate Treatment - Counterparty		
182	Initial Floating Rate - Counterparty		
183	Floating Rate Rounding Direction - Counterparty		
184	Floating Rate Precision - Counterparty		
185	Floating Leg Averaging Method - Counterparty		
186	Negative Interest Rate Treatment - Counterparty		
187	Day Count Fraction - Counterparty		
188	Floating Leg Compounding Method - Counterparty		
189	First Compounding Period End Date - Counterparty		
190	First Period Start Date - Unadjusted Date - Participant		
191	First Period Start Date - Convention - Participant		
192	First Period Start Date - Business Centers - Participant		List of Values
193	First Regular Period Start Date - Participant		
194	Last Regular Period End Date - Participant		
195	First Payment Date - Participant		
196	Last Regular Payment Date - Participant		
197	Initial Stub Floating Rate Index 1 - Participant		
198	Initial Stub Floating Rate Tenor 1 - Participant		
199	Initial Stub Floating Rate Index 2 - Participant		
200	Initial Stub Floating Rate Tenor 2 - Participant		
201	Initial Stub Rate - Participant		
202	Initial Stub Amount Currency - Participant		
203	Initial Stub Amount - Participant		
204	Final Stub Floating Rate Index 1 - Participant		
205	Final Stub Floating Rate Tenor 1 - Participant		
206	Final Stub Floating Rate Index 2 - Participant		
207	Final Stub Floating Rate Tenor 2 - Participant		
208	Final Stub Rate - Participant		
209	Final Stub Amount Currency - Participant		
210	Final Stub Amount - Participant		
211	First Period Start Date - Unadjusted Date - Counterparty		

Col. #	Field Name	Data Name	Remarks
212	First Period Start Date - Convention - Counterparty		
213	First Period Start Date - Business Centers - Counterparty		List of Values
214	First Regular Period Start Date - Counterparty		
215	Last Regular Period End Date - Counterparty		
216	First Payment Date - Counterparty		
217	Last Regular Payment Date - Counterparty		
218	Initial Stub Floating Rate Index 1 - Counterparty		
219	Initial Stub Floating Rate Tenor 1 - Counterparty		
220	Initial Stub Floating Rate Index 2 - Counterparty		
221	Initial Stub Floating Rate Tenor 2 - Counterparty		
222	Initial Stub Rate - Counterparty		
223	Initial Stub Amount Currency - Counterparty		
224	Initial Stub Amount - Counterparty		
225	Final Stub Floating Rate Index 1 - Counterparty		
226	Final Stub Floating Rate Tenor 1 - Counterparty		
227	Final Stub Floating Rate Index 2 - Counterparty		
228	Final Stub Floating Rate Tenor 2 - Counterparty		
229	Final Stub Rate - Counterparty		
230	Final Stub Amount Currency - Counterparty		
231	Final Stub Amount - Counterparty		
232	Settlement Currency - Participant		
233	Settlement Currency - Counterparty		
234	First Additional Payment Payer ID	Trade Counterparty Identifier	
235	First Additional Payment Payer ID Type	ID Type	
236	First Additional Payment Payer Party Name	Party Name	
237	First Additional Payment Receiver ID	Trade Counterparty Identifier	
238	First Additional Payment Receiver ID Type	ID Type	
239	First Additional Payment Receiver Party Name	Party Name	
240	First Additional Payment Amount Currency		
241	First Additional Payment Amount		
242	First Additional Payment Date Adjustments - Unadjusted Date		
243	First Additional Payment Date Adjustments - Convention		
244	First Additional Payment Date Adjustments - Business Centers		List of Values

Col. #	Field Name	Data Name	Remarks
245	Second Additional Payment Payer ID	Trade Counterparty Identifier	
246	Second Additional Payment Payer ID Type	ID Type	
247	Second Additional Payment Payer Party Name	Party Name	
248	Second Additional Payment Receiver ID	Trade Counterparty Identifier	
249	Second Additional Payment Receiver ID Type	ID Type	
250	Second Additional Payment Receiver Party Name	Party Name	
251	Second Additional Payment Amount Currency		
252	Second Additional Payment Amount		
253	Second Additional Payment Date Adjustments - Unadjusted Date		
254	Second Additional Payment Date Adjustments - Convention		
255	Second Additional Payment Date Adjustments - Business Centers		List of Values
256	Third Additional Payment Payer ID	Trade Counterparty Identifier	
257	Third Additional Payment Payer ID Type	ID Type	
258	Third Additional Payment Payer Party Name	Party Name	
259	Third Additional Payment Receiver ID	Trade Counterparty Identifier	
260	Third Additional Payment Receiver ID Type	ID Type	
261	Third Additional Payment Receiver Party Name	Party Name	
262	Third Additional Payment Amount Currency		
263	Third Additional Payment Amount		
264	Third Additional Payment Date Adjustments - Unadjusted Date		
265	Third Additional Payment Date Adjustments - Convention		
266	Third Additional Payment Date Adjustments - Business Centers		List of Values
267	Fourth Additional Payment Payer ID	Trade Counterparty Identifier	
268	Fourth Additional Payment Payer ID Type	ID Type	
269	Fourth Additional Payment Payer Party Name	Party Name	
270	Fourth Additional Payment Receiver ID	Trade Counterparty Identifier	



Col. #	Field Name	Data Name	Remarks
271	Fourth Additional Payment Receiver ID Type	ID Type	
272	Fourth Additional Payment Receiver Party Name	Party Name	
273	Fourth Additional Payment Amount Currency		
274	Fourth Additional Payment Amount		
275	Fourth Additional Payment Date Adjustments - Unadjusted Date		
276	Fourth Additional Payment Date Adjustments - Convention		
277	Fourth Additional Payment Date Adjustments - Business Centers		List of Values
278	Fifth Additional Payment Payer ID	Trade Counterparty Identifier	
279	Fifth Additional Payment Payer ID Type	ID Type	
280	Fifth Additional Payment Payer Party Name	Party Name	
281	Fifth Additional Payment Receiver ID	Trade Counterparty Identifier	
282	Fifth Additional Payment Receiver ID Type	ID Type	
283	Fifth Additional Payment Receiver Party Name	Party Name	
284	Fifth Additional Payment Amount Currency		
285	Fifth Additional Payment Amount		
286	Fifth Additional Payment Date Adjustments - Unadjusted Date		
287	Fifth Additional Payment Date Adjustments - Convention		
288	Fifth Additional Payment Date Adjustments - Business Centers		List of Values
289	Sixth Additional Payment Payer ID	Trade Counterparty Identifier	
290	Sixth Additional Payment Payer ID Type	ID Type	
291	Sixth Additional Payment Payer Party Name	Party Name	
292	Sixth Additional Payment Receiver ID	Trade Counterparty Identifier	
293	Sixth Additional Payment Receiver ID Type	ID Type	
294	Sixth Additional Payment Receiver Party Name	Party Name	
295	Sixth Additional Payment Amount Currency		
296	Sixth Additional Payment Amount		
297	Sixth Additional Payment Date Adjustments - Unadjusted Date		
298	Sixth Additional Payment Date Adjustments - Convention		

Col. #	Field Name	Data Name	Remarks
299	Sixth Additional Payment Date Adjustments - Business Centers		List of Values
300	Bond Reference Instrument ID		
301	Bond Reference Instrument ID Source		
302	Condition Precedent Bond		
303	Discrepancy Clause		

### **D.2.3.3 Trade Details / Event Details - FX Non-Deliverable Forward v1.0**

The following record segment presents the shared version 1.0 trade details portion for FX Non-Deliverable Forward in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

<b>Col. #</b>	<b>Field Name</b>	<b>Data Name</b>	<b>Remarks</b>
1	Unique Transaction Identifier (UTI) Indicator		
2	Prior - Unique Transaction Identifier (UTI) - Issuer ID Type		
3	Prior - Unique Transaction Identifier (UTI) - Issuer ID		
4	Prior - Unique Transaction Identifier (UTI) - UTI Value		
5	Obsoleted Field 1		Always empty.
6	Obsoleted Field 2		Always empty.
7	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
8	Clearing		
9	CCP ID	CCP ID	
10	Confirmation Platform ID	CP ID	
11	Confirmation Platform Name	CP Short Description	
12	Counterparty before CCP Novation ID	Trade Counterparty Identifier	
13	Counterparty before CCP Novation ID Type	ID Type	
14	Counterparty before CCP Novation Party Name	Party Name	
15	Executing Broker / Prime Broker		
16	Counterparty Executing Broker / Prime Broker		
17	Execution Agent ID	Trade Counterparty Identifier	
18	Execution Agent ID Type	ID Type	
19	Execution Agent Party Name	Party Name	
20	Counterparty Execution Agent ID	Trade Counterparty Identifier	
21	Counterparty Execution Agent ID Type	ID Type	
22	Counterparty Execution Agent Party Name	Party Name	
23	Clearing Broker ID	Trade Counterparty Identifier	
24	Clearing Broker ID Type	ID Type	

Col. #	Field Name	Data Name	Remarks
25	Clearing Broker Party Name	Party Name	
26	Counterparty Clearing Broker ID	Trade Counterparty Identifier	
27	Counterparty Clearing Broker ID Type	ID Type	
28	Counterparty Clearing Broker Party Name	Party Name	
29	Settlement Agent of the Trade Party ID	Trade Counterparty Identifier	
30	Settlement Agent of the Trade Party ID Type	ID Type	
31	Settlement Agent of the Trade Party Name	Party Name	
32	Settlement Agent of the Counter Trade Party ID	Trade Counterparty Identifier	
33	Settlement Agent of the Counter Trade Party ID Type	ID Type	
34	Settlement Agent of the Counter Trade Party Name	Party Name	
35	Reference Branch of Trade Party		
36	Reference Branch of Counter Trade Party		
37	Desk ID		
38	Trader ID		
39	Trade Party 1 ID	Trade Counterparty Identifier	
40	Trade Party 1 ID Type	ID Type	
41	Trade Party 1 Name	Party Name	
42	Trade Party 2 ID	Trade Counterparty Identifier	
43	Trade Party 2 ID Type	ID Type	
44	Trade Party 2 Name	Party Name	
45	Counterparty Origin		
46	Parent Originator ID	Trade Counterparty Identifier	
47	Parent Originator ID Type	ID Type	
48	Parent Originator Party Name	Party Name	
49	Parent Counterparty ID	Trade Counterparty Identifier	
50	Parent Counterparty ID Type	ID Type	
51	Parent Counterparty Party Name	Party Name	
52	Industrial Sector		
53	Counterparty Industrial Sector		

Col. #	Field Name	Data Name	Remarks
54	Clearing Exemption		
55	Cleared		
56	Submission Timestamp for Clearing		
57	Clearing Timestamp		
58	Collateralized		
59	Verification Type		
60	Trade Date		
61	Asset Class		
62	Unique Product Identifier (UPI) - Product ID Type		
63	Unique Product Identifier (UPI) - Product ID Value		
64	Broker - Party 1 ID	Trade Counterparty Identifier	
65	Broker - Party 1 ID Type	ID Type	
66	Broker - Party 1 Name	Party Name	
67	Broker - Party 2 ID	Trade Counterparty Identifier	
68	Broker - Party 2 ID Type	ID Type	
69	Broker - Party 2 Name	Party Name	
70	Calculation Agent - Party 1 ID	Trade Counterparty Identifier	
71	Calculation Agent - Party 1 ID Type	ID Type	
72	Calculation Agent - Party 1 Name	Party Name	
73	Calculation Agent - Party 2 ID	Trade Counterparty Identifier	
74	Calculation Agent - Party 2 ID Type	ID Type	
75	Calculation Agent - Party 2 Name	Party Name	
76	Calculation Agent - Party Type		
77	Calculation Agent - Business Center		
78	Independent Amount - Payer ID	Trade Counterparty Identifier	
79	Independent Amount - Payer ID Type	ID Type	
80	Independent Amount - Payer Party Name	Party Name	
81	Independent Amount - Currency		
82	Independent Amount - Amount		
83	Linked Independent Amount - Payer ID	Trade Counterparty Identifier	
84	Linked Independent Amount - Payer ID Type	ID Type	

Col. #	Field Name	Data Name	Remarks
85	Linked Independent Amount - Payer Party Name	Party Name	
86	Linked Independent Amount - Currency		
87	Linked Independent Amount - Amount		
88	Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
89	Maintenance Margin - Currency		
90	Maintenance Margin - Amount		
91	Variation Margin - Currency		
92	Variation Margin - Amount		
93	Price Notation - Price Type		
94	Price Notation - Price		
95	Master Agreement - Type		
96	Master Agreement - Version		
97	Master Agreement - Date		
98	Master Supplement Date		
99	Definitions Type		List of Values
100	Value Date		
101	Value Date - Convention		
102	Value Date - Business Centers		List of Values
103	Exchanged Currency Payer ID - First Currency	Trade Counterparty Identifier	Not shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
104	Exchanged Currency Payer ID Type - First Currency	ID Type	Not shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
105	Exchanged Currency Payer Party Name - First Currency	Party Name	Not shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519

Col. #	Field Name	Data Name	Remarks
106	Exchanged Currency Payment Amount Currency - First Currency		Not shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
107	Exchanged Currency Payment Amount - First Currency		Not shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
108	Exchanged Currency Payer ID - Second Currency	Trade Counterparty Identifier	Not shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
109	Exchanged Currency Payer ID Type - Second Currency	ID Type	Not shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
110	Exchanged Currency Payer Party Name - Second Currency	Party Name	Not shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
111	Exchanged Currency Payment Amount Currency - Second Currency		Not shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
112	Exchanged Currency Payment Amount - Second Currency		Not shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519

Col. #	Field Name	Data Name	Remarks
113	Exchanged Currency Payer ID - Base Currency	Trade Counterparty Identifier	Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
114	Exchanged Currency Payer ID Type - Base Currency	ID Type	Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
115	Exchanged Currency Payer Party Name - Base Currency	Party Name	Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
116	Exchanged Currency Payment Amount Currency - Base Currency		Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
117	Exchanged Currency Payment Amount - Base Currency		Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
118	Exchanged Currency Payer ID - Quote Currency	Trade Counterparty Identifier	Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
119	Exchanged Currency Payer ID Type - Quote Currency	ID Type	Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519



Col. #	Field Name	Data Name	Remarks
120	Exchanged Currency Payer Party Name - Quote Currency	Party Name	Not shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
121	Exchanged Currency Payment Amount Currency - Quote Currency		Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
122	Exchanged Currency Payment Amount - Quote Currency		Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
123	Exchange Rate - Quote Basis		
124	Exchange Rate		
125	Exchange Rate - Spot Rate		
126	Exchange Rate - Forward Points		
127	Settlement Currency		
128	Settlement Quote Basis		
129	Fixing Date		
130	Fixing Date - Convention		
131	Fixing Date - Business Centers		List of Values
132	Primary Spot Rate - Rate Source		
133	Primary Spot Rate - Rate Source Page		
134	Primary Spot Rate - Rate Source Page Heading		
135	Secondary Spot Rate - Rate Source		
136	Secondary Spot Rate - Rate Source Page		
137	Secondary Spot Rate - Rate Source Page Heading		
138	Fixing Time - Hour Minute Time		
139	Fixing Time - Business Center		

#### **D.2.4 Payment v1.0**

The following record segment is common when presenting the Payment portion of events Amendment, Full Termination and Partial Termination events in trade event details in version 1.0 in record type of Report Details.

<b>Col. #</b>	<b>Field Name</b>	<b>Data Name</b>	<b>Remarks</b>
1	Payment - Payer Party ID	Trade Counterparty Identifier	
2	Payment - Payer Party ID Type	ID Type	
3	Payment - Payer Party Name	Party Name	
4	Payment - Receiver Party ID	Trade Counterparty Identifier	
5	Payment - Receiver Party ID Type	ID Type	
6	Payment - Receiver Party Name	Party Name	
7	Payment - Amount Currency		
8	Payment - Amount		
9	Payment - Payment Date - Unadjusted Date		
10	Payment - Payment Date - Convention		
11	Payment - Payment Date - Business Centers		List of Values

## **D.2.5 Trade Details / Event Details - Cross Asset v2.0**

The following record segment presents the shared portion across different products in version 2.0. For details on how the segment gets included, please refer to the “Trade Details / Event Details” section.

Col. #	Field Name	Data Name	Remarks
1	Unique Transaction Identifier (UTI) Indicator		Not shown in report CTRV0701.
2	Prior - Unique Transaction Identifier (UTI) - Issuer ID		
3	Prior - Unique Transaction Identifier (UTI) - UTI Value		
4	Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
5	Swap Link ID		Shown in ForeignExchange:NDF, ForeignExchange:Forward and ForeignExchange:Other only.  Not shown in report CTRV0701.
6	Clearing		Not shown in report CTRV0701.
7	CCP ID		Not shown in report CTRV0701.
8	Confirmation Date Time		Not shown in report CTRV0701.
9	Confirmation Platform ID	CP ID	Not shown in report CTRV0701.
10	Confirmation Platform Name	CP Short Description	
11	Counterparty before CCP Novation ID	Trade Counterparty Identifier	
12	Counterparty before CCP Novation ID Type	ID Type	
13	Counterparty before CCP Novation Party Name	Party Name	
14	Executing Broker / Prime Broker		Shown in ForeignExchange:NDF, ForeignExchange:Forward , ForeignExchange:NDO, ForeignExchange:VanillaOption and ForeignExchange:Other only.  Not shown in report CTRV0701.
15	Counterparty Executing Broker / Prime Broker		Shown in ForeignExchange:NDF, ForeignExchange:Forward , ForeignExchange:NDO, ForeignExchange:VanillaOption and ForeignExchange:Other only.  Not shown in report CTRV0701.

Col. #	Field Name	Data Name	Remarks
16	Execution Agent ID	Trade Counterparty Identifier	
17	Execution Agent ID Type	ID Type	
18	Execution Agent Party Name	Party Name	
19	Counterparty Execution Agent ID	Trade Counterparty Identifier	
20	Counterparty Execution Agent ID Type	ID Type	
21	Counterparty Execution Agent Party Name	Party Name	
22	Clearing Broker ID	Trade Counterparty Identifier	
23	Clearing Broker ID Type	ID Type	
24	Clearing Broker Party Name	Party Name	
25	Counterparty Clearing Broker ID	Trade Counterparty Identifier	
26	Counterparty Clearing Broker ID Type	ID Type	
27	Counterparty Clearing Broker Party Name	Party Name	
28	Settlement Agent of the Trade Party ID	Trade Counterparty Identifier	
29	Settlement Agent of the Trade Party ID Type	ID Type	
30	Settlement Agent of the Trade Party Name	Party Name	
31	Settlement Agent of the Counter Trade Party ID	Trade Counterparty Identifier	
32	Settlement Agent of the Counter Trade Party ID Type	ID Type	
33	Settlement Agent of the Counter Trade Party Name	Party Name	
34	Reference Branch of Trade Party		
35	Reference Branch of Counter Trade Party		
36	Desk ID		
37	Trader ID		
38	Trade Party 1 ID	Trade Counterparty Identifier	Not shown in report CTRV0701.
39	Trade Party 1 ID Type	ID Type	Not shown in report CTRV0701.

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Col. #	Field Name	Data Name	Remarks
40	Trade Party 1 Name	Party Name	Not shown in report CTRV0701.
41	Trade Party 1 Place of Incorporation		Not shown in report CTRV0701.
42	Trade Party 2 ID	Trade Counterparty Identifier	Not shown in report CTRV0701.
43	Trade Party 2 ID Type	ID Type	Not shown in report CTRV0701.
44	Trade Party 2 Name	Party Name	Not shown in report CTRV0701.
45	Trade Party 2 Place of Incorporation		Not shown in report CTRV0701.
46	Counterparty Origin		
47	Parent Originator ID	Trade Counterparty Identifier	
48	Parent Originator ID Type	ID Type	
49	Parent Originator Party Name	Party Name	
50	Parent Counterparty ID	Trade Counterparty Identifier	
51	Parent Counterparty ID Type	ID Type	
52	Parent Counterparty Party Name	Party Name	
53	Industrial Sector		Not shown in report CTRV0701.
54	Counterparty Industrial Sector		Not shown in report CTRV0701.
55	Clearing Exemption		
56	Cleared		
57	Submission Timestamp for Clearing		
58	Clearing Timestamp		
59	Collateralized		
60	Verification Type		
61	Trade Date		Not shown in report CTRV0701.
62	Unique Product Identifier (UPI) - Product ID Type		
63	Unique Product Identifier (UPI) - Product ID Value		
64	Broker - Party 1 ID	Trade Counterparty Identifier	
65	Broker - Party 1 ID Type	ID Type	
66	Broker - Party 1 Name	Party Name	
67	Broker - Party 2 ID	Trade Counterparty Identifier	
68	Broker - Party 2 ID Type	ID Type	
69	Broker - Party 2 Name	Party Name	

Col. #	Field Name	Data Name	Remarks
70	Calculation Agent - Party 1 ID	Trade Counterparty Identifier	
71	Calculation Agent - Party 1 ID Type	ID Type	
72	Calculation Agent - Party 1 Name	Party Name	
73	Calculation Agent - Party 2 ID	Trade Counterparty Identifier	
74	Calculation Agent - Party 2 ID Type	ID Type	
75	Calculation Agent - Party 2 Name	Party Name	
76	Calculation Agent - Party Type		
77	Calculation Agent - Business Center		
78	Hedging Party - Party 1 ID		Shown in Equity.
79	Hedging Party - Party 1 ID Type	ID Type	Shown in Equity.
80	Hedging Party - Party 1 Name	Party Name	Shown in Equity.
81	Hedging Party - Party 2 ID		Shown in Equity.
82	Hedging Party - Party 2 ID Type	ID Type	Shown in Equity.
83	Hedging Party - Party 2 Name	Party Name	Shown in Equity.
84	Independent Amount - Payer ID	Trade Counterparty Identifier	
85	Independent Amount - Payer ID Type	ID Type	
86	Independent Amount - Payer Party Name	Party Name	
87	Independent Amount - Currency		
88	Independent Amount - Amount		
89	Independent Amount - Percentage		Shown in Interest Rate, Equity, Credit and Commodity.
90	Linked Independent Amount - Payer ID	Trade Counterparty Identifier	
91	Linked Independent Amount - Payer ID Type	ID Type	
92	Linked Independent Amount - Payer Party Name	Party Name	
93	Linked Independent Amount - Currency		
94	Linked Independent Amount - Amount		
95	Linked Independent Amount - Percentage		Shown in Interest Rate, Equity, Credit and Commodity.
96	Maintenance Margin - Currency		
97	Maintenance Margin - Amount		
98	Variation Margin - Currency		

Col. #	Field Name	Data Name	Remarks
99	Variation Margin - Amount		
100	Price Notation - Price Type		
101	Price Notation - Price		
102	Master Agreement - Type		
103	Master Agreement - Version		
104	Master Agreement - Date		
105	Master Document Transaction Type / Underlying Master Document Transaction Type		Shown in Credit.
106	Master Document Transaction Date / Underlying Master Document Transaction Date		Shown in Credit.
107	Master Confirmation Annex Date		Shown in Credit. <div> <div>CD</div> <div>CDSNC CDSNS</div> </div>
108	Documentation Type		Shown in Credit.
109	Master Supplement Date		
110	Definitions Type		List of Values
111	Remarks 1		
112	Remarks 2		
113	Compression		
114	Hybrid-Other Asset Class		<div> <div>IR</div> <div>IREXT</div> <div>FX</div> <div>FXEXT</div> <div>EQ</div> <div>EQEXT</div> <div>CD</div> <div>CDEXT</div> <div>CM</div> <div>CMEXT</div> </div>
115	Offshore Currency Indicator		

### D.2.5.1 Trade Details / Event Details - InterestRate:IRSwap:FixedFloat / InterestRate:IRSwap:OIS v2.0

The following record segment presents the shared version 2.0 trade details portion for InterestRate:IRSwap:FixedFloat or InterestRate:IRSwap:OIS in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Field Group “Cross Asset v2.0”		
2	Notional Amount Currency - Participant		Not shown in report CTRV0701.
3	Notional Amount - Participant		Not shown in report CTRV0701.
4	Notional Amount Currency - Counterparty		Not shown in report CTRV0701.
5	Notional Amount - Counterparty		Not shown in report CTRV0701.
6	Known Amount Currency - Participant		Not shown in report CTRV0701.
7	Known Amount - Participant		Not shown in report CTRV0701.
8	Known Amount Currency - Counterparty		Not shown in report CTRV0701.
9	Known Amount - Counterparty		Not shown in report CTRV0701.
10	Effective Date - Unadjusted Date - Participant		Not shown in report CTRV0701.
11	Effective Date - Convention - Participant		Not shown in report CTRV0701.
12	Termination Date - Unadjusted Date - Participant		Not shown in report CTRV0701.
13	Termination Date - Convention - Participant		Not shown in report CTRV0701.
14	Effective Date - Unadjusted Date - Counterparty		Not shown in report CTRV0701.
15	Effective Date - Convention - Counterparty		Not shown in report CTRV0701.
16	Termination Date - Unadjusted Date - Counterparty		Not shown in report CTRV0701.
17	Termination Date - Convention - Counterparty		Not shown in report CTRV0701.
18	Payment Frequency - Participant		
19	Payment Frequency - Counterparty		
20	Fixed Rate - Participant		Not shown in report CTRV0701.
21	Fixed Rate - Counterparty		Not shown in report CTRV0701.
22	Floating Rate Index - Participant		Not shown in report CTRV0701.
23	Floating Rate Multiplier - Participant		Not shown in report CTRV0701.
24	Floating Rate Tenor - Participant		Not shown in report CTRV0701.
25	Floating Rate Spread - Participant		Not shown in report CTRV0701.
26	Floating Rate Index - Counterparty		Not shown in report CTRV0701.



Col. #	Field Name	Data Name	Remarks
27	Floating Rate Multiplier - Counterparty		Not shown in report CTRV0701.
28	Floating Rate Tenor - Counterparty		Not shown in report CTRV0701.
29	Floating Rate Spread - Counterparty		Not shown in report CTRV0701.
30	Field Group "Settlement Provision - InterestRate:IRSwap Participant v2.0"		
31	Field Group "Settlement Provision - InterestRate:IRSwap Counterparty v2.0"		
32	Field Group "Early Termination - InterestRate v2.0"		
33	Field Group "Cancelable Provision - InterestRate v2.0"		
34	Field Group "Schedule - InterestRate:IRSwap v2.0"		

## D.2.5.2 Trade Details / Event Details - InterestRate:CrossCurrency:FixedFloat v2.0

The following record segment presents the shared version 2.0 trade details portion for InterestRate:CrossCurrency:FixedFloat in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Field Group “Cross Asset v2.0”		
2	Notional Amount Currency - Participant		Not shown in report CTRV0701.
3	Notional Amount - Participant		Not shown in report CTRV0701.
4	Notional Amount Currency - Counterparty		Not shown in report CTRV0701.
5	Notional Amount - Counterparty		Not shown in report CTRV0701.
6	Known Amount Currency - Participant		Not shown in report CTRV0701.
7	Known Amount - Participant		Not shown in report CTRV0701.
8	Known Amount Currency - Counterparty		Not shown in report CTRV0701.
9	Known Amount - Counterparty		Not shown in report CTRV0701.
10	Effective Date - Unadjusted Date - Participant		Not shown in report CTRV0701.
11	Effective Date - Convention - Participant		Not shown in report CTRV0701.
12	Termination Date - Unadjusted Date - Participant		Not shown in report CTRV0701.
13	Termination Date - Convention - Participant		Not shown in report CTRV0701.
14	Effective Date - Unadjusted Date - Counterparty		Not shown in report CTRV0701.
15	Effective Date - Convention - Counterparty		Not shown in report CTRV0701.
16	Termination Date - Unadjusted Date - Counterparty		Not shown in report CTRV0701.
17	Termination Date - Convention - Counterparty		Not shown in report CTRV0701.
18	Payment Frequency - Participant		
19	Payment Frequency - Counterparty		
20	Fixed Rate - Participant		Not shown in report CTRV0701.
21	Fixed Rate - Counterparty		Not shown in report CTRV0701.
22	Floating Rate Index - Participant		Not shown in report CTRV0701.
23	Floating Rate Multiplier - Participant		Not shown in report CTRV0701.
24	Floating Rate Tenor - Participant		Not shown in report CTRV0701.
25	Floating Rate Spread - Participant		Not shown in report CTRV0701.
26	Floating Rate Index - Counterparty		Not shown in report CTRV0701.
27	Floating Rate Multiplier - Counterparty		Not shown in report CTRV0701.
28	Floating Rate Tenor - Counterparty		Not shown in report CTRV0701.
29	Floating Rate Spread - Counterparty		Not shown in report CTRV0701.

Col. #	Field Name	Data Name	Remarks
30	Initial Principal Exchange		
31	Final Principal Exchange		
32	Intermediate Principal Exchange		
33	Field Group "Settlement Provision - InterestRate:IRSwap Participant v2.0"		
34	Field Group "Settlement Provision - InterestRate:IRSwap Counterparty v2.0"		
35	Field Group "Early Termination - InterestRate v2.0"		
36	Field Group "Cancelable Provision - InterestRate v2.0"		
37	Field Group "Schedule - InterestRate:IRSwap v2.0"		

### D.2.5.3 Trade Details / Event Details - InterestRate:IRSwap:Basis v2.0

The following record segment presents the shared version 2.0 trade details portion for InterestRate:IRSwap:Basis, in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Field Group “Cross Asset v2.0”		
2	Notional Amount Currency - Participant		Not shown in report CTRV0701.
3	Notional Amount - Participant		Not shown in report CTRV0701.
4	Notional Amount Currency - Counterparty		Not shown in report CTRV0701.
5	Notional Amount - Counterparty		Not shown in report CTRV0701.
6	Effective Date - Unadjusted Date - Participant		Not shown in report CTRV0701.
7	Effective Date - Convention - Participant		Not shown in report CTRV0701.
8	Termination Date - Unadjusted Date - Participant		Not shown in report CTRV0701.
9	Termination Date - Convention - Participant		Not shown in report CTRV0701.
10	Effective Date - Unadjusted Date - Counterparty		Not shown in report CTRV0701.
11	Effective Date - Convention - Counterparty		Not shown in report CTRV0701.
12	Termination Date - Unadjusted Date - Counterparty		Not shown in report CTRV0701.
13	Termination Date - Convention - Counterparty		Not shown in report CTRV0701.
14	Payment Frequency - Participant		
15	Payment Frequency - Counterparty		
16	Floating Rate Index - Participant		Not shown in report CTRV0701.
17	Floating Rate Multiplier - Participant		Not shown in report CTRV0701.
18	Floating Rate Tenor - Participant		Not shown in report CTRV0701.
19	Floating Rate Spread - Participant		Not shown in report CTRV0701.
20	Floating Rate Index - Counterparty		Not shown in report CTRV0701.
21	Floating Rate Multiplier - Counterparty		Not shown in report CTRV0701.
22	Floating Rate Tenor - Counterparty		Not shown in report CTRV0701.
23	Floating Rate Spread - Counterparty		Not shown in report CTRV0701.
24	Field Group “Settlement Provision - InterestRate:IRSwap Participant v2.0”		
25	Field Group “Settlement Provision - InterestRate:IRSwap Counterparty v2.0”		
26	Field Group “Early Termination - InterestRate v2.0”		

Col. #	Field Name	Data Name	Remarks
27	Field Group “Cancelable Provision - InterestRate v2.0”		
28	Field Group “Schedule - InterestRate:IRSwap v2.0”		

#### **D.2.5.4 Trade Details / Event Details - InterestRate:CrossCurrency:Basis v2.0**

The following record segment presents the shared version 2.0 trade details portion for InterestRate:CrossCurrency:Basis in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

<b>Col. #</b>	<b>Field Name</b>	<b>Data Name</b>	<b>Remarks</b>
1	Field Group “Cross Asset v2.0”		
2	Notional Amount Currency - Participant		Not shown in report CTRV0701.
3	Notional Amount - Participant		Not shown in report CTRV0701.
4	Notional Amount Currency - Counterparty		Not shown in report CTRV0701.
5	Notional Amount - Counterparty		Not shown in report CTRV0701.
6	Effective Date - Unadjusted Date - Participant		Not shown in report CTRV0701.
7	Effective Date - Convention - Participant		Not shown in report CTRV0701.
8	Termination Date - Unadjusted Date - Participant		Not shown in report CTRV0701.
9	Termination Date - Convention - Participant		Not shown in report CTRV0701.
10	Effective Date - Unadjusted Date - Counterparty		Not shown in report CTRV0701.
11	Effective Date - Convention - Counterparty		Not shown in report CTRV0701.
12	Termination Date - Unadjusted Date - Counterparty		Not shown in report CTRV0701.
13	Termination Date - Convention - Counterparty		Not shown in report CTRV0701.
14	Payment Frequency - Participant		
15	Payment Frequency - Counterparty		
16	Floating Rate Index - Participant		Not shown in report CTRV0701.
17	Floating Rate Multiplier - Participant		Not shown in report CTRV0701.
18	Floating Rate Tenor - Participant		Not shown in report CTRV0701.
19	Floating Rate Spread - Participant		Not shown in report CTRV0701.
20	Floating Rate Index - Counterparty		Not shown in report CTRV0701.
21	Floating Rate Multiplier - Counterparty		Not shown in report CTRV0701.
22	Floating Rate Tenor - Counterparty		Not shown in report CTRV0701.
23	Floating Rate Spread - Counterparty		Not shown in report CTRV0701.
24	Initial Principal Exchange		
25	Final Principal Exchange		
26	Intermediate Principal Exchange		
27	Field Group “Settlement Provision - InterestRate:IRSwap Participant v2.0”		
28	Field Group “Settlement Provision - InterestRate:IRSwap Counterparty v2.0”		

Col. #	Field Name	Data Name	Remarks
29	Field Group “Early Termination - InterestRate v2.0”		
30	Field Group “Cancelable Provision - InterestRate v2.0”		
31	Field Group “Schedule - InterestRate:IRSwap v2.0”		

### **D.2.5.5 Trade Details / Event Details - InterestRate:IRSwap:FixedFixed v2.0**

The following record segment presents the shared version 2.0 trade details portion for InterestRate:IRSwap:FixedFixed in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report

<b>Col. #</b>	<b>Field Name</b>	<b>Data Name</b>	<b>Remarks</b>
1	Field Group “Cross Asset v2.0”		
2	Notional Amount Currency - Participant		Not shown in report CTRV0701.
3	Notional Amount - Participant		Not shown in report CTRV0701.
4	Notional Amount Currency - Counterparty		Not shown in report CTRV0701.
5	Notional Amount - Counterparty		Not shown in report CTRV0701.
6	Known Amount Currency - Participant		Not shown in report CTRV0701.
7	Known Amount - Participant		Not shown in report CTRV0701.
8	Known Amount Currency - Counterparty		Not shown in report CTRV0701.
9	Known Amount - Counterparty		Not shown in report CTRV0701.
10	Effective Date - Unadjusted Date - Participant		Not shown in report CTRV0701.
11	Effective Date - Convention - Participant		Not shown in report CTRV0701.
12	Termination Date - Unadjusted Date - Participant		Not shown in report CTRV0701.
13	Termination Date - Convention - Participant		Not shown in report CTRV0701.
14	Effective Date - Unadjusted Date - Counterparty		Not shown in report CTRV0701.
15	Effective Date - Convention - Counterparty		Not shown in report CTRV0701.
16	Termination Date - Unadjusted Date - Counterparty		Not shown in report CTRV0701.
17	Termination Date - Convention - Counterparty		Not shown in report CTRV0701.
18	Payment Frequency - Participant		
19	Payment Frequency - Counterparty		
20	Fixed Rate - Participant		Not shown in report CTRV0701.
21	Fixed Rate - Counterparty		Not shown in report CTRV0701.
22	Field Group “Settlement Provision - InterestRate:IRSwap Participant v2.0”		
23	Field Group “Settlement Provision - InterestRate:IRSwap Counterparty v2.0”		
24	Field Group “Early Termination - InterestRate v2.0”		
25	Field Group “Cancelable Provision - InterestRate v2.0”		



26	Field Group “Schedule - InterestRate:IRSwap v2.0”		
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#### D.2.5.6 Trade Details / Event Details - InterestRate:CrossCurrency:FixedFixed v2.0

The following record segment presents the shared version 2.0 trade details portion for InterestRate:CrossCurrency:FixedFixed in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Field Group “Cross Asset v2.0”		
2	Notional Amount Currency - Participant		Not shown in report CTRV0701.
3	Notional Amount - Participant		Not shown in report CTRV0701.
4	Notional Amount Currency - Counterparty		Not shown in report CTRV0701.
5	Notional Amount - Counterparty		Not shown in report CTRV0701.
6	Known Amount Currency - Participant		Not shown in report CTRV0701.
7	Known Amount - Participant		Not shown in report CTRV0701.
8	Known Amount Currency - Counterparty		Not shown in report CTRV0701.
9	Known Amount - Counterparty		Not shown in report CTRV0701.
10	Effective Date - Unadjusted Date - Participant		Not shown in report CTRV0701.
11	Effective Date - Convention - Participant		Not shown in report CTRV0701.
12	Termination Date - Unadjusted Date - Participant		Not shown in report CTRV0701.
13	Termination Date - Convention - Participant		Not shown in report CTRV0701.
14	Effective Date - Unadjusted Date - Counterparty		Not shown in report CTRV0701.
15	Effective Date - Convention - Counterparty		Not shown in report CTRV0701.
16	Termination Date - Unadjusted Date - Counterparty		Not shown in report CTRV0701.
17	Termination Date - Convention - Counterparty		Not shown in report CTRV0701.
18	Payment Frequency - Participant		
19	Payment Frequency - Counterparty		
20	Fixed Rate - Participant		Not shown in report CTRV0701.
21	Fixed Rate - Counterparty		Not shown in report CTRV0701.
22	Initial Principal Exchange		
23	Final Principal Exchange		
24	Intermediate Principal Exchange		
25	Field Group “Settlement Provision - InterestRate:IRSwap Participant v2.0”		
26	Field Group “Settlement Provision - InterestRate:IRSwap Counterparty v2.0”		
27	Field Group “Early Termination - InterestRate v2.0”		

28	Field Group “Cancelable Provision - InterestRate v2.0”		
29	Field Group “Schedule - InterestRate:IRSwap v2.0”		

### **D.2.5.7 Trade Details / Event Details - InterestRate:IRSwap:Inflation v2.0**

The following record segment presents the shared version 2.0 trade details portion for InterestRate:IRSwap:Inflation in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

<b>Col. #</b>	<b>Field Name</b>	<b>Data Name</b>	<b>Remarks</b>
1	Field Group “Cross Asset v2.0”		
2	Notional Amount Currency - Participant		Not shown in report CTRV0701.
3	Notional Amount - Participant		Not shown in report CTRV0701.
4	Notional Amount Currency - Counterparty		Not shown in report CTRV0701.
5	Notional Amount - Counterparty		Not shown in report CTRV0701.
6	Known Amount Currency - Participant		Not shown in report CTRV0701.
7	Known Amount - Participant		Not shown in report CTRV0701.
8	Known Amount Currency - Counterparty		Not shown in report CTRV0701.
9	Known Amount - Counterparty		Not shown in report CTRV0701.
10	Effective Date - Unadjusted Date - Participant		Not shown in report CTRV0701.
11	Effective Date - Convention - Participant		Not shown in report CTRV0701.
12	Termination Date - Unadjusted Date - Participant		Not shown in report CTRV0701.
13	Termination Date - Convention - Participant		Not shown in report CTRV0701.
14	Effective Date - Unadjusted Date - Counterparty		Not shown in report CTRV0701.
15	Effective Date - Convention - Counterparty		Not shown in report CTRV0701.
16	Termination Date - Unadjusted Date - Counterparty		Not shown in report CTRV0701.
17	Termination Date - Convention - Counterparty		Not shown in report CTRV0701.
18	Payment Frequency - Participant		
19	Payment Frequency - Counterparty		
20	Fixed Rate - Participant		Not shown in report CTRV0701.
21	Fixed Rate - Counterparty		Not shown in report CTRV0701.
22	Floating Rate Index - Participant		Not shown in report CTRV0701.
23	Floating Rate Multiplier - Participant		Not shown in report CTRV0701.
24	Floating Rate Tenor - Participant		Not shown in report CTRV0701.
25	Floating Rate Spread - Participant		Not shown in report CTRV0701.
26	Floating Rate Index - Counterparty		Not shown in report CTRV0701.
27	Floating Rate Multiplier - Counterparty		Not shown in report CTRV0701.
28	Floating Rate Tenor - Counterparty		Not shown in report CTRV0701.
29	Floating Rate Spread - Counterparty		Not shown in report CTRV0701.
30	Inflation Lag - Period		

Col. #	Field Name	Data Name	Remarks
31	Inflation Lag - Day Type		
32	Inflation Rate Source		
33	Inflation Index Main Publication		
34	Inflation Interpolation Method		
35	Inflation Index Initial Level		
36	Field Group "Settlement Provision - InterestRate:IRSwap Participant v2.0"		
37	Field Group "Settlement Provision - InterestRate:IRSwap Counterparty v2.0"		
38	Field Group "Early Termination - InterestRate v2.0"		
39	Field Group "Cancelable Provision - InterestRate v2.0"		
40	Field Group "Schedule - InterestRate:IRSwap v2.0"		

#### **D.2.5.8 Trade Details / Event Details - InterestRate:CapFloor v2.0**

The following record segment present the shared version 2.0 trade details portion for Interest:CapFloor in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

<b>Col. #</b>	<b>Field Name</b>	<b>Data Name</b>	<b>Remarks</b>
1	Field Group “Cross Asset v2.0”		
2	Notional Amount Currency		Not shown in report CTRV0701.
3	Notional Amount		Not shown in report CTRV0701.
4	Effective Date - Unadjusted Date		Not shown in report CTRV0701.
5	Effective Date - Convention		Not shown in report CTRV0701.
6	Termination Date - Unadjusted Date		Not shown in report CTRV0701.
7	Termination Date - Convention		Not shown in report CTRV0701.
8	Payment Frequency		
9	Floating Rate Index		Not shown in report CTRV0701.
10	Floating Rate Multiplier		Not shown in report CTRV0701.
11	Floating Rate Tenor		Not shown in report CTRV0701.
12	Floating Rate Spread		Not shown in report CTRV0701.
13	Cap Rate		
14	Cap Rate Buyer		
15	Cap Rate Seller		
16	Floor Rate		
17	Floor Rate Buyer		
18	Floor Rate Seller		
19	Premium Payer ID	Trade Counterparty Identifier	
20	Premium Payer ID Type	ID Type	
21	Premium Payer Party Name	Party Name	
22	Premium Receiver ID	Trade Counterparty Identifier	
23	Premium Receiver ID Type	ID Type	
24	Premium Receiver Party Name	Party Name	
25	Premium Currency		
26	Premium Amount		
27	Field Group “Settlement Provision - InterestRate:CapFloor v2.0”		

Col. #	Field Name	Data Name	Remarks
28	Field Group “Early Termination - InterestRate v2.0”		
29	Field Group “ Schedule - InterestRate:CapFloor v2.0”		

#### D.2.5.9 Trade Details / Event Details - InterestRate:FRA v2.0

The following record segment presents the shared version 2.0 trade details portion for InterestRate:FRA in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Field Group “Cross Asset v2.0”		
2	Notional Amount Currency		Not shown in report CTRV0701.
3	Notional Amount		Not shown in report CTRV0701.
4	Effective Date - Adjusted Date		Not shown in report CTRV0701.
5	Termination Date - Adjusted Date		Not shown in report CTRV0701.
6	Fixed Rate		Not shown in report CTRV0701.
7	Floating Rate Index		Not shown in report CTRV0701.
8	Floating Rate Tenor		Not shown in report CTRV0701.
9	FRA Discounting		



#### D.2.5.10 Trade Details / Event Details - InterestRate:Option:Swaption v2.0

The following record segment presents the shared version 2.0 trade details portion for Interest:Option:Swaption in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Field Group “Cross Asset v2.0”		
2	Floating Rate Payer ID - Participant	Trade Counterparty Identifier	Not shown in report CTRV0701.
3	Floating Rate Payer ID Type - Participant	ID Type	Not shown in report CTRV0701.
4	Floating Rate Payer Party Name - Participant	Party Name	Not shown in report CTRV0701.
5	Floating Rate Payer ID - Counterparty	Trade Counterparty Identifier	Not shown in report CTRV0701.
6	Floating Rate Payer ID Type - Counterparty	ID Type	Not shown in report CTRV0701.
7	Floating Rate Payer Party Name - Counterparty	Party Name	Not shown in report CTRV0701.
8	Fixed Rate Payer ID - Participant	Trade Counterparty Identifier	Not shown in report CTRV0701.
9	Fixed Rate Payer ID Type - Participant	ID Type	Not shown in report CTRV0701.
10	Fixed Rate Payer Party Name - Participant	Party Name	Not shown in report CTRV0701.
11	Fixed Rate Payer ID - Counterparty	Trade Counterparty Identifier	Not shown in report CTRV0701.
12	Fixed Rate Payer ID Type - Counterparty	ID Type	Not shown in report CTRV0701.
13	Fixed Rate Payer Party Name - Counterparty	Party Name	Not shown in report CTRV0701.
14	Known Amount Payer ID - Participant	Trade Counterparty Identifier	Not shown in report CTRV0701.
15	Known Amount Payer ID Type - Participant	ID Type	Not shown in report CTRV0701.
16	Known Amount Payer Party Name - Participant	Party Name	Not shown in report CTRV0701.
17	Known Amount Payer ID - Counterparty	Trade Counterparty Identifier	Not shown in report CTRV0701.
18	Known Amount Payer ID Type - Counterparty	ID Type	Not shown in report CTRV0701.
19	Known Amount Payer Party Name - Counterparty	Party Name	Not shown in report CTRV0701.

Col. #	Field Name	Data Name	Remarks
20	Notional Amount Currency - Participant		Not shown in report CTRV0701.
21	Notional Amount - Participant		Not shown in report CTRV0701.
22	Notional Amount Currency - Counterparty		Not shown in report CTRV0701.
23	Notional Amount - Counterparty		Not shown in report CTRV0701.
24	Known Amount Currency - Participant		Not shown in report CTRV0701.
25	Known Amount - Participant		Not shown in report CTRV0701.
26	Known Amount Currency - Counterparty		Not shown in report CTRV0701.
27	Known Amount - Counterparty		Not shown in report CTRV0701.
28	Effective Date - Unadjusted Date - Participant		Not shown in report CTRV0701.
29	Effective Date - Convention - Participant		Not shown in report CTRV0701.
30	Termination Date - Unadjusted Date - Participant		Not shown in report CTRV0701.
31	Termination Date - Convention - Participant		Not shown in report CTRV0701.
32	Effective Date - Unadjusted Date - Counterparty		Not shown in report CTRV0701.
33	Effective Date - Convention - Counterparty		Not shown in report CTRV0701.
34	Termination Date - Unadjusted Date - Counterparty		Not shown in report CTRV0701.
35	Termination Date - Convention - Counterparty		Not shown in report CTRV0701.
36	Payment Frequency - Participant		
37	Payment Frequency - Counterparty		
38	Fixed Rate - Participant		Not shown in report CTRV0701.
39	Fixed Rate - Counterparty		Not shown in report CTRV0701.
40	Floating Rate Index - Participant		Not shown in report CTRV0701.
41	Floating Rate Multiplier - Participant		Not shown in report CTRV0701.
42	Floating Rate Tenor - Participant		Not shown in report CTRV0701.
43	Floating Rate Spread - Participant		Not shown in report CTRV0701.
44	Floating Rate Index - Counterparty		Not shown in report CTRV0701.
45	Floating Rate Multiplier - Counterparty		Not shown in report CTRV0701.
46	Floating Rate Tenor - Counterparty		Not shown in report CTRV0701.
47	Floating Rate Spread - Counterparty		Not shown in report CTRV0701.
48	Premium Payer ID	Trade Counterparty Identifier	
49	Premium Payer ID Type	ID Type	
50	Premium Payer Party Name	Party Name	

Col. #	Field Name	Data Name	Remarks
51	Premium Receiver ID	Trade Counterparty Identifier	
52	Premium Receiver ID Type	ID Type	
53	Premium Receiver Party Name	Party Name	
54	Premium Currency		
55	Premium Amount		
56	Option Type		
57	Exercise Style		
58	Commencement Date - Unadjusted Date		
59	Commencement Date - Convention		
60	Expiration Date - Unadjusted Date		
61	Expiration Date - Convention		
62	Bermuda Exercise Dates - Unadjusted Date		List of Values.
63	Bermuda Exercise Dates - Convention		
64	Relevant Underlying Dates - Unadjusted Date		List of Values.
65	Relevant Underlying Dates - Convention		
66	Partial Exercise - Integral Multiple Amount		
67	Partial Exercise - Minimum Exercise Amount		
68	Multiple Exercise - Integral Multiple Amount		
69	Multiple Exercise - Minimum Exercise Amount		
70	Multiple Exercise - Maximum Exercise Amount		
71	Settlement Type		
72	Swaption Straddle		
73	Field Group "Settlement Provision - InterestRate:IRSwap Participant v2.0"		
74	Field Group "Settlement Provision - InterestRate:IRSwap Counterparty v2.0"		
75	Field Group "Early Termination - InterestRate v2.0"		
76	Field Group "Cancelable Provision - InterestRate v2.0"		
77	Field Group "Schedule - InterestRate:IRSwap v2.0"		

### **D.2.5.11 Trade Details / Event Details - InterestRate:Other v2.0**

The following record segment presents the shared version 2.0 trade details portion for InterestRate:Other in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

<b>Col. #</b>	<b>Field Name</b>	<b>Data Name</b>	<b>Remarks</b>
1	Field Group “Cross Asset v2.0”		
2	Buyer ID	Trade Counterparty Identifier	Not shown in report CTRV0701.
3	Buyer ID Type	ID Type	Not shown in report CTRV0701.
4	Buyer Party Name	Party Name	Not shown in report CTRV0701.
5	Seller ID	Trade Counterparty Identifier	Not shown in report CTRV0701.
6	Seller ID Type	ID Type	Not shown in report CTRV0701.
7	Seller Party Name	Party Name	Not shown in report CTRV0701.
8	Leg 1 Payer ID	Trade Counterparty Identifier	Not shown in report CTRV0701.
9	Leg 1 Payer ID Type	ID Type	Not shown in report CTRV0701.
10	Leg 1 Payer Party Name	Party Name	Not shown in report CTRV0701.
11	Leg 2 Payer ID	Trade Counterparty Identifier	Not shown in report CTRV0701.
12	Leg 2 Payer ID Type	ID Type	Not shown in report CTRV0701.
13	Leg 2 Payer Party Name	Party Name	Not shown in report CTRV0701.
14	Effective Date - Leg 1		Not shown in report CTRV0701.
15	Termination Date - Leg 1		Not shown in report CTRV0701.
16	Notional Amount - Leg 1 - Currency		Not shown in report CTRV0701.
17	Notional Amount - Leg 1 - Amount		Not shown in report CTRV0701.
18	Effective Date - Leg 2		Not shown in report CTRV0701.
19	Termination Date - Leg 2		Not shown in report CTRV0701.
20	Notional Amount - Leg 2 - Currency		Not shown in report CTRV0701.
21	Notional Amount - Leg 2 - Amount		Not shown in report CTRV0701.
22	Commencement Date		
23	Expiration Date		
24	Bermuda Exercise Dates		List of Values.
25	Option Entitlement		
26	Number of Options		
27	Option Type		

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Col. #	Field Name	Data Name	Remarks
28	Exercise Style		
29	Strike Price - Unit		
30	Strike Price - Currency		
31	Strike Price - Amount		
32	Underlying Asset		
33	Notional Units		
34	Known Amount - Leg 1 - Currency		
35	Known Amount - Leg 1 - Amount		
36	Known Amount - Leg 2 - Currency		
37	Known Amount - Leg 2 - Amount		
38	Full Termination Indicator		
39	Final Maturity Date		Not shown in report CTRV0701.
40	Fixed Rate - Leg 1		Not shown in report CTRV0701.
41	Fixed Rate - Leg 2		Not shown in report CTRV0701.
42	Floating Rate Index - Leg 1		Not shown in report CTRV0701.
43	Floating Rate Multiplier - Leg 1		Not shown in report CTRV0701.
44	Floating Rate Tenor - Leg 1		Not shown in report CTRV0701.
45	Floating Rate Spread - Leg 1		Not shown in report CTRV0701.
46	Floating Rate Index - Leg 2		Not shown in report CTRV0701.
47	Floating Rate Multiplier - Leg 2		Not shown in report CTRV0701.
48	Floating Rate Tenor - Leg 2		Not shown in report CTRV0701.
49	Floating Rate Spread - Leg 2		Not shown in report CTRV0701.
50	Cap Rate		
51	Cap Rate Buyer		
52	Cap Rate Seller		
53	Floor Rate		
54	Floor Rate Buyer		
55	Floor Rate Seller		
56	FRA Discounting		
57	Bond Instrument ID		
58	Maturity		
59	Par Value		
60	Coupon Type		
61	Coupon Rate		
62	Premium Payer ID	Trade Counterparty Identifier	
63	Premium Payer ID Type	ID Type	
64	Premium Payer Party Name	Party Name	

Col. #	Field Name	Data Name	Remarks
65	Premium Receiver ID	Trade Counterparty Identifier	
66	Premium Receiver ID Type	ID Type	
67	Premium Receiver Party Name	Party Name	
68	Premium Currency		
69	Premium Amount		
70	Partial Exercise - Integral Multiple Amount		
71	Partial Exercise - Minimum Exercise Amount		
72	Multiple Exercise - Integral Multiple Amount		
73	Multiple Exercise - Minimum Exercise Amount		
74	Multiple Exercise - Maximum Exercise Amount		
75	Settlement Type		
76	Option Straddle		
77	Initial Principal Exchange		
78	Final Principal Exchange		
79	Intermediate Principal Exchange		
80	Field Group "Settlement Provision - InterestRate:Other Leg 1 v2.0"		
81	Field Group "Settlement Provision - InterestRate:Other Leg 2 v2.0"		
82	Field Group "Early Termination - InterestRate v2.0"		
83	Field Group "Cancelable Provision - InterestRate v2.0"		
84	Field Group "Schedule - InterestRate:Other v2.0"		

#### D.2.5.12 Trade Details / Event Details - ForeignExchange:Forward / ForeignExchange:NDF v2.0

The following record segment presents the shared version 2.0 trade details portion for ForeignExchange:Forward or ForeignExchange:NDF in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Field Group “Cross Asset v2.0”		
2	Exchanged Currency Payer ID - First Currency	Trade Counterparty Identifier	Not shown in report CTRV0701, CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
3	Exchanged Currency Payer ID Type - First Currency	ID Type	Not shown in report CTRV0701, CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
4	Exchanged Currency Payer Party Name - First Currency	Party Name	Not shown in report CTRV0701, CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
5	Exchanged Currency Payment Amount Currency - First Currency		Not shown in report CTRV0701, CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
6	Exchanged Currency Payment Amount - First Currency		Not shown in report CTRV0701, CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
7	Exchanged Currency Payer ID - Second Currency	Trade Counterparty Identifier	Not shown in report CTRV0701, CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
8	Exchanged Currency Payer ID Type - Second Currency	ID Type	Not shown in report CTRV0701, CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
9	Exchanged Currency Payer Party Name - Second Currency	Party Name	Not shown in report CTRV0701, CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
10	Exchanged Currency Payment Amount Currency - Second Currency		Not shown in report CTRV0701, CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
11	Exchanged Currency Payment Amount - Second Currency		Not shown in report CTRV0701, CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
12	Exchanged Currency Payer ID - Base Currency	Trade Counterparty Identifier	Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
13	Exchanged Currency Payer ID Type - Base Currency	ID Type	Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
14	Exchanged Currency Payer Party Name - Base Currency	Party Name	Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519

Col. #	Field Name	Data Name	Remarks
15	Exchanged Currency Payment Amount Currency - Base Currency		Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
16	Exchanged Currency Payment Amount - Base Currency		Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
17	Exchanged Currency Payer ID - Quote Currency	Trade Counterparty Identifier	Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
18	Exchanged Currency Payer ID Type - Quote Currency	ID Type	Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
19	Exchanged Currency Payer Party Name - Quote Currency	Party Name	Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
20	Exchanged Currency Payment Amount Currency - Quote Currency		Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
21	Exchanged Currency Payment Amount - Quote Currency		Shown in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519
22	Value Date		Not shown in report CTRV0701.
23	Exchange Rate - Quote Basis		Not shown in report CTRV0701.
24	Exchange Rate		Not shown in report CTRV0701.
25	Exchange Rate - Spot Rate		Not shown in report CTRV0701.
26	Exchange Rate - Forward Points		Not shown in report CTRV0701.
27	Settlement Currency		Not shown in report CTRV0701.
28	Fixing Date		Not shown in report CTRV0701.  <div>Product Type</div> <div>FXNDF <input type="text"/></div>
29	FX Delivery Type		Not shown in report CTRV0701.



### D.2.5.13 Trade Details / Event Details - ForeignExchange:VanillaOption / ForeignExchange:NDO v2.0

The following record segment presents the shared version 2.0 trade details portion for ForeignExchange:VanillaOption or ForeignExchange:NDO in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Field Group “Cross Asset v2.0”		
2	Option Buyer ID	Trade Counterparty Identifier	Not shown in report CTRV0701.
3	Option Buyer ID Type	ID Type	Not shown in report CTRV0701.
4	Option Buyer Party Name	Party Name	Not shown in report CTRV0701.
5	Option Seller ID	Trade Counterparty Identifier	Not shown in report CTRV0701.
6	Option Seller ID Type	ID Type	Not shown in report CTRV0701.
7	Option Seller Party Name	Party Name	Not shown in report CTRV0701.
8	Option Style		Not shown in report CTRV0701.
9	Option Type		Not shown in report CTRV0701.
10	Put Notional Currency		Not shown in report CTRV0701.
11	Put Notional Amount		Not shown in report CTRV0701.
12	Call Notional Currency		Not shown in report CTRV0701.
13	Call Notional Amount		Not shown in report CTRV0701.
14	Strike Price - Quote Basis		Not shown in report CTRV0701.
15	Strike Price		Not shown in report CTRV0701.
16	Premium Amount Currency		Not shown in report CTRV0701.
17	Premium Amount		Not shown in report CTRV0701.
18	Premium Payer ID	Trade Counterparty Identifier	Not shown in report CTRV0701.
19	Premium Payer ID Type	ID Type	Not shown in report CTRV0701.
20	Premium Payer Party Name	Party Name	Not shown in report CTRV0701.
21	Option Effective Date - Unadjusted Date		Not shown in report CTRV0701.
22	Option Commencement - Unadjusted Date		Not shown in report CTRV0701. American exercise style only

Col. #	Field Name	Data Name	Remarks
23	Option Commencement - Convention		Not shown in report CTRV0701.  American exercise style only
24	Option Lockout Date		Not shown in report CTRV0701.  American exercise style only
25	Value Date		Not shown in report CTRV0701.
26	Expiration Date		Not shown in report CTRV0701.
27	Multiple Exercise Minimum Currency		Not shown in report CTRV0701.  American exercise style only
28	Multiple Exercise Minimum Amount		Not shown in report CTRV0701.  American exercise style only
29	Multiple Exercise Maximum Currency		Not shown in report CTRV0701.  American exercise style only
30	Multiple Exercise Maximum Amount		Not shown in report CTRV0701.  American exercise style only
31	Settlement Currency		Not shown in report CTRV0701.
32	Fixing Date		Not shown in report CTRV0701.  <div>Product Type</div> <div>FXNDO</div>
33	FX Delivery Type		Not shown in report CTRV0701.

#### D.2.5.14 Trade Details / Event Details - ForeignExchange:Other v2.0

The following record segment presents the shared version 2.0 trade details portion for ForeignExchange:Other in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Field Group “Cross Asset v2.0”		
2	Buyer ID	Trade Counterparty Identifier	Not shown in report CTRV0701.
3	Buyer ID Type	ID Type	Not shown in report CTRV0701.
4	Buyer Party Name	Party Name	Not shown in report CTRV0701.
5	Seller ID	Trade Counterparty Identifier	Not shown in report CTRV0701.
6	Seller ID Type	ID Type	Not shown in report CTRV0701.
7	Seller Party Name	Party Name	Not shown in report CTRV0701.
8	Effective Date - Leg 1		Not shown in report CTRV0701.
9	Termination Date - Leg 1		Not shown in report CTRV0701.
10	Notional - Leg 1 Currency		Not shown in report CTRV0701.
11	Notional - Leg 1 Amount		Not shown in report CTRV0701.
12	Effective Date - Leg 2		Not shown in report CTRV0701.
13	Termination Date - Leg 2		Not shown in report CTRV0701.
14	Notional - Leg 2 Currency		Not shown in report CTRV0701.
15	Notional - Leg 2 Amount		Not shown in report CTRV0701.
16	Commencement Date		Not shown in report CTRV0701.
17	Expiration Date		Not shown in report CTRV0701.
18	Value Date		Not shown in report CTRV0701.
19	Option Entitlement		Not shown in report CTRV0701.
20	Number of Options		Not shown in report CTRV0701.
21	Option Type		Not shown in report CTRV0701.
22	Option Style		Not shown in report CTRV0701.
23	Strike Price Unit		Not shown in report CTRV0701.
24	Strike Price Currency		Not shown in report CTRV0701.
25	Strike Price		Not shown in report CTRV0701.
26	Underlying Asset		Not shown in report CTRV0701.
27	Full Termination Indicator		Not shown in report CTRV0701.
28	Final Maturity Date		Not shown in report CTRV0701.
29	Exchanged Currency Payer ID - First Currency	Trade Counterparty Identifier	Not shown in report CTRV0701.

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Col. #	Field Name	Data Name	Remarks
30	Exchanged Currency Payer ID Type - First Currency	ID Type	Not shown in report CTRV0701.
31	Exchanged Currency Payer Party Name - First Currency	Party Name	Not shown in report CTRV0701.
32	Exchanged Currency Payment Amount Currency - First Currency		Not shown in report CTRV0701.
33	Exchanged Currency Payment Amount - First Currency		Not shown in report CTRV0701.
34	Exchanged Currency Payer ID - Second Currency	Trade Counterparty Identifier	Not shown in report CTRV0701.
35	Exchanged Currency Payer ID Type - Second Currency	ID Type	Not shown in report CTRV0701.
36	Exchanged Currency Payer Party Name - Second Currency	Party Name	Not shown in report CTRV0701.
37	Exchanged Currency Payment Amount Currency - Second Currency		Not shown in report CTRV0701.
38	Exchanged Currency Payment Amount - Second Currency		Not shown in report CTRV0701.
39	Exchange Rate - Quote Basis		Not shown in report CTRV0701.
40	Exchange Rate		Not shown in report CTRV0701.
41	Exchange Rate - Forward Points		Not shown in report CTRV0701.
42	Put Notional Currency		Not shown in report CTRV0701.
43	Put Notional Amount		Not shown in report CTRV0701.
44	Call Notional Currency		Not shown in report CTRV0701.
45	Call Notional Amount		Not shown in report CTRV0701.
46	Strike Price - Quote Basis		Not shown in report CTRV0701.
47	Premium Amount Currency		Not shown in report CTRV0701.
48	Premium Amount		Not shown in report CTRV0701.
49	Premium Payer ID	Trade Counterparty Identifier	Not shown in report CTRV0701.
50	Premium Payer ID Type	ID Type	Not shown in report CTRV0701.
51	Premium Payer Party Name	Party Name	Not shown in report CTRV0701.
52	Option Effective Date - Unadjusted Date		Not shown in report CTRV0701.
53	Multiple Exercise Minimum Currency		Not shown in report CTRV0701.
54	Multiple Exercise Minimum Amount		Not shown in report CTRV0701.
55	Multiple Exercise Maximum Currency		Not shown in report CTRV0701.

Col. #	Field Name	Data Name	Remarks
56	Multiple Exercise Maximum Amount		Not shown in report CTRV0701.
57	Settlement Currency		Not shown in report CTRV0701.
58	Fixing Date		Not shown in report CTRV0701.
59	Asian Rate Source		Not shown in report CTRV0701.
60	Asian Observation Period Start Date		Not shown in report CTRV0701.
61	Asian Observation Period End Date		Not shown in report CTRV0701.
62	Asian Observation Frequency		Not shown in report CTRV0701.
63	Asian Observation Rate Quote Basis		Not shown in report CTRV0701.
64	Barrier Type		Not shown in report CTRV0701.
65	Barrier Direction		Not shown in report CTRV0701.
66	Barrier Trigger Rate		Not shown in report CTRV0701.
67	Barrier Trigger Rate Source		Not shown in report CTRV0701.
68	Barrier Trigger Rate Quote Basis		Not shown in report CTRV0701.
69	Barrier Observation Period Start Date		Not shown in report CTRV0701.
70	Barrier Observation Period End Date		Not shown in report CTRV0701.
71	Barrier Observation Date Point		Not shown in report CTRV0701.  List of Values.
72	Digital Touch Condition		Not shown in report CTRV0701.
73	Digital Touch Direction		Not shown in report CTRV0701.
74	Digital Trigger Condition		Not shown in report CTRV0701.
75	Digital Trigger Rate		Not shown in report CTRV0701.
76	Digital Trigger Rate Source		Not shown in report CTRV0701.
77	Digital Trigger Rate Quote Basis		Not shown in report CTRV0701.
78	Digital Option Payout Currency		Not shown in report CTRV0701.
79	Digital Option Payout Amount		Not shown in report CTRV0701.
80	Digital Option Payout Style		Not shown in report CTRV0701.
81	Flexi Execution Period Start Date		Not shown in report CTRV0701.
82	Flexi Execution Period Expiry Date		Not shown in report CTRV0701.

### D.2.5.15 Trade Details / Event Details - Equity:Option:PriceReturnBasicPerformance v2.0

The following record segment presents the shared version 2.0 trade details portion for Equity:Option:PriceReturnBasicPerformance in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Field Group “Cross Asset v2.0”		
2	Buyer ID	Trade Counterparty Identifier	
3	Buyer ID Type	ID Type	
4	Buyer Name	Party Name	
5	Seller ID	Trade Counterparty Identifier	
6	Seller ID Type	ID Type	
7	Seller Name	Party Name	
8	Underlying Asset - Asset Type		Not shown in report CTRV0701.
9	Underlying Asset - ID Type		Not shown in report CTRV0701.
10	Underlying Asset - Instrument ID		Not shown in report CTRV0701.
11	Underlying Asset - Name		Not shown in report CTRV0701.
12	Underlying Asset - Exchange ID		
13	Underlying Asset - Related Exchange ID		
14	Underlying Asset - Open Unit		
15	Underlying Asset - Place of Issuance Incorporation		
16	Settlement Method		
17	Settlement Currency		
18	Option Type		
19	Notional Currency		Not shown in report CTRV0701.
20	Notional Amount		Not shown in report CTRV0701.
21	Strike Price Currency		
22	Strike Price		
23	Number of Options		
24	Option Entitlement		
25	Valuation Date - Unadjusted Date		
26	Option Style		
27	Commencement Date - Unadjusted Date		
28	Expiration Date - Unadjusted Date		Not shown in report CTRV0701.

Col. #	Field Name	Data Name	Remarks
29	Option Premium Payer ID	Trade Counterparty Identifier	
30	Option Premium Payer ID Type	ID Type	
31	Option Premium Payer Name	Party Name	
32	Option Premium Payment Amount Currency		
33	Option Premium Payment Amount		
34	Reference Currency		

#### D.2.5.16 Trade Details / Event Details - Equity:Swap:PriceReturnBasicPerformance v2.0

The following record segment presents the shared version 2.0 trade details portion for Equity:Swap:PriceReturnBasicPerformance in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Field Group “Cross Asset v2.0”		
2	Buyer ID	Trade Counterparty Identifier	
3	Buyer ID Type	ID Type	
4	Buyer Name	Party Name	
5	Seller ID	Trade Counterparty Identifier	
6	Seller ID Type	ID Type	
7	Seller Name	Party Name	
8	Underlying Asset - Asset Type		Not shown in report CTRV0701.
9	Underlying Asset - ID Type		Not shown in report CTRV0701.
10	Underlying Asset - Instrument ID		Not shown in report CTRV0701.
11	Underlying Asset - Name		Not shown in report CTRV0701.
12	Underlying Asset - Exchange ID		
13	Underlying Asset - Related Exchange ID		
14	Underlying Asset - Open Unit		
15	Underlying Asset - Place of Issuance Incorporation		
16	Settlement Method		
17	Settlement Currency		
18	Optional Early Termination Indicator		
19	Optional Early Termination Date		
20	Optional Early Termination Electing Party ID		
21	Optional Early Termination Electing Party ID Type		
22	Optional Early Termination Electing Party Name		
23	Fee In Currency		
24	Fee In Amount		
25	Fee Out Currency		
26	Fee Out Amount		



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Col. #	Field Name	Data Name	Remarks
27	Interest Leg Payer ID	Trade Counterparty Identifier	
28	Interest Leg Payer ID Type	ID Type	
29	Interest Leg Payer Name	Party Name	
30	Interest Leg Receiver ID	Trade Counterparty Identifier	
31	Interest Leg Receiver ID Type	ID Type	
32	Interest Leg Receiver Name	Party Name	
33	Interest Leg Effective Date - Unadjusted Date		Not shown in report CTRV0701.
34	Interest Leg Termination Date - Unadjusted Date		Not shown in report CTRV0701.
35	Interest Leg Notional Currency		
36	Interest Leg Notional Amount		
37	Floating Rate Option		
38	Floating Rate Spread		
39	Designated Maturity Period		
40	Fixed Rate		
41	Equity Leg Payer ID	Trade Counterparty Identifier	
42	Equity Leg Payer ID Type	ID Type	
43	Equity Leg Payer Name	Party Name	
44	Equity Leg Receiver ID	Trade Counterparty Identifier	
45	Equity Leg Receiver ID Type	ID Type	
46	Equity Leg Receiver Name	Party Name	
47	Equity Leg Effective Date - Unadjusted Date		Not shown in report CTRV0701.
48	Equity Leg Termination Date - Unadjusted Date		Not shown in report CTRV0701.
49	Initial Price Currency		
50	Initial Price Amount		
51	Deal Notional Amount Currency		Not shown in report CTRV0701.
52	Deal Notional Amount		Not shown in report CTRV0701.
53	Final Valuation Date - Unadjusted Date		
54	Valuation Date - Unadjusted Date		
55	Type of Return		
56	Reference Currency		

#### D.2.5.17 Trade Details / Event Details - Equity:Swap:ParameterReturnVariance v2.0

The following record segment presents the shared version 2.0 trade details portion for Equity:Swap:ParameterReturnVariance in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Field Group “Cross Asset v2.0”		
2	Underlying Asset - Asset Type		Not shown in report CTRV0701.
3	Underlying Asset - ID Type		Not shown in report CTRV0701.
4	Underlying Asset - Instrument ID		Not shown in report CTRV0701.
5	Underlying Asset - Name		Not shown in report CTRV0701.
6	Underlying Asset - Exchange ID		
7	Underlying Asset - Related Exchange ID		
8	Underlying Asset - Open Unit		
9	Underlying Asset - Place of Issuance Incorporation		
10	Settlement Method		
11	Settlement Currency		
12	Variance Payer ID	Trade Counterparty Identifier	
13	Variance Payer ID Type	ID Type	
14	Variance Payer Name	Party Name	
15	Variance Receiver ID	Trade Counterparty Identifier	
16	Variance Receiver ID Type	ID Type	
17	Variance Receiver Name	Party Name	
18	Effective Date - Unadjusted Date		Not shown in report CTRV0701.
19	Termination Date - Unadjusted Date		
20	Valuation Date - Unadjusted Date		Not shown in report CTRV0701.
21	Observation Start Date - Unadjusted Date		
22	Observation End Date - Unadjusted Date		
23	Variance Amount Currency		Not shown in report CTRV0701.
24	Variance Amount		Not shown in report CTRV0701.
25	Vega Notional Currency		
26	Vega Notional Amount		
27	Volatility Strike Price		
28	Variance Strike Price		
29	Variance Cap Indicator		

Col. #	Field Name	Data Name	Remarks
30	Variance Cap		
31	Variance Cap Factor		
32	Type of Return		
33	Initial Price Currency		
34	Initial Price Amount		
35	Final Price Currency		
36	Final Price Amount		
37	Reference Currency		

#### D.2.5.18 Trade Details / Event Details - Equity:Swap:ParameterReturnDividend v2.0

The following record segment presents the shared version 2.0 trade details portion for Equity:Swap:ParameterReturnDividend in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Field Group “Cross Asset v2.0”		
2	Underlying Asset - Asset Type		Not shown in report CTRV0701.
3	Underlying Asset - ID Type		Not shown in report CTRV0701.
4	Underlying Asset - Instrument ID		Not shown in report CTRV0701.
5	Underlying Asset - Name		Not shown in report CTRV0701.
6	Underlying Asset - Exchange ID		
7	Underlying Asset - Related Exchange ID		
8	Underlying Asset - Open Unit		
9	Underlying Asset - Place of Issuance Incorporation		
10	Settlement Method		
11	Settlement Currency		
12	Dividend Amount Payer ID	Trade Counterparty Identifier	
13	Dividend Amount Payer ID Type	ID Type	
14	Dividend Amount Payer Name	Party Name	
15	Dividend Amount Receiver ID	Trade Counterparty Identifier	
16	Dividend Amount Receiver ID Type	ID Type	
17	Dividend Amount Receiver Name	Party Name	
18	Dividend Leg Effective Date - Unadjusted Date		Not shown in report CTRV0701.
19	Dividend Leg Termination Date - Unadjusted Date		
20	Notional Currency		Not shown in report CTRV0701.
21	Notional Amount		Not shown in report CTRV0701.
22	Declared Cash Dividend Percentage		
23	Declared Cash Equivalent Dividend Percentage		
24	Period Start Date		
25	Period End Date		
26	Period Fixed Strike		
27	Dividend Payment Date		

Col. #	Field Name	Data Name	Remarks
28	Valuation Date		
29	Special Dividends		
30	Material Non-Cash Dividend		
31	Fixed Amount Payer ID	Trade Counterparty Identifier	
32	Fixed Amount Payer ID Type	ID Type	
33	Fixed Amount Payer Name	Party Name	
34	Fixed Amount Receiver ID	Trade Counterparty Identifier	
35	Fixed Amount Receiver ID Type	ID Type	
36	Fixed Amount Receiver Name	Party Name	
37	Fixed Leg Effective Date - Unadjusted Date		Not shown in report CTRV0701.
38	Fixed Leg Termination Date - Unadjusted Date		
39	Period Fixed Amount Currency		
40	Period Fixed Amount		
41	Fixed Amount Payment Date Offset		
42	Fixed Amount Payment Date		

#### D.2.5.19 Trade Details / Event Details - Equity:Other v2.0

The following record segment presents the shared version 2.0 trade details portion for Equity:Other in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Field Group “Cross Asset v2.0”		
2	Buyer ID	Trade Counterparty Identifier	
3	Buyer ID Type	ID Type	
4	Buyer Name	Party Name	
5	Seller ID	Trade Counterparty Identifier	
6	Seller ID Type	ID Type	
7	Seller Name	Party Name	
8	Effective Date - Leg 1		Not shown in report CTRV0701.
9	Termination Date - Leg 1		Not shown in report CTRV0701.
10	Effective Date - Leg 2		Not shown in report CTRV0701.
11	Termination Date - Leg 2		Not shown in report CTRV0701.
12	Expiration Date - Unadjusted Date		Not shown in report CTRV0701.
13	Trade Details Remarks 1		
14	Trade Details Remarks 2		
15	Full Termination Indicator		
16	Option Entitlement		
17	Number of Options		
18	Option Type		
19	Commencement Date - Unadjusted Date		
20	Option Style		
21	Strike Price Currency		
22	Strike Price		
23	Final Maturity Date		Not shown in report CTRV0701.
24	Notional - Leg 1 - Currency		Not shown in report CTRV0701.
25	Notional - Leg 1 - Amount		Not shown in report CTRV0701.
26	Notional - Leg 2 - Currency		Not shown in report CTRV0701.
27	Notional - Leg 2 - Amount		Not shown in report CTRV0701.
28	Underlying Asset - Leg 1 - Asset Type		Not shown in report CTRV0701.
29	Underlying Asset - Leg 1 - ID Type		Not shown in report CTRV0701.
30	Underlying Asset - Leg 1 - Instrument ID		Not shown in report CTRV0701.

Col. #	Field Name	Data Name	Remarks
31	Underlying Asset - Leg 1 - Name		Not shown in report CTRV0701.
32	Underlying Asset - Leg 1 - Exchange ID		
33	Underlying Asset - Leg 1 - Related Exchange ID		
34	Underlying Asset - Leg 1 - Open Unit		
35	Underlying Asset - Leg 1 - Place of Issuance Incorporation		
36	Underlying Asset - Leg 2 - Asset Type		Not shown in report CTRV0701.
37	Underlying Asset - Leg 2 - ID Type		Not shown in report CTRV0701.
38	Underlying Asset - Leg 2 - Instrument ID		Not shown in report CTRV0701.
39	Underlying Asset - Leg 2 - Name		Not shown in report CTRV0701.
40	Underlying Asset - Leg 2 - Exchange ID		
41	Underlying Asset - Leg 2 - Related Exchange ID		
42	Underlying Asset - Leg 2 - Open Unit		
43	Underlying Asset - Leg 2 - Place of Issuance Incorporation		
44	Settlement Method		
45	Settlement Currency		
46	Premium Payer ID	Trade Counterparty Identifier	
47	Premium Payer ID Type	ID Type	
48	Premium Payer Name	Party Name	
49	Premium Payment Amount Currency		
50	Premium Payment Amount		
51	Variance Payer ID	Trade Counterparty Identifier	
52	Variance Payer ID Type	ID Type	
53	Variance Payer Name	Party Name	
54	Variance Receiver ID	Trade Counterparty Identifier	
55	Variance Receiver ID Type	ID Type	
56	Variance Receiver Name	Party Name	
57	Valuation Date - Unadjusted Date		
58	Observation Start Date - Unadjusted Date		
59	Observation End Date - Unadjusted Date		
60	Variance Amount Currency		
61	Variance Amount		
62	Vega Notional Currency		

Col. #	Field Name	Data Name	Remarks
63	Vega Notional Amount		
64	Volatility Strike Price Currency		
65	Volatility Strike Price Amount		
66	Variance Strike Price Currency		
67	Variance Strike Price Amount		
68	Variance Cap		
69	Type of Return		
70	Initial Price Currency		
71	Initial Price Amount		
72	Final Price Currency		
73	Final Price Amount		
74	Reference Currency		
75	Optional Early Termination Date		
76	Optional Early Termination Electing Party ID	Trade Counterparty Identifier	
77	Optional Early Termination Electing Party ID Type	ID Type	
78	Optional Early Termination Electing Party Name	Party Name	



#### **D.2.5.20 Trade Details / Event Details - Credit:SingleName:Corporate v2.0**

The following record segment presents the shared version 2.0 trade details portion for Credit:SingleName:Corporate in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

<b>Col. #</b>	<b>Field Name</b>	<b>Data Name</b>	<b>Remarks</b>
1	Field Group “Cross Asset v2.0”		
2	Buyer ID	Trade Counterparty Identifier	
3	Buyer ID Type	ID Type	
4	Buyer Name	Party Name	
5	Seller ID	Trade Counterparty Identifier	
6	Seller ID Type	ID Type	
7	Seller Name	Party Name	
8	Embedded Option on Swap		
9	Effective Date - Unadjusted Date	Effective Date	Not shown in report CTRV0701.
10	Scheduled Termination Date - Unadjusted Date	Termination Date	Not shown in report CTRV0701.
11	Reference Entity - ID Type		
12	Reference Entity - Entity ID		
13	Reference Entity - Entity Name		
14	Reference Obligation - Asset Type		
15	Reference Obligation - ID Type		
16	Reference Obligation - Instrument ID		
17	Reference Obligation - Name		
18	Reference Obligation - Place of Issuance Incorporation		
19	Additional Terms		
20	Initial Payment Amount Payer ID	Trade Counterparty Identifier	
21	Initial Payment Amount Payer ID Type	ID Type	
22	Initial Payment Amount Payer Name	Party Name	
23	Initial Payment Amount Receiver ID	Trade Counterparty Identifier	
24	Initial Payment Amount Receiver ID Type	ID Type	
25	Initial Payment Amount Receiver Name	Party Name	

Col. #	Field Name	Data Name	Remarks
26	Initial Payment Date - Adjusted Date		
27	Initial Payment Amount Currency		
28	Initial Payment Amount		
29	Single Payment Date - Adjusted Date		
30	Single Payment Amount Currency		
31	Single Payment Amount		
32	Payment Frequency		
33	Fixed Rate (per annum)		
34	Notional Currency		Not shown in report CTRV0701.
35	Notional Amount		Not shown in report CTRV0701.
36	Restructuring Events		
37	Cash Settlement Currency		
38	Physical Settlement Currency		

#### D.2.5.21 Trade Details / Event Details - Credit:SingleName:Sovereign v2.0

The following record segment presents the shared version 2.0 trade details portion for Credit:SingleName:Sovereign in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Field Group “Cross Asset v2.0”		
2	Buyer ID	Trade Counterparty Identifier	
3	Buyer ID Type	ID Type	
4	Buyer Name	Party Name	
5	Seller ID	Trade Counterparty Identifier	
6	Seller ID Type	ID Type	
7	Seller Name	Party Name	
8	Embedded Option on Swap		
9	Effective Date - Unadjusted Date	Effective Date	Not shown in report CTRV0701.
10	Scheduled Termination Date - Unadjusted Date	Termination Date	Not shown in report CTRV0701.
11	Reference Entity - ID Type		
12	Reference Entity - Entity ID		
13	Reference Entity - Entity Name		
14	Reference Obligation - Asset Type		
15	Reference Obligation - ID Type		
16	Reference Obligation - Instrument ID		
17	Reference Obligation - Name		
18	Reference Obligation - Place of Issuance Incorporation		
19	Additional Terms		
20	Initial Payment Amount Payer ID	Trade Counterparty Identifier	
21	Initial Payment Amount Payer ID Type	ID Type	
22	Initial Payment Amount Payer Name	Party Name	
23	Initial Payment Amount Receiver ID	Trade Counterparty Identifier	
24	Initial Payment Amount Receiver ID Type	ID Type	
25	Initial Payment Amount Receiver Name	Party Name	

Col. #	Field Name	Data Name	Remarks
26	Initial Payment Date - Adjusted Date		
27	Initial Payment Amount Currency		
28	Initial Payment Amount		
29	Single Payment Date - Adjusted Date		
30	Single Payment Amount Currency		
31	Single Payment Amount		
32	Payment Frequency		
33	Fixed Rate (per annum)		
34	Notional Currency		Not shown in report CTRV0701.
35	Notional Amount		Not shown in report CTRV0701.
36	Restructuring Events		
37	Cash Settlement Currency		
38	Physical Settlement Currency		

#### **D.2.5.22 Trade Details / Event Details - Credit:Index:CDX v2.0**

The following record segment presents the shared version 2.0 trade details portion for Credit:Index:CDX in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

<b>Col. #</b>	<b>Field Name</b>	<b>Data Name</b>	<b>Remarks</b>
1	Field Group “Cross Asset v2.0”		
2	Buyer ID	Trade Counterparty Identifier	
3	Buyer ID Type	ID Type	
4	Buyer Name	Party Name	
5	Seller ID	Trade Counterparty Identifier	
6	Seller ID Type	ID Type	
7	Seller Name	Party Name	
8	Embedded Option on Swap		
9	Effective Date - Unadjusted Date	Effective Date	Not shown in report CTRV0701.
10	Scheduled Termination Date - Unadjusted Date	Termination Date	Not shown in report CTRV0701.
11	Index Reference Information - ID Type		
12	Index Reference Information - Index ID		
13	Index Reference Information - Index Name		
14	Index Reference Information - Place of Issuance Reference		
15	Additional Terms		
16	Initial Payment Amount Payer ID	Trade Counterparty Identifier	
17	Initial Payment Amount Payer ID Type	ID Type	
18	Initial Payment Amount Payer Name	Party Name	
19	Initial Payment Amount Receiver ID	Trade Counterparty Identifier	
20	Initial Payment Amount Receiver ID Type	ID Type	
21	Initial Payment Amount Receiver Name	Party Name	
22	Initial Payment Date - Adjusted Date		
23	Initial Payment Amount Currency		
24	Initial Payment Amount		

Col. #	Field Name	Data Name	Remarks
25	Payment Frequency		
26	Fixed Rate (per annum)		
27	Notional Currency		Not shown in report CTRV0701.
28	Notional Amount		Not shown in report CTRV0701.
29	Cash Settlement Currency		
30	Physical Settlement Currency		

### **D.2.5.23 Trade Details / Event Details - Credit:Index:iTraxx v2.0**

The following record segment presents the shared version 2.0 trade details portion for Credit:Index:iTraxx in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

<b>Col. #</b>	<b>Field Name</b>	<b>Data Name</b>	<b>Remarks</b>
1	Field Group “Cross Asset v2.0”		
2	Buyer ID	Trade Counterparty Identifier	
3	Buyer ID Type	ID Type	
4	Buyer Name	Party Name	
5	Seller ID	Trade Counterparty Identifier	
6	Seller ID Type	ID Type	
7	Seller Name	Party Name	
8	Embedded Option on Swap		
9	Effective Date - Unadjusted Date	Effective Date	Not shown in report CTRV0701.
10	Scheduled Termination Date - Unadjusted Date	Termination Date	Not shown in report CTRV0701.
11	Index Reference Information - ID Type		
12	Index Reference Information - Index ID		
13	Index Reference Information - Index Name		
14	Index Reference Information - Place of Issuance Reference		
15	Additional Terms		
16	Initial Payment Amount Payer ID	Trade Counterparty Identifier	
17	Initial Payment Amount Payer ID Type	ID Type	
18	Initial Payment Amount Payer Name	Party Name	
19	Initial Payment Amount Receiver ID	Trade Counterparty Identifier	
20	Initial Payment Amount Receiver ID Type	ID Type	
21	Initial Payment Amount Receiver Name	Party Name	
22	Initial Payment Date - Adjusted Date		
23	Initial Payment Amount Currency		
24	Initial Payment Amount		

Col. #	Field Name	Data Name	Remarks
25	Payment Frequency		
26	Fixed Rate (per annum)		
27	Notional Currency		Not shown in report CTRV0701.
28	Notional Amount		Not shown in report CTRV0701.
29	Cash Settlement Currency		
30	Physical Settlement Currency		



#### **D.2.5.24 Trade Details / Event Details - Credit:IndexTranche:CDX v2.0**

The following record segment presents the shared version 2.0 trade details portion for Credit:IndexTranche:CDX in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

<b>Col. #</b>	<b>Field Name</b>	<b>Data Name</b>	<b>Remarks</b>
1	Field Group “Cross Asset v2.0”		
2	Buyer ID	Trade Counterparty Identifier	
3	Buyer ID Type	ID Type	
4	Buyer Name	Party Name	
5	Seller ID	Trade Counterparty Identifier	
6	Seller ID Type	ID Type	
7	Seller Name	Party Name	
8	Embedded Option on Swap		
9	Effective Date - Unadjusted Date	Effective Date	Not shown in report CTRV0701.
10	Scheduled Termination Date - Unadjusted Date	Termination Date	Not shown in report CTRV0701.
11	Index Reference Information - ID Type		
12	Index Reference Information - Index ID		
13	Index Reference Information - Index Name		
14	Index Reference Information - Place of Issuance Reference		
15	Attachment Point		Not shown in report CTRV0701.
16	Exhaustion Point		Not shown in report CTRV0701.
17	Settled Entity Matrix Date		
18	Additional Terms		
19	Initial Payment Amount Payer ID	Trade Counterparty Identifier	
20	Initial Payment Amount Payer ID Type	ID Type	
21	Initial Payment Amount Payer Name	Party Name	
22	Initial Payment Amount Receiver ID	Trade Counterparty Identifier	
23	Initial Payment Amount Receiver ID Type	ID Type	
24	Initial Payment Amount Receiver Name	Party Name	

Col. #	Field Name	Data Name	Remarks
25	Initial Payment Date - Adjusted Date		
26	Initial Payment Amount Currency		
27	Initial Payment Amount		
28	Payment Frequency		
29	Fixed Rate (per annum)		
30	Notional Currency		Not shown in report CTRV0701.
31	Notional Amount		Not shown in report CTRV0701.
32	Cash Settlement Currency		
33	Physical Settlement Currency		

#### **D.2.5.25 Trade Details / Event Details - Credit:IndexTranche:iTraxx v2.0**

The following record segment presents the shared version 2.0 trade details portion for Credit:IndexTranche:iTraxx in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

<b>Col. #</b>	<b>Field Name</b>	<b>Data Name</b>	<b>Remarks</b>
1	Field Group “Cross Asset v2.0”		
2	Buyer ID	Trade Counterparty Identifier	
3	Buyer ID Type	ID Type	
4	Buyer Name	Party Name	
5	Seller ID	Trade Counterparty Identifier	
6	Seller ID Type	ID Type	
7	Seller Name	Party Name	
8	Embedded Option on Swap		
9	Effective Date - Unadjusted Date	Effective Date	Not shown in report CTRV0701.
10	Scheduled Termination Date - Unadjusted Date	Termination Date	Not shown in report CTRV0701.
11	Index Reference Information - ID Type		
12	Index Reference Information - Index ID		
13	Index Reference Information - Index Name		
14	Index Reference Information - Place of Issuance Reference		
15	Attachment Point		Not shown in report CTRV0701.
16	Exhaustion Point		Not shown in report CTRV0701.
17	Settled Entity Matrix Date		
18	Additional Terms		
19	Initial Payment Amount Payer ID	Trade Counterparty Identifier	
20	Initial Payment Amount Payer ID Type	ID Type	
21	Initial Payment Amount Payer Name	Party Name	
22	Initial Payment Amount Receiver ID	Trade Counterparty Identifier	
23	Initial Payment Amount Receiver ID Type	ID Type	
24	Initial Payment Amount Receiver Name	Party Name	

Col. #	Field Name	Data Name	Remarks
25	Initial Payment Date - Adjusted Date		
26	Initial Payment Amount Currency		
27	Initial Payment Amount		
28	Payment Frequency		
29	Fixed Rate (per annum)		
30	Notional Currency		Not shown in report CTRV0701.
31	Notional Amount		Not shown in report CTRV0701.
32	Cash Settlement Currency		
33	Physical Settlement Currency		

#### **D.2.5.26 Trade Details / Event Details - Credit:Other v2.0**

The following record segment presents the shared version 2.0 trade details portion for Credit:Other in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

<b>Col. #</b>	<b>Field Name</b>	<b>Data Name</b>	<b>Remarks</b>
1	Field Group “Cross Asset v2.0”		
2	Buyer ID	Trade Counterparty Identifier	
3	Buyer ID Type	ID Type	
4	Buyer Name	Party Name	
5	Seller ID	Trade Counterparty Identifier	
6	Seller ID Type	ID Type	
7	Seller Name	Party Name	
8	Effective Date - Leg 1		Not shown in report CTRV0701.
9	Termination Date - Leg 1		Not shown in report CTRV0701.
10	Notional - Leg 1 - Currency		Not shown in report CTRV0701.
11	Notional - Leg 1 - Amount		Not shown in report CTRV0701.
12	Effective Date - Leg 2		Not shown in report CTRV0701.
13	Termination Date - Leg 2		Not shown in report CTRV0701.
14	Notional - Leg 2 - Currency		Not shown in report CTRV0701.
15	Notional - Leg 2 - Amount		Not shown in report CTRV0701.
16	Commencement Date		
17	Expiration Date		Not shown in report CTRV0701.
18	Option Entitlement		
19	Number of Options		
20	Option Type		
21	Option Style		
22	Strike Price Unit		
23	Strike Price Currency		
24	Strike Price Amount		
25	Embedded Option on Swap		
26	Full Termination Indicator		
27	Final Maturity Date		Not shown in report CTRV0701.
28	Effective Date - Unadjusted Date	Effective Date	
29	Scheduled Termination Date - Unadjusted Date	Termination Date	

Col. #	Field Name	Data Name	Remarks
30	Basket Constituent Weight Percentage		
31	Reference Entity - ID Type		
32	Reference Entity - Entity ID		
33	Reference Entity - Entity Name		
34	Reference Obligation - Asset Type		
35	Reference Obligation - ID Type		
36	Reference Obligation - Instrument ID		
37	Reference Obligation - Name		
38	Reference Obligation - Place of Issuance Incorporation		
39	Index Reference Information - ID Type		
40	Index Reference Information - Index ID		
41	Index Reference Information - Index Name		
42	Index Reference Information - Place of Issuance Reference		
43	nth To Default		
44	nth To Default		
45	Attachment Point		Not shown in report CTRV0701.
46	Exhaustion Point		Not shown in report CTRV0701.
47	Initial Payment Amount Payer ID	Trade Counterparty Identifier	
48	Initial Payment Amount Payer ID Type	ID Type	
49	Initial Payment Amount Payer Name	Party Name	
50	Initial Payment Amount Receiver ID	Trade Counterparty Identifier	
51	Initial Payment Amount Receiver ID Type	ID Type	
52	Initial Payment Amount Receiver Name	Party Name	
53	Initial Payment Amount Currency		
54	Initial Payment Amount		
55	Single Payment Amount Currency		
56	Single Payment Amount		
57	Payment Frequency		
58	Fixed Rate (per annum)		
59	Cash Settlement Currency		
60	Physical Settlement Currency		

#### D.2.5.27 Trade Details / Event Details - Commodity:Swap v2.0

The following record segment presents the shared version 2.0 trade details portion for Commodity Swap in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Field Group “Cross Asset v2.0”		
2	Effective Date - Unadjusted Date		
3	Effective Date - Convention		
4	Termination Date - Unadjusted Date		
5	Termination Date - Convention		
6	Floating Leg 1 Payer ID	Trade Counterparty Identifier	
7	Floating Leg 1 Payer ID Type	ID Type	
8	Floating Leg 1 Payer Party Name	Party Name	
9	Floating Leg 1 Commodity Instrument ID		
10	Floating Leg 1 Commodity Name		
11	Floating Leg 1 Commodity Base		
12	Floating Leg 1 Commodity Details		
13	Floating Leg 1 Commodity Unit of Measure		
14	Floating Leg 1 Commodity Currency		
15	Floating Leg 1 Commodity Exchange ID		
16	Floating Leg 1 Commodity Publication Rate Source		
17	Floating Leg 1 Commodity Publication Rate Source Page		
18	Floating Leg 1 Commodity Publication Rate Source Page Heading		
19	Floating Leg 1 Commodity Specified Price		
20	Floating Leg 1 Commodity Delivery Dates		
21	Floating Leg 1 Notional Quantity Unit		
22	Floating Leg 1 Notional Quantity Frequency		
23	Floating Leg 1 Notional Quantity Quantity		
24	Floating Leg 1 Notional Quantity Schedule Step Unit		

Col. #	Field Name	Data Name	Remarks
25	Floating Leg 1 Notional Quantity Schedule Step Frequency		
26	Floating Leg 1 Notional Quantity Schedule Step Quantity		
27	Floating Leg 1 Total Notional Quantity		
28	Floating Leg 1 Calculation Spread Currency		
29	Floating Leg 1 Calculation Spread Amount		
30	Floating Leg 1 Calculation Spread Schedule Step Currency		
31	Floating Leg 1 Calculation Spread Schedule Step Amount		
32	Floating Leg 2 Payer ID	Trade Counterparty Identifier	
33	Floating Leg 2 Payer ID Type	ID Type	
34	Floating Leg 2 Payer Party Name	Party Name	
35	Floating Leg 2 Commodity Instrument ID		
36	Floating Leg 2 Commodity Name		
37	Floating Leg 2 Commodity Base		
38	Floating Leg 2 Commodity Details		
39	Floating Leg 2 Commodity Unit of Measure		
40	Floating Leg 2 Commodity Currency		
41	Floating Leg 2 Commodity Exchange ID		
42	Floating Leg 2 Commodity Publication Rate Source		
43	Floating Leg 2 Commodity Publication Rate Source Page		
44	Floating Leg 2 Commodity Publication Rate Source Page Heading		
45	Floating Leg 2 Commodity Specified Price		
46	Floating Leg 2 Commodity Delivery Dates		
47	Floating Leg 2 Notional Quantity Unit		
48	Floating Leg 2 Notional Quantity Frequency		
49	Floating Leg 2 Notional Quantity Quantity		
50	Floating Leg 2 Notional Quantity Schedule Step Unit		



Col. #	Field Name	Data Name	Remarks
51	Floating Leg 2 Notional Quantity Schedule Step Frequency		
52	Floating Leg 2 Notional Quantity Schedule Step Quantity		
53	Floating Leg 2 Total Notional Quantity		
54	Floating Leg 2 Calculation Spread Currency		
55	Floating Leg 2 Calculation Spread Amount		
56	Floating Leg 2 Calculation Spread Schedule Step Currency		
57	Floating Leg 2 Calculation Spread Schedule Step Amount		
58	Field Group "Swap Fixed Leg - Commodity v2.0"		
59	Field Group "Coal Physical Leg - Commodity v2.0"		
60	Field Group "Gas Physical Leg - Commodity v2.0"		
61	Field Group "Oil Physical Leg - Commodity v2.0"		
62	Field Group "Electricity Physical Leg - Commodity v2.0"		
63	Field Group "Settlement - Commodity v2.0"		

#### **D.2.5.28 Trade Details / Event Details - Commodity:Option v2.0**

The following record segment presents the shared version 2.0 trade details portion for Commodity Option in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

<b>Col. #</b>	<b>Field Name</b>	<b>Data Name</b>	<b>Remarks</b>
1	Field Group “Cross Asset v2.0”		
2	Option Buyer ID	Trade Counterparty Identifier	Not shown in report CTRV0701.
3	Option Buyer ID Type	ID Type	Not shown in report CTRV0701.
4	Option Buyer Party Name	Party Name	Not shown in report CTRV0701.
5	Option Seller ID	Trade Counterparty Identifier	Not shown in report CTRV0701.
6	Option Seller ID Type	ID Type	Not shown in report CTRV0701.
7	Option Seller Party Name	Party Name	Not shown in report CTRV0701.
8	Option Type		
9	Premium Payer ID		
10	Premium Payer ID Type		
11	Premium Payer Party Name		
12	Premium Receiver ID		
13	Premium Receiver ID Type		
14	Premium Receiver Party Name		
15	Premium Payment Amount Currency		
16	Premium Payment Amount Amount		
17	Premium Payment Per Unit Currency		
18	Premium Payment Per Unit Amount		
19	Value Date - Unadjusted Date		
20	Value Date - Convention		
21	Option Commodity Instrument ID		
22	Option Commodity Name		
23	Option Commodity Base		
24	Option Commodity Details		
25	Option Commodity Unit of Measure		
26	Option Commodity Currency		
27	Option Commodity Exchange ID		
28	Option Commodity Publication Rate Source		
29	Option Commodity Publication Rate Source Page		

Col. #	Field Name	Data Name	Remarks
30	Option Commodity Publication Rate Source Page Heading		
31	Option Commodity Specified Price		
32	Option Commodity Delivery Dates		
33	Option Effective Date - Unadjusted Date		
34	Option Effective Date - Convention		
35	Option Style		
36	Option Commencement Date - Unadjusted Date		
37	Option Commencement Date - Convention		
38	Expiration Date - Unadjusted Date		
39	Expiration Date - Convention		
40	Option Notional Quantity Unit		
41	Option Notional Quantity Frequency		
42	Option Notional Quantity Quantity		
43	Option Notional Quantity Schedule Step Unit		List of values
44	Option Notional Quantity Schedule Step Frequency		List of values
45	Option Notional Quantity Schedule Step Quantity		List of values
46	Option Total Notional Quantity		
47	Strike Price Per Unit Currency		
48	Strike Price Per Unit Amount		
49	Strike Price Per Unit Schedule Step Currency		List of values
50	Strike Price Per Unit Schedule Step Amount		List of values
51	Option Floating Strike Price Per Unit Spread Currency		
52	Option Floating Strike Price Per Unit Spread Amount		
53	Option Floating Strike Price Per Unit Spread Schedule Step Currency		List of values
54	Option Floating Strike Price Per Unit Spread Schedule Step Amount		List of values
55	Option Floating Strike Price Per Unit Commodity Instrument ID		
56	Option Floating Strike Price Per Unit Commodity Name		
57	Option Floating Strike Price Per Unit Commodity Base		

Col. #	Field Name	Data Name	Remarks
58	Option Floating Strike Price Per Unit Commodity Details		
59	Option Floating Strike Price Per Unit Commodity Unit of Measure		
60	Option Floating Strike Price Per Unit Commodity Currency		
61	Option Floating Strike Price Per Unit Commodity Exchange ID		
62	Option Floating Strike Price Per Unit Commodity Publication Rate Source		
63	Option Floating Strike Price Per Unit Commodity Publication Rate Source Page		
64	Option Floating Strike Price Per Unit Commodity Publication Rate Source Page Heading		
65	Option Floating Strike Price Per Unit Commodity Specified Price		
66	Option Floating Strike Price Per Unit Commodity Delivery Dates		
67	Physical Option Style		
68	Physical Option Commencement Dates - Unadjusted Date		List of value
69	Physical Option Commencement Dates - Convention		
70	Physical Expiration Dates - Unadjusted Date		List of value
71	Physical Expiration Dates - Convention		
72	Field Group "Average Price Leg - Commodity v2.0"		
73	Field Group "Bullion Physical Leg - Commodity v2.0"		
74	Field Group "Metal Physical Leg - Commodity v2.0"		
75	Field Group "Forward Fixed Leg - Commodity v2.0"		
76	Field Group "Settlement - Commodity v2.0"		

#### D.2.5.29 Trade Details / Event Details - Commodity:Forward v2.0

The following record segment presents the shared version 2.0 trade details portion for Commodity Forward in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Field Group “Cross Asset v2.0”		
2	Value Date - Unadjusted Date		
3	Value Date - Convention		
4	Field Group “Average Price Leg - Commodity v2.0”		
5	Field Group “Bullion Physical Leg - Commodity v2.0”		
6	Field Group “Metal Physical Leg - Commodity v2.0”		
7	Field Group “Forward Fixed Leg - Commodity v2.0”		

### **D.2.5.30 Trade Details / Event Details - Commodity:Other v2.0**

The following record segment presents the shared version 2.0 trade details portion for Commodity Other in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

<b>Col. #</b>	<b>Field Name</b>	<b>Data Name</b>	<b>Remarks</b>
1	Field Group “Cross Asset v2.0”		
2	Buyer ID	Trade Counterparty Identifier	Not shown in report CTRV0701.
3	Buyer ID Type	ID Type	Not shown in report CTRV0701.
4	Buyer Party Name	Party Name	Not shown in report CTRV0701.
5	Seller ID	Trade Counterparty Identifier	Not shown in report CTRV0701.
6	Seller ID Type	ID Type	Not shown in report CTRV0701.
7	Seller Party Name	Party Name	Not shown in report CTRV0701.
8	Effective Date - Leg 1		
9	Termination Date - Leg 1		
10	Notional - Leg 1 - Units		
11	Notional - Leg 1 - Currency		
12	Notional - Leg 1 - Amount		
13	Effective Date - Leg 2		
14	Termination Date - Leg 2		
15	Notional - Leg 2 - Units		
16	Notional - Leg 2 - Currency		
17	Notional - Leg 2 - Amount		
18	Option Type		
19	Strike Price Per Unit - Unit of Measure		
20	Strike Price Per Unit - Currency		
21	Strike Price Per Unit - Amount		
22	Option Style		
23	Commencement Date		
24	Expiration Date		
25	Value Date		
26	Option Entitlement		
27	Number of Options		
28	Price Notation - Value		
29	Price Notation - Measure		
30	Price Notation - Quote Units		

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Col. #	Field Name	Data Name	Remarks
31	Price Notation - Currency		
32	Grade(s)		
33	Load Type		
34	Quantity		
35	Quantity Frequency		
36	Fixed Price Currency		
37	Fixed Price Price		
38	Fixed Price Unit		
39	Full Termination Indicator		
40	Final Maturity Date		Not shown in report CTRV0701.
41	Underlying Asset		
42	Underlying 1 Commodity Instrument ID		
43	Underlying 1 Commodity Name		
44	Underlying 1 Commodity Base		
45	Underlying 1 Commodity Details		
46	Underlying 1 Commodity Unit of Measure		
47	Underlying 1 Commodity Currency		
48	Underlying 2 Commodity Instrument ID		
49	Underlying 2 Commodity Name		
50	Underlying 2 Commodity Base		
51	Underlying 2 Commodity Details		
52	Underlying 2 Commodity Unit of Measure		
53	Underlying 2 Commodity Currency		
54	Settlement Type		
55	Settlement Currency		
56	Premium Payer ID	Trade Counterparty Identifier	
57	Premium Payer ID Type	ID Type	
58	Premium Payer Party Name	Party Name	
59	Premium Receiver ID	Trade Counterparty Identifier	
60	Premium Receiver ID Type	ID Type	
61	Premium Receiver Party Name	Party Name	
62	Premium Currency		
63	Premium Amount		

## D.2.6 Settlement Provision Block

### D.2.6.1 Settlement Provision - InterestRate:IRSwap Participant v2.0

The following record is the common segment of Settlement Provision when presenting the following sub products in various UI Enquiry Reports or System Reports:

- InterestRate:IRSwap:FixedFloat
- InterestRate:IRSwap:FixedFixed
- InterestRate:IRSwap:Basis
- InterestRate:IRSwap:OIS
- InterestRate:IRSwap:Inflation
- InterestRate:CrossCurrency:FixedFloat
- InterestRate:CrossCurrency:FixedFixed
- InterestRate:CrossCurrency:Basis
- InterestRate:Option:Swaption

For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Settlement Currency - Participant		
2	Settlement Method - Participant		
3	Reference Currency - Participant		
4	Settlement Rate Option - Participant		
5	Fallback Reference Price Valuation Postponement - Participant		
6	Fallback Settlement Rate Option - Participant		List of values
7	Fallback Survey Valuation Postponement - Participant		
8	Price Source Disruption Calculation Agent Determination - ID - Participant		
9	Price Source Disruption Calculation Agent Determination - ID Type - Participant		
10	Price Source Disruption Calculation Agent Determination - Name - Participant		



#### D.2.6.2 Settlement Provision - InterestRate:IRSwap Counterparty v2.0

The following record is the common segment of Settlement Provision when presenting the following sub products in various UI Enquiry Reports or System Reports:

- InterestRate:IRSwap:FixedFloat
- InterestRate:IRSwap:FixedFixed
- InterestRate:IRSwap:Basis
- InterestRate:IRSwap:OIS
- InterestRate:IRSwap:Inflation
- InterestRate:CrossCurrency:FixedFloat
- InterestRate:CrossCurrency:FixedFixed
- InterestRate:CrossCurrency:Basis
- InterestRate:Option:Swaption

For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Settlement Currency - Counterparty		
2	Settlement Method - Counterparty		
3	Reference Currency - Counterparty		
4	Settlement Rate Option - Counterparty		
5	Fallback Reference Price Valuation Postponement - Counterparty		
6	Fallback Settlement Rate Option - Counterparty		List of values
7	Fallback Survey Valuation Postponement - Counterparty		
8	Price Source Disruption Calculation Agent Determination - ID - Counterparty		
9	Price Source Disruption Calculation Agent Determination - ID Type - Counterparty		
10	Price Source Disruption Calculation Agent Determination - Name - Counterparty		

### D.2.6.3 Settlement Provision - InterestRate:CapFloor v2.0

The following record is the common segment of Settlement Provision when presenting the base product InterestRate:CapFloor in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Settlement Currency		
2	Settlement Method		
3	Reference Currency		
4	Settlement Rate Option		
5	Fallback Reference Price Valuation Postponement		
6	Fallback Settlement Rate Option		List of values
7	Fallback Survey Valuation Postponement		
8	Price Source Disruption Calculation Agent Determination - ID		
9	Price Source Disruption Calculation Agent Determination - ID Type		
10	Price Source Disruption Calculation Agent Determination - Name		

### D.2.6.4 Settlement Provision - InterestRate:Other Leg 1 v2.0

The following record is the common segment of Settlement Provision when presenting the base product InterestRate:Other in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Settlement Currency - Leg 1		

### D.2.6.5 Settlement Provision - InterestRate:Other Leg 2 v2.0

The following record is the common segment of Settlement Provision when presenting the base product InterestRate:Other in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Settlement Currency - Leg 2		

#### D.2.6.6 Settlement - Commodity v2.0

The following record is common segment of Settlement when presenting asset class Commodity in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Settlement Currency		

#### D.2.6.7 Swap Fixed Leg - Commodity v2.0

The following record is common segment of Fixed Leg when presenting asset class Commodity in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Fixed Rate Payer ID	Trade Counterparty Identifier	
2	Fixed Rate Payer ID Type	ID Type	
3	Fixed Rate Payer Party Name	Party Name	
4	Fixed Price Currency		
5	Fixed Price Price		
6	Fixed Price Unit		
7	Fixed Price Schedule Step Currency		List of values
8	Fixed Price Schedule Step Price		List of values
9	Fixed Price Schedule Step Unit		List of values
10	Fixed Total Price Currency		
11	Fixed Total Price Price		
12	Fixed Notional Quantity Unit		
13	Fixed Notional Quantity Frequency		
14	Fixed Notional Quantity Quantity		
15	Fixed Notional Quantity Schedule Step Unit		List of values
16	Fixed Notional Quantity Schedule Step Frequency		List of values
17	Fixed Notional Quantity Schedule Step Quantity		List of values
18	Fixed Total Notional Quantity		

#### D.2.6.8 Forward Fixed Leg - Commodity v2.0

The following record is common segment of Fixed Leg when presenting asset class Commodity in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Fixed Rate Payer ID	Trade Counterparty Identifier	
2	Fixed Rate Payer ID Type	ID Type	
3	Fixed Rate Payer Party Name	Party Name	
4	Fixed Price Currency		
5	Fixed Price Price		
6	Fixed Price Unit		
7	Fixed Total Price Currency		
8	Fixed Total Price Price		

#### D.2.6.9 Average Price Leg - Commodity v2.0

The following record is common segment of Average Price Leg when presenting asset class Commodity in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Average Price Payer ID	Trade Counterparty Identifier	
2	Average Price Payer ID Type	ID Type	
3	Average Price Payer Party Name	Party Name	
4	Average Price Commodity Instrument ID		
5	Average Price Commodity Name		
6	Average Price Commodity Base		
7	Average Price Commodity Details		
8	Average Price Commodity Unit of Measure		
9	Average Price Commodity Currency		
10	Average Price Commodity Exchange ID		
11	Average Price Commodity Publication Rate Source		
12	Average Price Commodity Publication Rate Source Page		

13	Average Price Commodity Publication Rate Source Page Heading		
14	Average Price Commodity Specified Price		
15	Average Price Commodity Delivery Dates		
16	Commodity Forward Average Price Leg Pricing Start Date - Unadjusted Date		

#### **D.2.6.10 Bullion Physical Leg - Commodity v2.0**

The following record is common segment of Bullion Physical Leg when presenting asset class Commodity in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Bullion Physical Leg Payer ID	Trade Counterparty Identifier	
2	Bullion Physical Leg Payer ID Type	ID Type	
3	Bullion Physical Leg Payer Party Name	Party Name	
4	Bullion Type		
5	Bullion Delivery Location		
6	Bullion Physical Quantity Unit		
7	Bullion Physical Quantity Frequency		
8	Bullion Physical Quantity Quantity		
9	Bullion Physical Quantity Schedule Step Unit		List of values
10	Bullion Physical Quantity Schedule Step Frequency		List of values
11	Bullion Physical Quantity Schedule Step Quantity		List of values
12	Bullion Total Physical Quantity Unit		
13	Bullion Total Physical Quantity Quantity		
14	Bullion Settlement Date - Unadjusted Date		
15	Bullion Settlement Date - Convention		

#### **D.2.6.11 Metal Physical Leg - Commodity v2.0**

The following record is common segment of Metal Physical Leg when presenting asset class Commodity in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Metal Physical Leg Payer ID	Trade Counterparty Identifier	
2	Metal Physical Leg Payer ID Type	ID Type	
3	Metal Physical Leg Payer Party Name	Party Name	
4	Metal Material		
5	Metal Shape		
6	Metal Brand Country		
7	Metal Grade		
8	Metal Delivery Periods - Unadjusted Date		List of values
9	Metal Delivery Periods - Convention		
10	Metal Delivery Location		
11	Metal Physical Quantity Unit		
12	Metal Physical Quantity Frequency		
13	Metal Physical Quantity Quantity		
14	Metal Physical Quantity Schedule Step Unit		List of values
15	Metal Physical Quantity Schedule Step Frequency		List of values
16	Metal Physical Quantity Schedule Step Quantity		List of values
17	Metal Total Physical Quantity Unit		
18	Metal Total Physical Quantity Quantity		

#### **D.2.6.12 Coal Physical Leg - Commodity v2.0**

The following record is common segment of Coal Physical Leg when presenting asset class Commodity in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Coal Physical Leg Payer ID	Trade Counterparty Identifier	
2	Coal Physical Leg Payer ID Type	ID Type	
3	Coal Physical Leg Payer Party Name	Party Name	
4	Coal Delivery Periods - Unadjusted Date		List of values
5	Coal Delivery Periods - Convention		
6	Coal Type		
7	Coal Source		
8	Coal sCoTA Specifications		

9	Coal BTU Quality Adjustment		
10	Coal so2 Quality Adjustment		
11	Coal Delivery Conditions Delivery At Source		
12	Coal Delivery Conditions Delivery Point		
13	Coal Physical Quantity Unit		
14	Coal Physical Quantity Frequency		
15	Coal Physical Quantity Quantity		
16	Coal Physical Quantity Schedule Step Unit		List of values
17	Coal Physical Quantity Schedule Step Frequency		List of values
18	Coal Physical Quantity Schedule Step Quantity		List of values
19	Coal Total Physical Quantity Unit		
20	Coal Total Physical Quantity Quantity		

#### **D.2.6.13 Gas Physical Leg - Commodity v2.0**

The following record is common segment of Gas Physical Leg when presenting asset class Commodity in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Gas Physical Leg Payer ID	Trade Counterparty Identifier	
2	Gas Physical Leg Payer ID Type	ID Type	
3	Gas Physical Leg Payer Party Name	Party Name	
4	Gas Delivery Periods - Unadjusted Date		List of values
5	Gas Delivery Periods - Convention		
6	Gas Type		
7	Gas Calorific Value		
8	Gas Quality		
9	Gas Delivery Conditions Delivery Point		
10	Gas Delivery Conditions Entry Point		
11	Gas Delivery Conditions Withdrawal Point		
12	Gas Physical Quantity Unit		
13	Gas Physical Quantity Frequency		
14	Gas Physical Quantity Quantity		
15	Gas Physical Quantity Schedule Step Unit		List of values
16	Gas Physical Quantity Schedule Step Frequency		List of values

17	Gas Physical Quantity Schedule Step Quantity		List of values
18	Gas Total Physical Quantity Unit		
19	Gas Total Physical Quantity Quantity		

#### **D.2.6.14 Oil Physical Leg - Commodity v2.0**

The following record is common segment of Oil Physical Leg when presenting asset class Commodity in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Oil Physical Leg Payer ID	Trade Counterparty Identifier	
2	Oil Physical Leg Payer ID Type	ID Type	
3	Oil Physical Leg Payer Party Name	Party Name	
4	Oil Delivery Periods - Unadjusted Date		List of values
5	Oil Delivery Periods - Convention		
6	Oil Type		
7	Oil Grade		
8	Oil Pipeline Pipeline Name		
9	Oil Pipeline Withdrawal Point		
10	Oil Pipeline Entry Point		
11	Oil Physical Quantity Unit		
12	Oil Physical Quantity Frequency		
13	Oil Physical Quantity Quantity		
14	Oil Physical Quantity Schedule Step Unit		List of values
15	Oil Physical Quantity Schedule Step Frequency		List of values
16	Oil Physical Quantity Schedule Step Quantity		List of values
17	Oil Total Physical Quantity Unit		
18	Oil Total Physical Quantity Quantity		

#### **D.2.6.15 Electricity Physical Leg - Commodity v2.0**

The following record is common segment of Electricity Physical Leg when presenting asset class Commodity in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.



Col. #	Field Name	Data Name	Remarks
1	Electricity Physical Leg Payer ID	Trade Counterparty Identifier	
2	Electricity Physical Leg Payer ID Type	ID Type	
3	Electricity Physical Leg Payer Party Name	Party Name	
4	Electricity Delivery Periods - Unadjusted Date		List of values
5	Electricity Delivery Periods - Convention		
6	Electricity Settlement Period(s) - Duration		List of values
7	Electricity Settlement Period(s) - Applicable Day 1		List of values
8	Electricity Settlement Period(s) - Applicable Day 2		List of values
9	Electricity Settlement Period(s) - Applicable Day 3		List of values
10	Electricity Settlement Period(s) - Applicable Day 4		List of values
11	Electricity Settlement Period(s) - Applicable Day 5		List of values
12	Electricity Settlement Period(s) - Applicable Day 6		List of values
13	Electricity Settlement Period(s) - Applicable Day 7		List of values
14	Electricity Settlement Period(s) - Start Time		List of values
15	Electricity Settlement Period(s) - Start Time Location		List of values
16	Electricity Settlement Period(s) - End Time		List of values
17	Electricity Settlement Period(s) - End Time Location		List of values
18	Electricity Settlement Period(s) - Exclude Holidays		List of values
19	Electricity Settlement Period(s) - Include Holidays		List of values
20	Electricity Load Type		
21	Electricity Type		
22	Electricity Voltage		
23	Electricity Delivery Point		
24	Electricity Physical Quantity Unit		
25	Electricity Physical Quantity Frequency		
26	Electricity Physical Quantity Quantity		
27	Electricity Physical Quantity Schedule Step Unit		
28	Electricity Physical Quantity Schedule Step Frequency		

29	Electricity Physical Quantity Schedule Step Quantity		
30	Electricity Total Physical Quantity Unit		
31	Electricity Total Physical Quantity Quantity		

## D.2.7 Features

### D.2.7.1 Early Termination - InterestRate v2.0

The following record is common segment of Early Termination feature when presenting the product types InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:Option:Swaption and InterestRate:Other.

Col. #	Field Name	Data Name	Remarks
1	Mandatory Early Termination Date Tenor Period		
2	Mandatory Early Termination Date - Unadjusted Date		
3	Mandatory Early Termination Date - Convention		
4	Single Party Option Buyer ID	Trade Counterparty Identifier	
5	Single Party Option Buyer ID Type	ID Type	
6	Single Party Option Buyer Party Name	Party Name	
7	Optional Early Termination Exercise Style		
8	Optional Early Termination Commencement Date - Unadjusted Date		
9	Optional Early Termination Commencement Date - Convention		
10	Optional Early Termination Expiration Date - Unadjusted Date		
11	Optional Early Termination Expiration Date - Convention		
12	Optional Early Termination Bermuda Exercise Dates - Unadjusted Date		List of Values.
13	Optional Early Termination Bermuda Exercise Dates - Convention		

Col. #	Field Name	Data Name	Remarks												
14	Optional Early Termination Relevant Underlying Dates - Unadjusted Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table> List of Values.	Product Type		IRFVF	IRCFF	IRBSS	IRCXX	IROIS	IRCBS	IRSXX	IRCFR	IRINF	IRSPT
Product Type															
IRFVF	IRCFF														
IRBSS	IRCXX														
IROIS	IRCBS														
IRSXX	IRCFR														
IRINF	IRSPT														
15	Optional Early Termination Relevant Underlying Dates - Convention		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table>	Product Type		IRFVF	IRCFF	IRBSS	IRCXX	IROIS	IRCBS	IRSXX	IRCFR	IRINF	IRSPT
Product Type															
IRFVF	IRCFF														
IRBSS	IRCXX														
IROIS	IRCBS														
IRSXX	IRCFR														
IRINF	IRSPT														
16	Optional Early Termination Adjusted Exercise Date		List of Values.  The values are paired with those in optional early termination adjusted early termination date.												
17	Optional Early Termination Adjusted Early Termination Date		List of Values.  The values are paired with those in optional early termination adjusted exercise date.												

### D.2.7.2 Cancelable Provision - InterestRate v2.0

The following record is common segment of Cancelable Provision feature when presenting the product types InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption and InterestRate:Other.

Col. #	Field Name	Data Name	Remarks										
1	Cancellation Option Buyer ID	Trade Counterparty Identifier											
2	Cancellation Option Buyer ID Type	ID Type											
3	Cancellation Option Buyer Party Name	Party Name											
4	Cancellation Option Seller ID	Trade Counterparty Identifier											
5	Cancellation Option Seller ID Type	ID Type											
6	Cancellation Option Seller Party Name	Party Name											
7	Cancellation Option Exercise Style												
8	Cancellation Option Commencement Date - Unadjusted Date												
9	Cancellation Option Commencement Date - Convention												
10	Cancellation Option Expiration Date - Unadjusted Date												
11	Cancellation Option Expiration Date - Convention												
12	Cancellation Option Bermuda Exercise Dates - Unadjusted Date		List of Values.										
13	Cancellation Option Bermuda Exercise Dates - Convention												
14	Cancellation Option Relevant Underlying Dates - Unadjusted Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr></table>	Product Type		IRFVF	IRCFF	IRBSS	IRCXX	IROIS	IRCBS	IRSXX	IRSPT
Product Type													
IRFVF	IRCFF												
IRBSS	IRCXX												
IROIS	IRCBS												
IRSXX	IRSPT												

Col. #	Field Name	Data Name	Remarks
			<div>IRINF</div> <div>List of Values.</div>
15	Cancellation Option Relevant Underlying Dates - Convention		<div>Product Type</div> <div>IRFVF IRCFF</div> <div>IRBSS IRCXX</div> <div>IROIS IRCBS</div> <div>IRSXX IRSPT</div> <div>IRINF</div>
16	Cancellation Option Initial Fee Payer ID	Trade Counterparty Identifier	
17	Cancellation Option Initial Fee Payer ID Type	ID Type	
18	Cancellation Option Initial Fee Payer Party Name	Party Name	
19	Cancellation Option Initial Fee Receiver ID	Trade Counterparty Identifier	
20	Cancellation Option Initial Fee Receiver ID Type	ID Type	
21	Cancellation Option Initial Fee Receiver Party Name	Party Name	
22	Cancellation Option Initial Fee Currency		
23	Cancellation Option Initial Fee Amount		

### D.2.7.3 Schedule - InterestRate:IRSwap v2.0

The following record is common segment of Schedule feature when presenting the sub products InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, and InterestRate:Option:Swaption.

Col. #	Field Name	Data Name	Remarks
1	Notional Schedule Step Date		List of Values.
2	Notional Schedule Step Date - Counterparty		List of Values.
3	Notional Schedule Step Value		List of Values.
4	Notional Schedule Step Value - Counterparty		List of Values.
5	Fixed Rate Schedule Step Date		List of Values.
6	Fixed Rate Schedule Step Date - Counterparty		List of Values.
7	Fixed Rate Schedule Step Value		List of Values.
8	Fixed Rate Schedule Step Value - Counterparty		List of Values.
9	Floating Rate Multiplier Schedule Step Date		List of Values.
10	Floating Rate Multiplier Schedule Step Date - Counterparty		List of Values.
11	Floating Rate Multiplier Schedule Step Value		List of Values.
12	Floating Rate Multiplier Schedule Step Value - Counterparty		List of Values.
13	Spread Schedule Step Date		List of Values.
14	Spread Schedule Step Date - Counterparty		List of Values.
15	Spread Schedule Step Value		List of Values.
16	Spread Schedule Step Value - Counterparty		List of Values.

#### D.2.7.4 Schedule - InterestRate:CapFloor v2.0

The following record is common segment of Schedule feature when presenting the base product InterestRate:CapFloor.

Col. #	Field Name	Data Name	Remarks
1	Notional Schedule Step Date		List of Values.
2	Notional Schedule Step Value		List of Values.
3	Floating Rate Multiplier Schedule Step Date		List of Values.
4	Floating Rate Multiplier Schedule Step Value		List of Values.
5	Spread Schedule Step Date		List of Values.
6	Spread Schedule Step Value		List of Values.
7	Cap Rate Schedule Step Date		List of Values.
8	Cap Rate Schedule Step Value		List of Values.
9	Floor Rate Schedule Step Date		List of Values.
10	Floor Rate Schedule Step Value		List of Values.

#### D.2.7.5 Schedule - InterestRate:Other v2.0

The following record is common segment of Schedule feature when presenting the base product InterestRate:Other.

Col. #	Field Name	Data Name	Remarks
1	Notional Schedule Step Date		List of Values.
2	Notional Schedule Step Date - Counterparty		List of Values.
3	Notional Schedule Step Value		List of Values.
4	Notional Schedule Step Value - Counterparty		List of Values.
5	Fixed Rate Schedule Step Date		List of Values.
6	Fixed Rate Schedule Step Date - Counterparty		List of Values.
7	Fixed Rate Schedule Step Value		List of Values.
8	Fixed Rate Schedule Step Value - Counterparty		List of Values.
9	Floating Rate Multiplier Schedule Step Date		List of Values.
10	Floating Rate Multiplier Schedule Step Date - Counterparty		List of Values.
11	Floating Rate Multiplier Schedule Step Value		List of Values.
12	Floating Rate Multiplier Schedule Step Value - Counterparty		List of Values.
13	Spread Schedule Step Date		List of Values.
14	Spread Schedule Step Date - Counterparty		List of Values.
15	Spread Schedule Step Value		List of Values.
16	Spread Schedule Step Value - Counterparty		List of Values.



17	Cap Rate Schedule Step Date		List of Values.
18	Cap Rate Schedule Step Value		List of Values.
19	Floor Rate Schedule Step Date		List of Values.
20	Floor Rate Schedule Step Value		List of Values.

## D.2.8 Valuation

### D.2.8.1 Valuations v2.0

The following record segment presents the shared version 2.0 trade details portion in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Valuation Date Time (Reporting For)		List of Values.
2	Valuation Value Currency (Reporting For)		List of Values.
3	Valuation Value Amount (Reporting For)		List of Values.
4	Valuation Type (Reporting For)		List of Values.
5	Valuation Value Currency (Counterparty)		List of Values.
6	Valuation Value Amount (Counterparty)		List of Values.
7	Valuation Value Currency (CCP)		List of Values.
8	Valuation Value Amount (CCP)		List of Values.

## D.2.9 Attachment

### D.2.9.1 Attachment v2.0

The following record segment presents the shared version 2.0 trade details portion in various UI Enquiry Reports or System Reports. For details on how the segment gets included in the report layout, please refer to the “Report Details” section under each relevant report.

Col. #	Field Name	Data Name	Remarks
1	Submitting Date Time		List of Values.
2	File Name		List of Values.
3	Submitting Party		List of Values.
4	Submitting User ID		List of Values.
5	Remark	Attachment Remark	List of Values.

## D.3 UI Enquiry Reports

### D.3.1 CTRV0501 - New Trade Detail Report v1.0

#### D.3.1.1 Report Description

<b>Purpose:</b>	This report shows the full detail view of a new trade event of reporting trade in version 1.0.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	Trade Event Enquiry -> Trade Event Type (New Trade) -> Click on single Event Reference -> Trade Event Details (Save to File)

#### D.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	CTRV0501-XXXXXX
Report Name	New Trade Detail Report - <product type> - Reporting Trade v1.0

#### D.3.1.3 Report Details

Col. #	Field Name	Data Name	Remarks						
*	Field Group “General Trade Event Details v1.0”		Refer to appendix D.2.2.						
+1	Counterparty	Trade Counterparty Identifier							
+2	Counterparty ID Type	ID Type							
+3	Counterparty Name	Party Name							
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier							
+5	Counterparty ID Type (Original Input Code)	ID Type							
+6	Counterparty Name (Original Input Code)	Party Name							
+7	Counterparty Role	Party Role	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td></td></tr></table>	Product Type		IRFVF	IRBSS	IROIS	
Product Type									
IRFVF	IRBSS								
IROIS									
+8	Trade Execution Time								
+9	Bilateral Comments								
+10	Special Terms Indicator								

Col. #	Field Name	Data Name	Remarks
+11	Special Terms Brief Description	Special Terms	
+12	Confirmed		
+13	Order Entry Timestamp		
+14	Submission of Order Entry Timestamp		
+15	Execution Type		
+16	Execution Venue		
*	Field Group "Trade Details v1.0"		This segment of record contains fields with varying structure depending on the product type. For detail, refer to appendix D.2.3.

#### **D.3.1.4 Sorting for Detail Records**

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

## D.3.2 CTRV0502 - Amendment Detail Report v1.0

### D.3.2.1 Report Description

<b>Purpose:</b>	This report shows the full detail view of an amendment trade event of reporting trade in version 1.0.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	Trade Event Enquiry -> Trade Event Type (Amendment) -> Click on single Event Reference -> Trade Event Details (Save to File)

### D.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	CTRV0502-XXXXXX
Report Name	Amendment Detail Report - <product type> - Reporting Trade v1.0

### D.3.2.3 Report Details

Col. #	Field Name	Data Name	Remarks						
*	Field Group “General Trade Event Details v1.0”		Refer to appendix D.2.2.						
+1	Counterparty	Trade Counterparty Identifier							
+2	Counterparty ID Type	ID Type							
+3	Counterparty Name	Party Name							
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier							
+5	Counterparty ID Type (Original Input Code)	ID Type							
+6	Counterparty Name (Original Input Code)	Party Name							
+7	Counterparty Role	Party Role	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td></td></tr></table>	Product Type		IRFVF	IRBSS	IROIS	
Product Type									
IRFVF	IRBSS								
IROIS									
+8	Agreement Date								
+9	Agreement Time								
+10	Event Effective Date								
+11	Bilateral Comments								

Col. #	Field Name	Data Name	Remarks
+12	Special Terms Indicator		
+13	Special Terms Brief Description	Special Terms	
+14	Confirmed		
+15	Order Entry Timestamp		
+16	Submission of Order Entry Timestamp		
+17	Execution Type		
+18	Execution Venue		
*	Field Group "Payment v1.0"		Refer to appendix D.2.4.
*	Field Group "Trade Details v1.0"		This segment of record contains fields with varying structure depending on the product type. For detail, refer to appendix D.2.3.

#### **D.3.2.4 Sorting for Detail Records**

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

### D.3.3 CTRV0503 - Partial Termination Detail Report v1.0

#### D.3.3.1 Report Description

<b>Purpose:</b>	This report shows the full detail view of a partial termination trade event of reporting trade in version 1.0 with asset class Interest Rate only.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	Trade Event Enquiry -> Asset Class (Interest Rate) -> Trade Event Type (Partial Termination) -> Click on single Event Reference -> Trade Event Details (Save to File)

#### D.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	CTRV0503
Report Name	Partial Termination Detail Report - Reporting Trade v1.0

#### D.3.3.3 Report Details

Col. #	Field Name	Data Name	Remarks
*	Field Group “General Trade Event Details v1.0”		Refer to appendix D.2.2.
+1	Counterparty	Trade Counterparty Identifier	
+2	Counterparty ID Type	ID Type	
+3	Counterparty Name	Party Name	
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	Not applicable
+5	Counterparty ID Type (Original Input Code)	ID Type	Not applicable
+6	Counterparty Name (Original Input Code)	Party Name	Not applicable
+7	Counterparty Role	Party Role	
+8	Agreement Date		
+9	Event Effective Date		
*	Field Group “Payment v1.0”		Refer to appendix D.2.4.
+1	Change in Notional Amount Currency		
+2	Change in Notional Amount		



Col. #	Field Name	Data Name	Remarks
+3	Outstanding Notional Amount Currency		
+4	Outstanding Notional Amount		

#### **D.3.3.4 Sorting for Detail Records**

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

## D.3.4 CTRV0504 - Full Termination Detail Report v1.0

### D.3.4.1 Report Description

<b>Purpose:</b>	This report shows the full detail view of a full termination trade event of reporting trade in version 1.0 with asset class Interest Rate and Foreign Exchange only.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	Trade Event Enquiry -> Trade Event Type (Full Termination) -> Click on single Event Reference -> Trade Event Details (Save to File)

### D.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	CTRV0504
Report Name	Full Termination Detail Report - Reporting Trade

### D.3.4.3 Report Details

Col. #	Field Name	Data Name	Remarks						
*	Field Group “General Trade Event Details v1.0”		Refer to appendix D.2.2.						
+1	Counterparty	Trade Counterparty Identifier							
+2	Counterparty ID Type	ID Type							
+3	Counterparty Name	Party Name							
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	Not applicable						
+5	Counterparty ID Type (Original Input Code)	ID Type	Not applicable						
+6	Counterparty Name (Original Input Code)	Party Name	Not applicable						
+7	Counterparty Role	Party Role	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td></td></tr></table>	Product Type		IRFVF	IRBSS	IROIS	
Product Type									
IRFVF	IRBSS								
IROIS									
+8	Agreement Date								
+9	Event Effective Date								
*	Field Group “Payment v1.0”		Refer to appendix D.2.4.						

Col. #	Field Name	Data Name	Remarks
+1	Change in Notional Amount Currency		
+2	Change in Notional Amount		
+3	Outstanding Notional Amount Currency		
+4	Outstanding Notional Amount		

#### **D.3.4.4 Sorting for Detail Records**

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

## D.3.5 CTRV0509 - Withdrawal Detail Report

### D.3.5.1 Report Description

<b>Purpose:</b>	This report shows the full detail view of a withdrawal trade event of reporting trade.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	Trade Event Enquiry -> Trade Event Type (Withdrawn) -> Click on single Event Reference -> Trade Event Details (Save to File)

### D.3.5.2 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	CTRV0509
Report Name	Withdrawal Detail Report - Reporting Trade

### D.3.5.3 Report Details

Col. #	Field Name	Data Name	Remarks												
*	Field Group “General Trade Event Details v2.0”		Refer to appendix D.2.2.												
+1	Counterparty	Trade Counterparty Identifier													
+2	Counterparty ID Type	ID Type													
+3	Counterparty Name	Party Name													
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	Not applicable												
+5	Counterparty ID Type (Original Input Code)	ID Type	Not applicable												
+6	Counterparty Name (Original Input Code)	Party Name	Not applicable												
+7	Counterparty Place of Incorporation		Not applicable												
+8	Counterparty Role	Party Role	<table><tr><th colspan="2">IR</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA
IR															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRCFR														
IRINF	IRFRA														

Col. #	Field Name	Data Name	Remarks	
			IRSPT	
			FX	
			FXOPT	FXNDO
			EQ	
			EQOPT	EQSWP
			EQVSW	EQDSW
			CD	
			CDSNS	CDSNC
			CDITC	CDITI
			CDIXC	CDIXI
			CM	
			CMSWP	CMOPT
			CMFWD	

#### **D.3.5.4 Sorting for Detail Records**

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

## D.3.6 CTRV0510 - Quit Detail Report

### D.3.6.1 Report Description

<b>Purpose:</b>	This report shows the full detail view of a quit trade event of reporting trade.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on "Save to File" icon on Web Page by User
<b>Access Path:</b>	Trade Event Enquiry -> Trade Event Type (Quit) -> Click on single Event Reference -> Trade Event Details (Save to File)

### D.3.6.2 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	CTRV0510
Report Name	Quit Detail Report - Reporting Trade

### D.3.6.3 Report Details

Col . #	Field Name	Data Name	Remarks														
*	Field Group “General Trade Event Details v2.0”		Refer to appendix D.2.2.														
+1	Counterparty	Trade Counterparty Identifier															
+2	Counterparty ID Type	ID Type															
+3	Counterparty Name	Party Name															
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	Not applicable														
+5	Counterparty ID Type (Original Input Code)	ID Type	Not applicable														
+6	Counterparty Name (Original Input Code)	Party Name	Not applicable														
+7	Counterparty Place of Incorporation		Not applicable														
+8	Counterparty Role	Party Role	<table><tr><th colspan="2">IR</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT	
IR																	
IRFVF	IRCFF																
IROIS	IRCBS																
IRBSS	IRCXX																
IRSXX	IRCFR																
IRINF	IRFRA																
IRSPT																	

Col . #	Field Name	Data Name	Remarks																								
			<table><tr><td colspan="2">FX</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	FX		FXOPT	FXNDO	EQ		EQOPT	EQSWP	EQVSW	EQDSW	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI	CM		CMSWP	CMOPT	CMFWD	
FX																											
FXOPT	FXNDO																										
EQ																											
EQOPT	EQSWP																										
EQVSW	EQDSW																										
CD																											
CDSNS	CDSNC																										
CDITC	CDITI																										
CDIXC	CDIXI																										
CM																											
CMSWP	CMOPT																										
CMFWD																											

#### D.3.6.4 Sorting for Detail Records

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

## D.3.7 CTRV0511 - Backloading Detail Report v1.0

### D.3.7.1 Report Description

<b>Purpose:</b>	This report shows the full detail view of a backloading trade event of reporting trade in version 1.0.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	Trade Event Enquiry -> Trade Event Type (Backloading) -> Click on single Event Reference -> Trade Event Details (Save to File)

### D.3.7.2 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	CTRV0511-XXXXXX
Report Name	Backloading Detail Report - <product type> - Reporting Trade

### D.3.7.3 Report Details

Col. #	Field Name	Data Name	Remarks						
*	Field Group “General Trade Event Details v1.0”		Refer to appendix D.2.2.						
+1	Counterparty	Trade Counterparty Identifier							
+2	Counterparty ID Type	ID Type							
+3	Counterparty Name	Party Name							
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier							
+5	Counterparty ID Type (Original Input Code)	ID Type							
+6	Counterparty Name (Original Input Code)	Party Name							
+7	Counterparty Role	Party Role	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td></td></tr></table>	Product Type		IRFVF	IRBSS	IROIS	
Product Type									
IRFVF	IRBSS								
IROIS									
+8	Backloading Date								
+9	Trade Execution Time								
+10	Bilateral Comments								
+11	Special Terms Indicator								



Col. #	Field Name	Data Name	Remarks
+12	Special Terms Brief Description	Special Terms	
+13	Confirmed		
+14	Order Entry Timestamp		
+15	Submission of Order Entry Timestamp		
+16	Execution Type		
+17	Execution Venue		
*	Field Group "Trade Details v1.0"		This segment of record contains fields with varying structure depending on the product type. For detail, refer to appendix D.2.3.

#### **D.3.7.4 Sorting for Detail Records**

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

## D.3.8 CTRV0513 / CTRV0613 - Relink Detail Report / Alleged Relink Detail Report

### D.3.8.1 Report Description

<b>Purpose:</b>	This report shows the full detail view of a relink trade event or alleged relink trade event of reporting trade.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	CTRV 0513: Trade Event Enquiry -> Trade Event Type (Relink) -> Click on single Event Reference -> Trade Event Details (Save to File)  CTRV 0613: Alleged Trade Event Enquiry -> Alleged Trade Event Selection -> Click on single Event Reference -> Trade Event Details (Save to File)

### D.3.8.2 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	CTRV0513 (for Trade Event Detail)
	CTRV0613 (for Alleged Trade Event Detail)
Report Name	Relink Detail Report - Reporting Trade (for Trade Event Detail)
	Alleged Relink Detail Report - Reporting Trade (for Alleged Trade Event Detail)

### D.3.8.3 Report Details

The different layouts for Trade Event and Alleged Trade Event are as follows.

#### (a) Trade Event

Col. #	Field Name	Data Name	Remarks
*	Field Group “General Trade Event Details v2.0”		Refer to appendix D.2.2.
+1	Counterparty	Trade Counterparty Identifier	
+2	Counterparty ID Type	ID Type	

Col. #	Field Name	Data Name	Remarks
+3	Counterparty Name	Party Name	
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	Not applicable
+5	Counterparty ID Type (Original Input Code)	ID Type	Not applicable
+6	Counterparty Name (Original Input Code)	Party Name	Not applicable
+7	Counterparty Place of Incorporation		Not applicable
+8	Counterparty Role	Party Role	This field is blank.
+9	Relink To	Trade Reference	

**(b) Alleged Trade Event**

Col. #	Field Name	Data Name	Remarks
*	Field Group “Alleged Trade Event Details v2.0”		Refer to appendix D.2.2.
+1	Originator	Participant ID	
+2	Originator Name	Participant Name	
+3	Originator Reporting For	TR Entity ID	
+4	Originator Reporting For Party Name	Party Name	
+5	Relink To		

**D.3.8.4 Sorting for Detail Records**

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

## D.3.9 CTRV0514 - Suppress Uncertain Detail Report

### D.3.9.1 Report Description

<b>Purpose:</b>	This report shows the full detail view of a suppress uncertain trade event of reporting trade.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	Trade Event Enquiry -> Trade Event Type (Suppress Uncertain) -> Click on single Event Reference -> Trade Event Details (Save to File)

### D.3.9.2 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	CTRV0514
Report Name	Suppress Uncertain Detail Report - Reporting Trade

### D.3.9.3 Report Details

Col. #	Field Name	Data Name	Remarks												
*	Field Group “General Trade Event Details v2.0”		Refer to appendix D.2.2.												
+1	Counterparty	Trade Counterparty Identifier													
+2	Counterparty ID Type	ID Type													
+3	Counterparty Name	Party Name													
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	Not applicable												
+5	Counterparty ID Type (Original Input Code)	ID Type	Not applicable												
+6	Counterparty Name (Original Input Code)	Party Name	Not applicable												
+7	Counterparty Place of Incorporation		Not applicable												
+8	Counterparty Role	Party Role	<table><tr><th colspan="2">IR</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA
IR															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRCFR														
IRINF	IRFRA														

Col. #	Field Name	Data Name	Remarks
			<div>IRSPT</div> <div>FX</div> <div>FXOPTFXNDO</div> <div>EQ</div> <div>EQOPTEQSWP</div> <div>EQVSWEQDSW</div> <div>CD</div> <div>CDSNSCDSNC</div> <div>CDITCDCITI</div> <div>CDIXCDCIXI</div> <div>CM</div> <div>CMSWPCMOPT</div> <div>CMFWD</div>
+9	Suppress Uncertain Indicator		

#### D.3.9.4 Sorting for Detail Records

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

## D.3.10 CTRV0515 - New Trade Detail Report

### D.3.10.1 Report Description

<b>Purpose:</b>	This report shows the full detail view of a new trade event of reporting trade.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	Trade Event Enquiry -> Trade Event Type (New Trade) -> Click on single Event Reference -> Trade Event Details (Save to File)

### D.3.10.2 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	CTRV0515-XXXXXX
Report Name	New Trade Detail Report - <product type> - Reporting Trade

### D.3.10.3 Report Details

Col. #	Field Name	Data Name	Remarks
*	Field Group “General Trade Event Details v2.0”		Refer to appendix D.2.2.
+1	Counterparty	Trade Counterparty Identifier	
+2	Counterparty ID Type	ID Type	
+3	Counterparty Name	Party Name	
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	
+5	Counterparty ID Type (Original Input Code)	ID Type	
+6	Counterparty Name (Original Input Code)	Party Name	
+7	Counterparty Place of Incorporation		

Col. #	Field Name	Data Name	Remarks																																						
+8	Counterparty Role	Party Role	<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">FX</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT		FX		FXOPT	FXNDO	EQ		EQOPT	EQSWP	EQVSW	EQDSW	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI	CM		CMSWP	CMOPT	CMFWD	
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IROIS	IRCBS																																								
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+10	Bilateral Comments																																								
+11	Special Terms Indicator																																								
+12	Special Terms Brief Description	Special Terms																																							
+13	Confirmed																																								
+14	Order Entry Timestamp																																								
+15	Submission of Order Entry Timestamp																																								
+16	Execution Type																																								
+17	Execution Venue																																								
*	Field Group “Trade Details v2.0”		This segment of record contains fields with varying structure depending on the sub product. For detail, refer to appendix D.2.5.																																						

#### **D.3.10.4 Sorting for Detail Records**

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

## D.3.11 CTRV0516 - Amendment Detail Report

### D.3.11.1 Report Description

<b>Purpose:</b>	This report shows the full detail view of an amendment trade event of reporting trade.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	Trade Event Enquiry -> Trade Event Type (Amendment) -> Click on single Event Reference -> Trade Event Details (Save to File)

### D.3.11.2 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	CTRV0516-XXXXXX
Report Name	Amendment Detail Report - <product type> - Reporting Trade

### D.3.11.3 Report Details

Col. #	Field Name	Data Name	Remarks
*	Field Group “General Trade Event Details v2.0”		Refer to appendix D.2.2.
+1	Counterparty	Trade Counterparty Identifier	
+2	Counterparty ID Type	ID Type	
+3	Counterparty Name	Party Name	
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	
+5	Counterparty ID Type (Original Input Code)	ID Type	
+6	Counterparty Name (Original Input Code)	Party Name	
+7	Counterparty Place of Incorporation		



Col. #	Field Name	Data Name	Remarks																																						
+8	Counterparty Role	Party Role	<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">FX</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT		FX		FXOPT	FXNDO	EQ		EQOPT	EQSWP	EQVSW	EQDSW	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI	CM		CMSWP	CMOPT	CMFWD	
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CM																																									
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+11	Event Effective Date																																								
+12	Bilateral Comments																																								
+13	Special Terms Indicator																																								
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+16	Order Entry Timestamp																																								
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+18	Execution Type																																								
+19	Execution Venue																																								
*	Field Group “Trade Details v2.0”		This segment of record contains fields with varying structure depending on the product type. For detail, refer to appendix D.2.5.																																						

#### **D.3.11.4 Sorting for Detail Records**

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

## D.3.12 CTRV0517 - Partial Termination Detail Report

### D.3.12.1 Report Description

<b>Purpose:</b>	This report shows the full detail view of a partial termination trade event of reporting trade with asset class Interest Rate, Equity and Commodity (exclude Interest Rate Other, Equity Other and Commodity Other) only.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	Trade Event Enquiry -> Asset Class (Interest Rate) -> Trade Event Type (Partial Termination) -> Click on single Event Reference -> Trade Event Details (Save to File)

### D.3.12.2 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	CTRV0517
Report Name	Partial Termination Detail Report - Reporting Trade v1.0

### D.3.12.3 Report Details

Col. #	Field Name	Data Name	Remarks
*	Field Group “General Trade Event Details v2.0”		Refer to appendix D.2.2.
+1	Counterparty	Trade Counterparty Identifier	
+2	Counterparty ID Type	ID Type	
+3	Counterparty Name	Party Name	
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	Not applicable
+5	Counterparty ID Type (Original Input Code)	ID Type	Not applicable
+6	Counterparty Name (Original Input Code)	Party Name	Not applicable
+7	Counterparty Place of Incorporation		Not applicable

Col. #	Field Name	Data Name	Remarks																																		
+8	Counterparty Role	Party Role	<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT		EQ		EQOPT	EQSWP	EQVSW	EQDSW	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI	CM		CMSWP	CMOPT	CMFWD	
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+17	Change in Notional Amount - Currency		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI																										
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+18	Change in Notional Amount		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI																										
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CDSNC	CDSNS																																				
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+19	Outstanding Notional Amount - Currency		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI																										
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+20	Outstanding Notional Amount		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI																										
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CDIXC	CDIXI																																				
CDITC	CDITI																																				

Col. #	Field Name	Data Name	Remarks																		
+21	Change in Notional Amount (Currency 1) - Currency		<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQSWP</td><td>EQVSW</td></tr></table> <p>[Deal notional amount] for EQSWP. [Variance amount] for EQVSW.</p>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT		EQ		EQSWP	EQVSW
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IROIS	IRCBS																				
IRBSS	IRCXX																				
IRSXX	IRCFR																				
IRINF	IRFRA																				
IRSPT																					
EQ																					
EQSWP	EQVSW																				
+22	Change in Notional Amount (Currency 1)		<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQSWP</td><td>EQVSW</td></tr></table> <p>[Deal notional amount] for EQSWP. [Variance amount] for EQVSW.</p>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT		EQ		EQSWP	EQVSW
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IROIS	IRCBS																				
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+23	Outstanding Notional Amount (Currency 1) - Currency		<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQSWP</td><td>EQVSW</td></tr></table> <p>[Deal notional amount] for EQSWP. [Variance amount] for EQVSW.</p>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT		EQ		EQSWP	EQVSW
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EQ																					
EQSWP	EQVSW																				
+24	Outstanding Notional Amount (Currency 1)		<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQSWP</td><td>EQVSW</td></tr></table> <p>[Deal notional amount] for EQSWP. [Variance amount] for EQVSW.</p>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT		EQ		EQSWP	EQVSW
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IRFVF	IRCFF																				
IROIS	IRCBS																				
IRBSS	IRCXX																				
IRSXX	IRCFR																				
IRINF	IRFRA																				
IRSPT																					
EQ																					
EQSWP	EQVSW																				

Col. #	Field Name	Data Name	Remarks	
+25	Change in Notional Amount (Currency 2) - Currency		IR	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRCFR
			IRINF	IRFRA
			IRSPT	
+26	Change in Notional Amount (Currency 2)		IR	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRCFR
			IRINF	IRFRA
			IRSPT	
+27	Outstanding Notional Amount (Currency 2) - Currency		IR	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRCFR
			IRINF	IRFRA
			IRSPT	
+28	Outstanding Notional Amount (Currency 2)		IR	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRCFR
			IRINF	IRFRA
			IRSPT	
+29	Change in Number of Options		EQ	
		EQOPT		
+30	Outstanding Number of Options		EQ	
		EQOPT		
+31	Change in Number of Units		EQ	
		EQDSW		
+32	Outstanding Number of Units		EQ	
		EQDSW		
+33	Leg Type (Leg 1)		CM	
		CMSWP		
+34	Change in Number of Units (Leg 1)		CM	
			CMSWP	CMOPT
			CMFWD	
+35	Outstanding Number of Units (Leg 1)		CM	
			CMSWP	CMOPT
			CMFWD	
+36	Leg Type (Leg 2)		CM	
			CMSWP	

Col. #	Field Name	Data Name	Remarks				
+37	Change in Number of Units (Leg 2)		<table><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td></td></tr></table>	CM		CMSWP	
CM							
CMSWP							
+38	Outstanding Number of Units (Leg 2)		<table><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td></td></tr></table>	CM		CMSWP	
CM							
CMSWP							

#### **D.3.12.4 Sorting for Detail Records**

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

### D.3.13 CTRV0518 - Full Termination Detail Report

#### D.3.13.1 Report Description

<b>Purpose:</b>	This report shows the full detail view of a full termination trade event of reporting trade, exclude Interest Rate Other, Equity Other, Foreign Exchange Other and Commodity Other.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	Trade Event Enquiry -> Trade Event Type (Full Termination) -> Click on single Event Reference -> Trade Event Details (Save to File)

#### D.3.13.2 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	CTRV0518
Report Name	Full Termination Detail Report - Reporting Trade

#### D.3.13.3 Report Details

Col. #	Field Name	Data Name	Remarks
*	Field Group “General Trade Event Details v2.0”		Refer to appendix D.2.2.
+1	Counterparty	Trade Counterparty Identifier	
+2	Counterparty ID Type	ID Type	
+3	Counterparty Name	Party Name	
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	Not applicable
+5	Counterparty ID Type (Original Input Code)	ID Type	Not applicable
+6	Counterparty Name (Original Input Code)	Party Name	Not applicable
+7	Counterparty Place of Incorporation		Not applicable

Col. #	Field Name	Data Name	Remarks	
+8	Counterparty Role	Party Role	IR	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRCFR
			IRINF	IRFRA
			IRSPT	
			FX	
			FXOPT	FXNDO
			EQ	
			EQOPT	EQSWP
			EQVSW	EQDSW
			CD	
			CDSNC	CDSNS
			CDIXC	CDIXI
			CDITC	CDITI
			CM	
			CMSWP	CMOPT
			CMFWD	
+9	Agreement Date			
+10	Agreement Time			
+11	Event Effective Date			
+12	Confirmed			
+13	Order Entry Timestamp			
+14	Submission of Order Entry Timestamp			
+15	Execution Type			
+16	Execution Venue			
+17	Change in Notional Amount - Currency		CD	
			CDSNC	CDSNS
			CDIXC	CDIXI
			CDITC	CDITI
+18	Change in Notional Amount		CD	
			CDSNC	CDSNS
			CDIXC	CDIXI
			CDITC	CDITI
+19	Outstanding Notional Amount - Currency		CD	
			CDSNC	CDSNS
			CDIXC	CDIXI
			CDITC	CDITI
+20	Outstanding Notional Amount		CD	
			CDSNC	CDSNS
			CDIXC	CDIXI
			CDITC	CDITI



Col. #	Field Name	Data Name	Remarks																								
+21	Change in Notional Amount (Currency 1) - Currency		<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">FX</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr><tr><td>FXNDF</td><td>FXFWD</td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQSWP</td><td>EQVSW</td></tr></table> <p>[Deal notional amount] for EQSWP. [Variance amount] for EQVSW.</p>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT		FX		FXOPT	FXNDO	FXNDF	FXFWD	EQ		EQSWP	EQVSW
IR																											
IRFVF	IRCFF																										
IROIS	IRCBS																										
IRBSS	IRCXX																										
IRSXX	IRCFR																										
IRINF	IRFRA																										
IRSPT																											
FX																											
FXOPT	FXNDO																										
FXNDF	FXFWD																										
EQ																											
EQSWP	EQVSW																										
+22	Change in Notional Amount (Currency 1)		<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">FX</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr><tr><td>FXNDF</td><td>FXFWD</td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQSWP</td><td>EQVSW</td></tr></table> <p>[Deal notional amount] for EQSWP. [Variance amount] for EQVSW.</p>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT		FX		FXOPT	FXNDO	FXNDF	FXFWD	EQ		EQSWP	EQVSW
IR																											
IRFVF	IRCFF																										
IROIS	IRCBS																										
IRBSS	IRCXX																										
IRSXX	IRCFR																										
IRINF	IRFRA																										
IRSPT																											
FX																											
FXOPT	FXNDO																										
FXNDF	FXFWD																										
EQ																											
EQSWP	EQVSW																										
+23	Outstanding Notional Amount (Currency 1) - Currency		<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">FX</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr><tr><td>FXNDF</td><td>FXFWD</td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQSWP</td><td>EQVSW</td></tr></table> <p>[Deal notional amount] for EQSWP. [Variance amount] for EQVSW.</p>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT		FX		FXOPT	FXNDO	FXNDF	FXFWD	EQ		EQSWP	EQVSW
IR																											
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FX																											
FXOPT	FXNDO																										
FXNDF	FXFWD																										
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EQSWP	EQVSW																										

Col. #	Field Name	Data Name	Remarks																								
+24	Outstanding Notional Amount (Currency 1)		<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">FX</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr><tr><td>FXNDF</td><td>FXFWD</td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQSWP</td><td>EQVSW</td></tr></table> <p>[Deal notional amount] for EQSWP. [Variance amount] for EQVSW.</p>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT		FX		FXOPT	FXNDO	FXNDF	FXFWD	EQ		EQSWP	EQVSW
IR																											
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IRBSS	IRCXX																										
IRSXX	IRCFR																										
IRINF	IRFRA																										
IRSPT																											
FX																											
FXOPT	FXNDO																										
FXNDF	FXFWD																										
EQ																											
EQSWP	EQVSW																										
+25	Change in Notional Amount (Currency 2) - Currency		<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">FX</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr><tr><td>FXNDF</td><td>FXFWD</td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT		FX		FXOPT	FXNDO	FXNDF	FXFWD				
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IRSPT																											
FX																											
FXOPT	FXNDO																										
FXNDF	FXFWD																										
+26	Change in Notional Amount (Currency 2)		<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">FX</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr><tr><td>FXNDF</td><td>FXFWD</td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT		FX		FXOPT	FXNDO	FXNDF	FXFWD				
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FXNDF	FXFWD																										
+27	Outstanding Notional Amount (Currency 2) - Currency		<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">FX</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr><tr><td>FXNDF</td><td>FXFWD</td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT		FX		FXOPT	FXNDO	FXNDF	FXFWD				
IR																											
IRFVF	IRCFF																										
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IRINF	IRFRA																										
IRSPT																											
FX																											
FXOPT	FXNDO																										
FXNDF	FXFWD																										

Col. #	Field Name	Data Name	Remarks																				
+28	Outstanding Notional Amount (Currency 2)		<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">FX</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr><tr><td>FXNDF</td><td>FXFWD</td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT		FX		FXOPT	FXNDO	FXNDF	FXFWD
IR																							
IRFVF	IRCFF																						
IROIS	IRCBS																						
IRBSS	IRCXX																						
IRSXX	IRCFR																						
IRINF	IRFRA																						
IRSPT																							
FX																							
FXOPT	FXNDO																						
FXNDF	FXFWD																						
+29	Change in Number of Options		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table>	EQ		EQOPT																	
EQ																							
EQOPT																							
+30	Outstanding Number of Options		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table>	EQ		EQOPT																	
EQ																							
EQOPT																							
+31	Change in Number of Units		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQDSW</td><td></td></tr></table>	EQ		EQDSW																	
EQ																							
EQDSW																							
+32	Outstanding Number of Units		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQDSW</td><td></td></tr></table>	EQ		EQDSW																	
EQ																							
EQDSW																							
+33	Leg Type (Leg 1)		<table><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td></td></tr></table>	CM		CMSWP																	
CM																							
CMSWP																							
+34	Change in Number of Units (Leg 1)		<table><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	CM		CMSWP	CMOPT	CMFWD															
CM																							
CMSWP	CMOPT																						
CMFWD																							
+35	Outstanding Number of Units (Leg 1)		<table><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	CM		CMSWP	CMOPT	CMFWD															
CM																							
CMSWP	CMOPT																						
CMFWD																							
+36	Leg Type (Leg 2)		<table><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td></td></tr></table>	CM		CMSWP																	
CM																							
CMSWP																							
+37	Change in Number of Units (Leg 2)		<table><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td></td></tr></table>	CM		CMSWP																	
CM																							
CMSWP																							
+38	Outstanding Number of Units (Leg 2)		<table><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td></td></tr></table>	CM		CMSWP																	
CM																							
CMSWP																							

#### **D.3.13.4 Sorting for Detail Records**

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

## D.3.14 CTRV0519 - Backloading Detail Report

### D.3.14.1 Report Description

<b>Purpose:</b>	This report shows the full detail view of a backloading trade event of reporting trade.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	Trade Event Enquiry -> Trade Event Type (Backloading) -> Click on single Event Reference -> Trade Event Details (Save to File)

### D.3.14.2 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	CTRV0519-XXXXXX
Report Name	Backloading Detail Report - <product type> - Reporting Trade

### D.3.14.3 Report Details

Col. #	Field Name	Data Name	Remarks
*	Field Group “General Trade Event Details v2.0”		Refer to appendix D.2.2.
+1	Counterparty	Trade Counterparty Identifier	
+2	Counterparty ID Type	ID Type	
+3	Counterparty Name	Party Name	
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	
+5	Counterparty ID Type (Original Input Code)	ID Type	
+6	Counterparty Name (Original Input Code)	Party Name	
+7	Counterparty Place of Incorporation		

Col. #	Field Name	Data Name	Remarks																																						
+8	Counterparty Role	Party Role	<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">FX</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT		FX		FXOPT	FXNDO	EQ		EQOPT	EQSWP	EQVSW	EQDSW	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI	CM		CMSWP	CMOPT	CMFWD	
IR																																									
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CDITC	CDITI																																								
CM																																									
CMSWP	CMOPT																																								
CMFWD																																									
+9	Backloading Date																																								
+10	Trade Execution Time																																								
+11	Bilateral Comments																																								
+12	Special Terms Indicator																																								
+13	Special Terms Brief Description	Special Terms																																							
+14	Confirmed																																								
+15	Order Entry Timestamp																																								
+16	Submission of Order Entry Timestamp																																								
+17	Execution Type																																								
+18	Execution Venue																																								
*	Field Group “Trade Details v2.0”		This segment of record contains fields with varying structure depending on the sub product. For detail, refer to appendix D.2.5.																																						

#### **D.3.14.4 Sorting for Detail Records**

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

## D.3.15 CTRV0701 - Trade Detail Report

### D.3.15.1 Report Description

<b>Purpose:</b>	This report shows the full detail view of a reporting trade.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	Trade Enquiry -> Trade Selection -> Click on single Trade Reference -> Trade Details (Save to File)

### D.3.15.2 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	CTRV0701-XXXXXX
Report Name	Trade Detail Report - <product type> - Reporting Trade

### D.3.15.3 Report Details

The different layouts for Interest Rate Derivative, Foreign Exchange Derivatives, Equity Derivatives, Credit Derivatives and Commodity Derivatives are as follows.

#### (a) Interest Rate Derivatives (exclude Interest Rate Derivatives Other)

Col. #	Field Name	Data Name	Remarks
1	Asset Class		
2	Base Product		
3	Sub Product		
4	Transaction Type		
5	OTC Derivatives Product Taxonomy		
6	Unique Transaction Identifier (UTI) Indicator		
7	Unique Transaction Identifier (UTI) - Issuer ID		
8	Unique Transaction Identifier (UTI) - UTI Value		
9	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		

**Hong Kong Interbank Clearing Limited**  
**Operating Procedures for Hong Kong Trade Repository -**  
**User Manual for Participants (Trade Functions - Reporting Service - Appendix)**

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10	Confirmation Date Time			
11	Confirmation Platform ID			
12	CP Trade Reference			
13	Clearing			
14	CCP ID			
15	Trade Party 1 ID	Trade Counterparty Identifier		
16	Trade Party 1 ID Type	ID Type		
17	Trade Party 1 Name	Party Name		
18	Trade Party 1 Place of Incorporation			
19	Trade Party 2 ID	Trade Counterparty Identifier		
20	Trade Party 2 ID Type	ID Type		
21	Trade Party 2 Name	Party Name		
22	Trade Party 2 Place of Incorporation			
23	Bilateral Comments			
24	Industrial Sector			
25	Counterparty Industrial Sector			
26	Trade Date			
27	Floating Rate Payer ID - Participant	Trade Counterparty Identifier	Product Type	
			IRFVF	IROIS
			IRBSS	IRINF
			IRCFF	IRCBS
			IRSPT	
If participant leg is floating rate payer.				
28	Floating Rate Payer ID Type - Participant	ID Type	Product Type	
			IRFVF	IROIS
			IRBSS	IRINF
			IRCFF	IRCBS
			IRSPT	
If participant leg is floating rate payer.				
29	Floating Rate Payer Party Name - Participant	Party Name	Product Type	
			IRFVF	IROIS
			IRBSS	IRINF
			IRCFF	IRCBS
			IRSPT	
If participant leg is floating rate payer.				

30	Floating Rate Payer ID - Counterparty	Trade Counterparty Identifier	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRBSS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If counterparty leg is floating rate payer.</p>	Product Type		IRFVF	IROIS	IRBSS	IRINF	IRCFF	IRCBS	IRSPT	
Product Type													
IRFVF	IROIS												
IRBSS	IRINF												
IRCFF	IRCBS												
IRSPT													
31	Floating Rate Payer ID Type - Counterparty	ID Type	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRBSS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If counterparty leg is floating rate payer.</p>	Product Type		IRFVF	IROIS	IRBSS	IRINF	IRCFF	IRCBS	IRSPT	
Product Type													
IRFVF	IROIS												
IRBSS	IRINF												
IRCFF	IRCBS												
IRSPT													
32	Floating Rate Payer Party Name - Counterparty	Party Name	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRBSS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If counterparty leg is floating rate payer.</p>	Product Type		IRFVF	IROIS	IRBSS	IRINF	IRCFF	IRCBS	IRSPT	
Product Type													
IRFVF	IROIS												
IRBSS	IRINF												
IRCFF	IRCBS												
IRSPT													
33	Fixed Rate Payer ID - Participant	Trade Counterparty Identifier	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If participant leg is fixed rate payer.</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT													
34	Fixed Rate Payer ID Type - Participant	ID Type	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If participant leg is fixed rate payer.</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT													
35	Fixed Rate Payer Party Name - Participant	Party Name	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If participant leg is fixed rate payer.</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT													
36	Fixed Rate Payer ID - Counterparty	Trade Counterparty Identifier	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If counterparty leg is fixed rate payer.</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT													



37	Fixed Rate Payer ID Type - Counterparty	ID Type	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If counterparty leg is fixed rate payer.</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT													
38	Fixed Rate Payer Party Name - Counterparty	Party Name	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If counterparty leg is fixed rate payer.</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT													
39	Known Amount Payer ID - Participant	Trade Counterparty Identifier	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If participant leg is known amount payer.</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT													
40	Known Amount Payer ID Type - Participant	ID Type	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If participant leg is known amount payer.</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT													
41	Known Amount Payer Party Name - Participant	Party Name	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If participant leg is known amount payer.</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT													
42	Known Amount Payer ID - Counterparty	Trade Counterparty Identifier	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If counterparty leg is known amount payer.</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT													
43	Known Amount Payer ID Type - Counterparty	ID Type	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If counterparty leg is known amount payer.</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT													

44	Known Amount Payer Party Name - Counterparty	Party Name	Product Type	
			IRFVF	IROIS
			IRSXX	IRINF
			IRCFF	IRCXX
			IRSPT	
			If counterparty leg is known amount payer.	
45	Inflation Rate Payer ID	Trade Counterparty Identifier	Product Type	
			IRINF	
46	Inflation Rate Payer ID Type	ID Type	Product Type	
			IRINF	
47	Inflation Rate Payer Party Name	Party Name	Product Type	
			IRINF	
48	Buyer ID	Trade Counterparty Identifier	Product Type	
			IRCFR	IRFRA
			IRSPT	
49	Buyer ID Type	ID Type	Product Type	
			IRCFR	IRFRA
			IRSPT	
50	Buyer Party Name	Party Name	Product Type	
			IRCFR	IRFRA
			IRSPT	
51	Seller ID	Trade Counterparty Identifier	Product Type	
			IRCFR	IRFRA
			IRSPT	
52	Seller ID Type	ID Type	Product Type	
			IRCFR	IRFRA
			IRSPT	
53	Seller Party Name	Party Name	Product Type	
			IRCFR	IRFRA
			IRSPT	
54	Notional Amount Currency		Product Type	
			IRCFR	IRFRA
55	Notional Amount		Product Type	
			IRCFR	IRFRA
56	Notional Amount Currency - Participant		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRSPT
			IRINF	
57	Notional Amount - Participant		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRSPT
			IRINF	

58	Notional Amount Currency - Counterparty		Product Type IRFVF IRCFF IROIS IRCBS IRBSS IRCXX IRSXX IRSPT IRINF	
59	Notional Amount - Counterparty		Product Type IRFVF IRCFF IROIS IRCBS IRBSS IRCXX IRSXX IRSPT IRINF	
60	Known Amount Currency - Participant		Product Type IRFVF IROIS IRSXX IRINF IRCFF IRCXX IRSPT	
61	Known Amount - Participant		Product Type IRFVF IROIS IRSXX IRINF IRCFF IRCXX IRSPT	
62	Known Amount Currency - Counterparty		Product Type IRFVF IROIS IRSXX IRINF IRCFF IRCXX IRSPT	
63	Known Amount - Counterparty		Product Type IRFVF IROIS IRSXX IRINF IRCFF IRCXX IRSPT	
64	Effective Date - Adjusted Date		Product Type IRFRA	
65	Effective Date - Unadjusted Date		Product Type IRCFR	
66	Effective Date - Convention		Product Type IRCFR	
67	Effective Date - Unadjusted Date - Participant		Product Type IRFVF IRCFF IROIS IRCBS IRBSS IRCXX IRSXX IRSPT IRINF	
68	Effective Date - Convention - Participant		Product Type IRFVF IRCFF IROIS IRCBS IRBSS IRCXX IRSXX IRSPT IRINF	

69	Effective Date - Unadjusted Date - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRSPT	IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
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70	Effective Date - Convention - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRSPT	IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRSPT														
IRINF															
71	Termination Date - Adjusted Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFRA</td><td></td></tr></table>	Product Type		IRFRA									
Product Type															
IRFRA															
72	Termination Date - Unadjusted Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table>	Product Type		IRCFR									
Product Type															
IRCFR															
73	Termination Date - Convention		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table>	Product Type		IRCFR									
Product Type															
IRCFR															
74	Termination Date - Unadjusted Date - Participant		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRSPT	IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRSPT														
IRINF															
75	Termination Date - Convention - Participant		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRSPT	IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRSPT														
IRINF															
76	Termination Date - Unadjusted Date - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRSPT	IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRSPT														
IRINF															
77	Termination Date - Convention - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRSPT	IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRSPT														
IRINF															
78	Fixed Rate		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFRA</td><td></td></tr></table>	Product Type		IRFRA									
Product Type															
IRFRA															
79	Fixed Rate - Participant		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If participant leg is fixed rate payer.</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT			
Product Type															
IRFVF	IROIS														
IRSXX	IRINF														
IRCFF	IRCXX														
IRSPT															

80	Fixed Rate - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If counterparty leg is fixed rate payer.</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT													
81	Floating Rate Index		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td>IRFRA</td></tr></table>	Product Type		IRCFR	IRFRA						
Product Type													
IRCFR	IRFRA												
82	Floating Rate Multiplier		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table>	Product Type		IRCFR							
Product Type													
IRCFR													
83	Floating Rate Tenor		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td>IRFRA</td></tr></table>	Product Type		IRCFR	IRFRA						
Product Type													
IRCFR	IRFRA												
84	Floating Rate Spread		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table>	Product Type		IRCFR							
Product Type													
IRCFR													
85	Floating Rate Index - Participant		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If participant leg is floating rate payer.</p>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	
Product Type													
IRFVF	IRBSS												
IROIS	IRINF												
IRCFF	IRCBS												
IRSPT													
86	Floating Rate Multiplier - Participant		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If participant leg is floating rate payer.</p>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	
Product Type													
IRFVF	IRBSS												
IROIS	IRINF												
IRCFF	IRCBS												
IRSPT													
87	Floating Rate Tenor - Participant		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If participant leg is floating rate payer.</p>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	
Product Type													
IRFVF	IRBSS												
IROIS	IRINF												
IRCFF	IRCBS												
IRSPT													
88	Floating Rate Spread - Participant		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If participant leg is floating rate payer.</p>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	
Product Type													
IRFVF	IRBSS												
IROIS	IRINF												
IRCFF	IRCBS												
IRSPT													
89	Floating Rate Index - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>If counterparty leg is floating rate payer.</p>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	
Product Type													
IRFVF	IRBSS												
IROIS	IRINF												
IRCFF	IRCBS												
IRSPT													

90	Floating Rate Multiplier - Counterparty		Product Type	
			IRFVF	IRBSS
			IROIS	IRINF
			IRCFF	IRCBS
			IRSPT	
			If counterparty leg is floating rate payer.	
91	Floating Rate Tenor - Counterparty		Product Type	
			IRFVF	IRBSS
			IROIS	IRINF
			IRCFF	IRCBS
			IRSPT	
			If counterparty leg is floating rate payer.	
92	Floating Rate Spread - Counterparty		Product Type	
			IRFVF	IRBSS
			IROIS	IRINF
			IRCFF	IRCBS
			IRSPT	
			If counterparty leg is floating rate payer.	
93	Trade Status			
94	Trade Type		Reporting	
95	Trade Reference			
96	User Trade Reference			
97	Agent Trade Reference			
98	Participant	Participant ID		
99	Participant Name			
100	Participant’s LEI	LEI		
101	Participant Reporting For Role	Party Role		
102	Participant Reporting For	Trade Counterparty Identifier		
103	Participant Reporting For ID Type	ID Type		
104	Participant Reporting For Party Name	Party Name		
105	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier		
106	Participant Reporting For ID Type (Original Input Code)	ID Type		
107	Participant Reporting For Party Name (Original Input Code)	Party Name		
108	Participant Reporting For’s LEI	LEI		

109	Participant Reporting For Place of Incorporation		
110	Counterparty	Trade Counterparty Identifier	
111	Counterparty ID Type	ID Type	
112	Counterparty Name	Party Name	
113	Counterparty (Original Input Code)	Trade Counterparty Identifier	
114	Counterparty ID Type (Original Input Code)	ID Type	
115	Counterparty Name (Original Input Code)	Party Name	
116	Counterparty Participant's LEI	LEI	
117	Counterparty Place of Incorporation		
118	Counterparty Role	Party Role	
119	Reporting Party	Participant ID	
120	Agent	Participant ID	
121	Last Event Date		
122	Last Event Effective Date		
123	Creation Timestamp	Trade Creation Timestamp	
124	Reporting Interface		
125	Link Status		
126	Linked Trade Reference	Trade Reference	
127	Last Reconciliation Status		
128	Last Reconciliation Status Update Time		
129	Late Matching		Y/N
130	Suppress Uncertain Indicator		
131	Trade Execution Time		
132	Special Terms Indicator		
133	Special Terms Brief Description	Special Terms	
134	Backloading		
135	Backloading Date		

*	Field Group “Trade Details v2.0”		This segment of record contains fields with varying structure depending on the product type. For detail, refer to Trade Details in Participant View sections in appendix D.2.5.
*	Field Group “Valuations v2.0”		

**(b) Interest Rate Derivatives Other**

Col. #	Field Name	Data Name	Remarks
1	Asset Class		
2	Base Product		
3	Sub Product		
4	Transaction Type		
5	OTC Derivatives Product Taxonomy		
6	Unique Transaction Identifier (UTI) Indicator		
7	Unique Transaction Identifier (UTI) - Issuer ID		
8	Unique Transaction Identifier (UTI) - UTI Value		
9	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
10	Confirmation Date Time		
11	Confirmation Platform ID		
12	CP Trade Reference		
13	Clearing		
14	CCP ID		
15	Trade Party 1 ID	Trade Counterparty Identifier	
16	Trade Party 1 ID Type	ID Type	
17	Trade Party 1 Name	Party Name	
18	Trade Party 1 Place of Incorporation		
19	Trade Party 2 ID	Trade Counterparty Identifier	
20	Trade Party 2 ID Type	ID Type	
21	Trade Party 2 Name	Party Name	
22	Trade Party 2 Place of Incorporation		
23	Bilateral Comments		



Col. #	Field Name	Data Name	Remarks
24	Industrial Sector		
25	Counterparty Industrial Sector		
26	Trade Date		
27	Buyer ID	Trade Counterparty Identifier	
28	Buyer ID Type	ID Type	
29	Buyer Party Name	Party Name	
30	Seller ID	Trade Counterparty Identifier	
31	Seller ID Type	ID Type	
32	Seller Party Name	Party Name	
33	Leg 1 Payer ID	Trade Counterparty Identifier	
34	Leg 1 Payer ID Type	ID Type	
35	Leg 1 Payer Party Name	Party Name	
36	Leg 2 Payer ID	Trade Counterparty Identifier	
37	Leg 2 Payer ID Type	ID Type	
38	Leg 2 Payer Party Name	Party Name	
39	Effective Date - Leg 1		
40	Termination Date - Leg 1		
41	Notional Amount - Leg 1 - Currency		
42	Notional Amount - Leg 1 - Amount		
43	Effective Date - Leg 2		
44	Termination Date - Leg 2		
45	Notional Amount - Leg 2 - Currency		
46	Notional Amount - Leg 2 - Amount		
47	Final Maturity Date		
48	Fixed Rate - Leg 1		
49	Fixed Rate - Leg 2		
50	Floating Rate Index - Leg 1		
51	Floating Rate Multiplier - Leg 1		
52	Floating Rate Tenor - Leg 1		

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Col. #	Field Name	Data Name	Remarks
53	Floating Rate Spread - Leg 1		
54	Floating Rate Index - Leg 2		
55	Floating Rate Multiplier - Leg 2		
56	Floating Rate Tenor - Leg 2		
57	Floating Rate Spread - Leg 2		
58	Trade Status		
59	Trade Type		Reporting
60	Trade Reference		
61	User Trade Reference		
62	Agent Trade Reference		
63	Participant	Participant ID	
64	Participant Name		
65	Participant's LEI	LEI	
66	Participant Reporting For Role	Party Role	
67	Participant Reporting For	Trade Counterparty Identifier	
68	Participant Reporting For ID Type	ID Type	
69	Participant Reporting For Party Name	Party Name	
70	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier	
71	Participant Reporting For ID Type (Original Input Code)	ID Type	
72	Participant Reporting For Party Name (Original Input Code)	Party Name	
73	Participant Reporting For's LEI	LEI	
74	Participant Reporting For Place of Incorporation		
75	Counterparty	Trade Counterparty Identifier	
76	Counterparty ID Type	ID Type	
77	Counterparty Name	Party Name	

Col. #	Field Name	Data Name	Remarks
78	Counterparty (Original Input Code)	Trade Counterparty Identifier	
79	Counterparty ID Type (Original Input Code)	ID Type	
80	Counterparty Name (Original Input Code)	Party Name	
81	Counterparty Participant's LEI	LEI	
82	Counterparty Place of Incorporation		
83	Counterparty Role	Party Role	
84	Reporting Party	Participant ID	
85	Agent	Participant ID	
86	Last Event Date		
87	Last Event Effective Date		
88	Creation Timestamp	Trade Creation Timestamp	
89	Reporting Interface		
90	Link Status		
91	Linked Trade Reference	Trade Reference	
92	Last Reconciliation Status		
93	Last Reconciliation Status Update Time		
94	Late Matching		Y/N
95	Suppress Uncertain Indicator		
96	Trade Execution Time		
97	Special Terms Indicator		
98	Special Terms Brief Description	Special Terms	
99	Backloading		
100	Backloading Date		
*	Field Group "Trade Details v2.0"		This segment of record contains fields with varying structure depending on the product type. For detail, refer to Trade Details in Participant View sections in appendix D.2.5.
*	Field Group "Valuations v2.0"		
*	Field Group "Attachment v2.0"		

**(c) Foreign Exchange Derivatives (exclude Foreign Exchange Other)**

Col. #	Field Name	Data Name	Remarks
1	Asset Class		
2	Base Product		
3	Sub Product		
4	Transaction Type		
5	OTC Derivatives Product Taxonomy		
6	Unique Transaction Identifier (UTI) Indicator		
7	Unique Transaction Identifier (UTI) - Issuer ID		
8	Unique Transaction Identifier (UTI) - UTI Value		
9	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
10	Confirmation Date Time		
11	Confirmation Platform ID		
12	CP Trade Reference		
13	Swap Link ID		Shown in following only: <div> <div>Product Type</div> <div>FXNDF    FXFWD</div> </div>
14	Clearing		
15	CCP ID		
16	Trade Party 1 ID	Trade Counterparty Identifier	
17	Trade Party 1 ID Type	ID Type	
18	Trade Party 1 Name	Party Name	
19	Trade Party 1 Place of Incorporation		
20	Trade Party 2 ID	Trade Counterparty Identifier	
21	Trade Party 2 ID Type	ID Type	
22	Trade Party 2 Name	Party Name	
23	Trade Party 2 Place of Incorporation		
24	Bilateral Comments		

Col. #	Field Name	Data Name	Remarks
25	Industrial Sector		
26	Counterparty Industrial Sector		
27	Trade Date		
28	Exchanged Currency Payer ID - Base Currency	Trade Counterparty Identifier	Shown in following only: Product Type FXNDF FXFWD
29	Exchanged Currency Payer ID Type - Base Currency	ID Type	Shown in following only: Product Type FXNDF FXFWD
30	Exchanged Currency Payer Party Name - Base Currency	Party Name	Shown in following only: Product Type FXNDF FXFWD
31	Exchanged Currency Payer ID - Quote Currency	Trade Counterparty Identifier	Shown in following only: Product Type FXNDF FXFWD
32	Exchanged Currency Payer ID Type - Quote Currency	ID Type	Shown in following only: Product Type FXNDF FXFWD
33	Exchanged Currency Payer Party Name - Quote Currency	Party Name	Shown in following only: Product Type FXNDF FXFWD
34	Exchanged Currency Payment Amount Currency - Base Currency		Shown in following only: Product Type FXNDF FXFWD
35	Exchanged Currency Payment Amount - Base Currency		Shown in following only: Product Type FXNDF FXFWD
36	Exchanged Currency Payment Amount Currency - Quote Currency		Shown in following only: Product Type FXNDF FXFWD
37	Exchanged Currency Payment Amount - Quote Currency		Shown in following only: Product Type FXNDF FXFWD
38	Value Date		Shown in following only: Product Type FXNDF FXFWD
39	Exchange Rate - Quote Basis		Shown in following only: Product Type FXNDF FXFWD
40	Exchange Rate		Shown in following only: Product Type FXNDF FXFWD

Col. #	Field Name	Data Name	Remarks
41	Exchange Rate - Spot Rate		Shown in following only: Product Type FXNDF FXFWD
42	Exchange Rate - Forward Points		Shown in following only: Product Type FXNDF FXFWD
43	Option Buyer ID	Trade Counterparty Identifier	Shown in following only: Product Type FXOPT FXNDO
44	Option Buyer ID Type	ID Type	Shown in following only: Product Type FXOPT FXNDO
45	Option Buyer Party Name	Party Name	Shown in following only: Product Type FXOPT FXNDO
46	Option Seller ID	Trade Counterparty Identifier	Shown in following only: Product Type FXOPT FXNDO
47	Option Seller ID Type	ID Type	Shown in following only: Product Type FXOPT FXNDO
48	Option Seller Party Name	Party Name	Shown in following only: Product Type FXOPT FXNDO
49	Option Style		Shown in following only: Product Type FXOPT FXNDO
50	Option Type		Shown in following only: Product Type FXOPT FXNDO
51	Put Notional Currency		Shown in following only: Product Type FXOPT FXNDO
52	Put Notional Amount		Shown in following only: Product Type FXOPT FXNDO
53	Call Notional Currency		Shown in following only: Product Type FXOPT FXNDO
54	Call Notional Amount		Shown in following only: Product Type FXOPT FXNDO
55	Strike Price - Quote Basis		Shown in following only: Product Type FXOPT FXNDO

Col. #	Field Name	Data Name	Remarks
56	Strike Price		Shown in following only: Product Type FXOPT FXNDO
57	Premium Amount Currency		Shown in following only: Product Type FXOPT FXNDO
58	Premium Amount		Shown in following only: Product Type FXOPT FXNDO
59	Premium Payer ID	Trade Counterparty Identifier	Shown in following only: Product Type FXOPT FXNDO
60	Premium Payer ID Type	ID Type	Shown in following only: Product Type FXOPT FXNDO
61	Premium Payer Party Name	Party Name	Shown in following only: Product Type FXOPT FXNDO
62	Option Effective Date - Unadjusted Date		Shown in following only: Product Type FXOPT FXNDO
63	Option Commencement - Unadjusted Date		Shown in following only: Product Type FXOPT FXNDO  American exercise style
64	Option Commencement - Convention		Shown in following only: Product Type FXOPT FXNDO  American exercise style
65	Option Lockout Date		Shown in following only: Product Type FXOPT FXNDO  American exercise style
66	Value Date		Shown in following only: Product Type FXOPT FXNDO
67	Expiration Date		Shown in following only: Product Type FXOPT FXNDO
68	Multiple Exercise Minimum Currency		Shown in following only: Product Type FXOPT FXNDO  American exercise style

Col. #	Field Name	Data Name	Remarks
69	Multiple Exercise Minimum Amount		Shown in following only: <div>Product Type</div> <div>FXOPT FXNDO</div> American exercise style
70	Multiple Exercise Maximum Currency		Shown in following only: <div>Product Type</div> <div>FXOPT FXNDO</div> Applicable for American exercise style
71	Multiple Exercise Maximum Amount		Shown in following only: <div>Product Type</div> <div>FXOPT FXNDO</div> American exercise style
72	Settlement Currency		
73	Fixing Date		Shown in following only: <div>Product Type</div> <div>FXNDF FXNDO</div>
74	FX Delivery Type		
75	Trade Status		
76	Trade Type		Reporting
77	Trade Reference		
78	User Trade Reference		
79	Agent Trade Reference		
80	Participant	Participant ID	
81	Participant Name		
82	Participant's LEI	LEI	
83	Participant Reporting For Role	Party Role	<div>Product Type</div> <div>FXOPT FXNDO</div>
84	Participant Reporting For	Trade Counterparty Identifier	
85	Participant Reporting For ID Type	ID Type	
86	Participant Reporting For Party Name	Party Name	
87	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier	
88	Participant Reporting For ID Type (Original Input Code)	ID Type	
89	Participant Reporting For Party Name (Original Input Code)	Party Name	



Col. #	Field Name	Data Name	Remarks
90	Participant Reporting For's LEI	LEI	
91	Participant Reporting For Place of Incorporation		
92	Counterparty	Trade Counterparty Identifier	
93	Counterparty ID Type	ID Type	
94	Counterparty Name	Party Name	
95	Counterparty (Original Input Code)	Trade Counterparty Identifier	
96	Counterparty ID Type (Original Input Code)	ID Type	
97	Counterparty Name (Original Input Code)	Party Name	
98	Counterparty Participant's LEI	LEI	
99	Counterparty Place of Incorporation		
100	Counterparty Role	Party Role	<div>Product Type</div> <div>FXOPT FXNDO</div>
101	Reporting Party	Participant ID	
102	Agent	Participant ID	
103	Last Event Date		
104	Last Event Effective Date		
105	Creation Timestamp	Trade Creation Timestamp	
106	Reporting Interface		
107	Link Status		
108	Linked Trade Reference	Trade Reference	
109	Last Reconciliation Status		
110	Last Reconciliation Status Update Time		
111	Late Matching		Y/N
112	Suppress Uncertain Indicator		
113	Trade Execution Time		
114	Special Terms Indicator		

Col. #	Field Name	Data Name	Remarks
115	Special Terms Brief Description	Special Terms	
116	Backloading		
117	Backloading Date		
*	Field Group “Trade Details v2.0”		This segment of record contains fields with varying structure depending on the product type. For detail, refer to Trade Details in Participant View sections in appendix D.2.5.
*	Field Group “Valuations v2.0”		

**(d) Foreign Exchange Other**

Col. #	Field Name	Data Name	Remarks
1	Asset Class		
2	Base Product		
3	Sub Product		
4	Transaction Type		
5	OTC Derivatives Product Taxonomy		
6	Unique Transaction Identifier (UTI) Indicator		
7	Unique Transaction Identifier (UTI) - Issuer ID		
8	Unique Transaction Identifier (UTI) - UTI Value		
9	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
10	Confirmation Date Time		
11	Confirmation Platform ID		
12	CP Trade Reference		
13	Swap Link ID		
14	Clearing		
15	CCP ID		
16	Trade Party 1 ID	Trade Counterparty Identifier	
17	Trade Party 1 ID Type	ID Type	
18	Trade Party 1 Name	Party Name	

Col. #	Field Name	Data Name	Remarks
19	Trade Party 1 Place of Incorporation		
20	Trade Party 2 ID	Trade Counterparty Identifier	
21	Trade Party 2 ID Type	ID Type	
22	Trade Party 2 Name	Party Name	
23	Trade Party 2 Place of Incorporation		
24	Bilateral Comments		
25	Industrial Sector		
26	Counterparty Industrial Sector		
27	Trade Date		
28	Buyer ID	Trade Counterparty Identifier	
29	Buyer ID Type	ID Type	
30	Buyer Party Name	Party Name	
31	Seller ID	Trade Counterparty Identifier	
32	Seller ID Type	ID Type	
33	Seller Party Name	Party Name	
34	Effective Date - Leg 1		
35	Termination Date - Leg 1		
36	Notional - Leg 1 - Currency		
37	Notional - Leg 1 - Amount		
38	Effective Date - Leg 2		
39	Termination Date - Leg 2		
40	Notional - Leg 2 - Currency		
41	Notional - Leg 2 - Amount		
42	Commencement Date		
43	Expiration Date		
44	Value Date		
45	Option Entitlement		
46	No of Options		

Col. #	Field Name	Data Name	Remarks
47	Option Type		
48	Option Style		
49	Strike Price Unit		
50	Strike Price Currency		
51	Strike Price		
52	Underlying Asset		
53	Full Termination Indicator		
54	Final Maturity Date		
55	Exchanged Currency Payer ID - First Currency	Trade Counterparty Identifier	
56	Exchanged Currency Payer ID Type - First Currency	ID Type	
57	Exchanged Currency Payer Party Name - First Currency	Party Name	
58	Exchanged Currency Payer ID - Second Currency	Trade Counterparty Identifier	
59	Exchanged Currency Payer ID Type - Second Currency	ID Type	
60	Exchanged Currency Payer Party Name - Second Currency	Party Name	
61	Exchanged Currency Payment Amount Currency - First Currency		
62	Exchanged Currency Payment Amount - First Currency		
63	Exchanged Currency Payment Amount Currency - Second Currency		
64	Exchanged Currency Payment Amount - Second Currency		
65	Exchange Rate - Quote Basis		
66	Exchange Rate		
67	Exchange Rate - Forward Points		

Col. #	Field Name	Data Name	Remarks
68	Put Notional Currency		
69	Put Notional Amount		
70	Call Notional Currency		
71	Call Notional Amount		
72	Strike Price - Quote Basis		
73	Premium Amount Currency		
74	Premium Amount		
75	Premium Payer ID	Trade Counterparty Identifier	
76	Premium Payer ID Type	ID Type	
77	Premium Payer Party Name	Party Name	
78	Option Effective Date - Unadjusted Date		
79	Multiple Exercise Minimum Currency		
80	Multiple Exercise Minimum Amount		
81	Multiple Exercise Maximum Currency		
82	Multiple Exercise Maximum Amount		
83	Settlement Currency		
84	Fixing Date		
85	Asian Rate Source		
86	Asian Observation Period Start Date		
87	Asian Observation Period End Date		
88	Asian Observation Frequency		
89	Asian Observation Rate Quote Basis		
90	Barrier Type		
91	Barrier Direction		
92	Barrier Trigger Rate		
93	Barrier Trigger Rate Source		
94	Barrier Trigger Rate Quote Basis		

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Col. #	Field Name	Data Name	Remarks
95	Barrier Observation Period Start Date		
96	Barrier Observation Period End Date		
97	Barrier Observation Date Point		List of Values.
98	Digital Touch Condition		
99	Digital Touch Direction		
100	Digital Trigger Condition		
101	Digital Trigger Rate		
102	Digital Trigger Rate Source		
103	Digital Trigger Rate Quote Basis		
104	Digital Option Payout Currency		
105	Digital Option Payout Amount		
106	Digital Option Payout Style		
107	Flexi Execution Period Start Date		
108	Flexi Execution Period Expiry Date		
109	Trade Status		
110	Trade Type		Reporting
111	Trade Reference		
112	User Trade Reference		
113	Agent Trade Reference		
114	Participant	Participant ID	
115	Participant Name		
116	Participant's LEI	LEI	
117	Participant Reporting For Role	Party Role	
118	Participant Reporting For	Trade Counterparty Identifier	
119	Participant Reporting For ID Type	ID Type	
120	Participant Reporting For Party Name	Party Name	

Col. #	Field Name	Data Name	Remarks
121	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier	
122	Participant Reporting For ID Type (Original Input Code)	ID Type	
123	Participant Reporting For Party Name (Original Input Code)	Party Name	
124	Participant Reporting For's LEI	LEI	
125	Participant Reporting For Place of Incorporation		
126	Counterparty	Trade Counterparty Identifier	
127	Counterparty ID Type	ID Type	
128	Counterparty Name	Party Name	
129	Counterparty (Original Input Code)	Trade Counterparty Identifier	
130	Counterparty ID Type (Original Input Code)	ID Type	
131	Counterparty Name (Original Input Code)	Party Name	
132	Counterparty Participant's LEI	LEI	
133	Counterparty Place of Incorporation		
134	Counterparty Role	Party Role	
135	Reporting Party	Participant ID	
136	Agent	Participant ID	
137	Last Event Date		
138	Last Event Effective Date		
139	Creation Timestamp	Trade Creation Timestamp	
140	Reporting Interface		
141	Link Status		
142	Linked Trade Reference	Trade Reference	
143	Last Reconciliation Status		

Col. #	Field Name	Data Name	Remarks
144	Last Reconciliation Status Update Time		
145	Late Matching		Y/N
146	Suppress Uncertain Indicator		
147	Trade Execution Time		
148	Special Terms Indicator		
149	Special Terms Brief Description	Special Terms	
150	Backloading		
151	Backloading Date		
*	Field Group "Trade Details v2.0"		This segment of record contains fields with varying structure depending on the product type. For detail, refer to Trade Details in Participant View sections in appendix D.2.5.
*	Field Group "Valuations v2.0"		
*	Field Group "Attachment v2.0"		

**(e) Equity Derivatives (exclude Equity Other)**

Col. #	Field Name	Data Name	Remarks
1	Asset Class		
2	Base Product		
3	Sub Product		
4	Transaction Type		
5	OTC Derivatives Product Taxonomy		
6	Unique Transaction Identifier (UTI) Indicator		
7	Unique Transaction Identifier (UTI) - Issuer ID		
8	Unique Transaction Identifier (UTI) - UTI Value		
9	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
10	Confirmation Date Time		
11	Confirmation Platform ID		



Col. #	Field Name	Data Name	Remarks
12	CP Trade Reference		
13	Clearing		
14	CCP ID		
15	Trade Party 1 ID	Trade Counterparty Identifier	
16	Trade Party 1 ID Type	ID Type	
17	Trade Party 1 Name	Party Name	
18	Trade Party 1 Place of Incorporation		
19	Trade Party 2 ID	Trade Counterparty Identifier	
20	Trade Party 2 ID Type	ID Type	
21	Trade Party 2 Name	Party Name	
22	Trade Party 2 Place of Incorporation		
23	Bilateral Comments		
24	Industrial Sector		
25	Counterparty Industrial Sector		
26	Trade Date		
27	Equity Leg Effective Date - Unadjusted Date	Effective Date	<div>EQ</div> <div>EQSWP</div> <div>Effective date on equity leg.</div>
28	Interest Leg Effective Date - Unadjusted Date	Floating Leg Effective Date	<div>EQ</div> <div>EQSWP</div> <div>Effective date on interest leg.</div>
29	Effective Date - Unadjusted Date	Effective Date	<div>EQ</div> <div>EQVSW</div> <div>Effective date on variance leg.</div>
30	Dividend Leg Effective Date - Unadjusted Date	Dividend Leg Effective Date	<div>EQ</div> <div>EQDSW</div> <div>Effective date on dividend leg.</div>
31	Fixed Leg Effective Date - Unadjusted Date	Fixed Leg Effective Date	<div>EQ</div> <div>EQDSW</div> <div>Effective date on fixed leg.</div>
32	Equity Leg Termination Date - Unadjusted Date	Termination Date	<div>EQ</div> <div>EQSWP</div> <div>Termination Date on equity leg.</div>

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Col. #	Field Name	Data Name	Remarks
33	Interest Leg Termination Date - Unadjusted Date	Floating Leg Termination Date	<div>EQ</div> <div>EQSWP</div> <div>Termination Date on interest leg.</div>
34	Valuation Date - Unadjusted Date		<div>EQ</div> <div>EQVSW</div>
35	Expiration Date - Unadjusted Date		<div>EQ</div> <div>EQOPT</div>
36	Notional Currency		<div>EQ</div> <div>EQOPT</div> <div>EQDSW</div>
37	Notional Amount		<div>EQ</div> <div>EQOPT</div> <div>EQDSW</div>
38	Deal Notional Amount Currency		<div>EQ</div> <div>EQSWP</div>
39	Deal Notional Amount		<div>EQ</div> <div>EQSWP</div>
40	Variance Amount Currency		<div>EQ</div> <div>EQVSW</div>
41	Variance Amount		<div>EQ</div> <div>EQVSW</div>
42	Underlying Asset - Asset Type		
43	Underlying Asset - ID Type		
44	Underlying Asset - Instrument ID		
45	Underlying Asset - Name		
46	Trade Status		
47	Trade Type		Reporting
48	Trade Reference		
49	User Trade Reference		
50	Agent Trade Reference		
51	Participant	Participant ID	
52	Participant Name		
53	Participant's LEI	LEI	
54	Participant Reporting For Role	Party Role	
55	Participant Reporting For	Trade Counterparty Identifier	
56	Participant Reporting For ID Type	ID Type	

Col. #	Field Name	Data Name	Remarks
57	Participant Reporting For Party Name	Party Name	
58	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier	
59	Participant Reporting For ID Type (Original Input Code)	ID Type	
60	Participant Reporting For Party Name (Original Input Code)	Party Name	
61	Participant Reporting For's LEI	LEI	
62	Participant Reporting For Place of Incorporation		
63	Counterparty	Trade Counterparty Identifier	
64	Counterparty ID Type	ID Type	
65	Counterparty Name	Party Name	
66	Counterparty (Original Input Code)	Trade Counterparty Identifier	
67	Counterparty ID Type (Original Input Code)	ID Type	
68	Counterparty Name (Original Input Code)	Party Name	
69	Counterparty Participant's LEI	LEI	
70	Counterparty Place of Incorporation		
71	Counterparty Role	Party Role	
72	Reporting Party	Participant ID	
73	Agent	Participant ID	
74	Last Event Date		
75	Last Event Effective Date		
76	Creation Timestamp	Trade Creation Timestamp	
77	Reporting Interface		
78	Link Status		
79	Linked Trade Reference	Trade Reference	

Col. #	Field Name	Data Name	Remarks
80	Last Reconciliation Status		
81	Last Reconciliation Status Update Time		
82	Late Matching		Y/N
83	Suppress Uncertain Indicator		
84	Trade Execution Time		
85	Special Terms Indicator		
86	Special Terms Brief Description	Special Terms	
87	Backloading		
88	Backloading Date		
*	Field Group "Trade Details v2.0"		This segment of record contains fields with varying structure depending on the product type. For detail, refer to Trade Details in Participant View sections in appendix D.2.5.
*	Field Group "Valuations v2.0"		

**(f) Equity Other**

Col. #	Field Name	Data Name	Remarks
1	Asset Class		
2	Base Product		
3	Sub Product		
4	Transaction Type		
5	OTC Derivatives Product Taxonomy		
6	Unique Transaction Identifier (UTI) Indicator		
7	Unique Transaction Identifier (UTI) - Issuer ID		
8	Unique Transaction Identifier (UTI) - UTI Value		
9	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
10	Confirmation Date Time		
11	Confirmation Platform ID		

Col. #	Field Name	Data Name	Remarks
12	CP Trade Reference		
13	Clearing		
14	CCP ID		
15	Trade Party 1 ID	Trade Counterparty Identifier	
16	Trade Party 1 ID Type	ID Type	
17	Trade Party 1 Name	Party Name	
18	Trade Party 1 Place of Incorporation		
19	Trade Party 2 ID	Trade Counterparty Identifier	
20	Trade Party 2 ID Type	ID Type	
21	Trade Party 2 Name	Party Name	
22	Trade Party 2 Place of Incorporation		
23	Bilateral Comments		
24	Industrial Sector		
25	Counterparty Industrial Sector		
26	Trade Date		
27	Effective Date - Leg 1		
28	Termination Date - Leg 1		
29	Effective Date - Leg 2		
30	Termination Date - Leg 2		
31	Expiration Date - Unadjusted Date		
32	Final Maturity Date		
33	Notional - Leg 1 - Currency		
34	Notional - Leg 1 - Amount		
35	Notional - Leg 2 - Currency		
36	Notional - Leg 2 - Amount		
37	Variance Amount Currency		
38	Variance Amount		
39	Underlying Asset - Leg 1 - Asset Type		

Col. #	Field Name	Data Name	Remarks
40	Underlying Asset - Leg 1 - ID Type		
41	Underlying Asset - Leg 1 - Instrument ID		
42	Underlying Asset - Leg 1 - Name		
43	Underlying Asset - Leg 2 - Asset Type		
44	Underlying Asset - Leg 2 - ID Type		
45	Underlying Asset - Leg 2 - Instrument ID		
46	Underlying Asset - Leg 2 - Name		
47	Trade Status		
48	Trade Type		Reporting
49	Trade Reference		
50	User Trade Reference		
51	Agent Trade Reference		
52	Participant	Participant ID	
53	Participant Name		
54	Participant's LEI	LEI	
55	Participant Reporting For Role	Party Role	
56	Participant Reporting For	Trade Counterparty Identifier	
57	Participant Reporting For ID Type	ID Type	
58	Participant Reporting For Party Name	Party Name	
59	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier	
60	Participant Reporting For ID Type (Original Input Code)	ID Type	
61	Participant Reporting For Party Name (Original Input Code)	Party Name	
62	Participant Reporting For's LEI	LEI	
63	Participant Reporting For Place of Incorporation		

Col. #	Field Name	Data Name	Remarks
64	Counterparty	Trade Counterparty Identifier	
65	Counterparty ID Type	ID Type	
66	Counterparty Name	Party Name	
67	Counterparty (Original Input Code)	Trade Counterparty Identifier	
68	Counterparty ID Type (Original Input Code)	ID Type	
69	Counterparty Name (Original Input Code)	Party Name	
70	Counterparty Participant's LEI	LEI	
71	Counterparty Place of Incorporation		
72	Counterparty Role	Party Role	
73	Reporting Party	Participant ID	
74	Agent	Participant ID	
75	Last Event Date		
76	Last Event Effective Date		
77	Creation Timestamp	Trade Creation Timestamp	
78	Reporting Interface		
79	Link Status		
80	Linked Trade Reference	Trade Reference	
81	Last Reconciliation Status		
82	Last Reconciliation Status Update Time		
83	Late Matching		Y/N
84	Suppress Uncertain Indicator		
85	Trade Execution Time		
86	Special Terms Indicator		
87	Special Terms Brief Description	Special Terms	
88	Backloading		
89	Backloading Date		

Col. #	Field Name	Data Name	Remarks
*	Field Group “Trade Details v2.0”		This segment of record contains fields with varying structure depending on the product type. For detail, refer to Trade Details in Participant View sections in appendix D.2.5.
*	Field Group “Valuations v2.0”		
*	Field Group “Attachment v2.0”		

**(g) Credit Derivatives (exclude Credit Other)**

Col. #	Field Name	Data Name	Remarks
1	Asset Class		
2	Base Product		
3	Sub Product		
4	Transaction Type		
5	OTC Derivatives Product Taxonomy		
6	Unique Transaction Identifier (UTI) Indicator		
7	Unique Transaction Identifier (UTI) - Issuer ID		
8	Unique Transaction Identifier (UTI) - UTI Value		
9	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
10	Confirmation Date Time		
11	Confirmation Platform ID		
12	CP Trade Reference		
13	Clearing		
14	CCP ID		
15	Trade Party 1 ID	Trade Counterparty Identifier	
16	Trade Party 1 ID Type	ID Type	
17	Trade Party 1 Name	Party Name	
18	Trade Party 1 Place of Incorporation		



Col. #	Field Name	Data Name	Remarks
19	Trade Party 2 ID	Trade Counterparty Identifier	
20	Trade Party 2 ID Type	ID Type	
21	Trade Party 2 Name	Party Name	
22	Trade Party 2 Place of Incorporation		
23	Bilateral Comments		
24	Industrial Sector		
25	Counterparty Industrial Sector		
26	Trade Date		
27	Effective Date - Unadjusted Date		
28	Scheduled Termination Date - Unadjusted Date		
29	Notional Currency		
30	Notional Amount		
31	Attachment Point		<div>CD</div> <div>CDITC CDITI</div>
32	Exhaustion Point		<div>CD</div> <div>CDITC CDITI</div>
33	Trade Status		
34	Trade Type		
35	Trade Reference		
36	User Trade Reference		
37	Agent Trade Reference		
38	Participant	Participant ID	
39	Participant Name		
40	Participant's LEI	LEI	
41	Participant Reporting For Role	Party Role	
42	Participant Reporting For	Trade Counterparty Identifier	
43	Participant Reporting For ID Type	ID Type	
44	Participant Reporting For Party Name	Party Name	
45	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier	

Col. #	Field Name	Data Name	Remarks
46	Participant Reporting For ID Type (Original Input Code)	ID Type	
47	Participant Reporting For Party Name (Original Input Code)	Party Name	
48	Participant Reporting For's LEI	LEI	
49	Participant Reporting For Place of Incorporation		
50	Counterparty	Trade Counterparty Identifier	
51	Counterparty ID Type	ID Type	
52	Counterparty Name	Party Name	
53	Counterparty (Original Input Code)	Trade Counterparty Identifier	
54	Counterparty ID Type (Original Input Code)	ID Type	
55	Counterparty Name (Original Input Code)	Party Name	
56	Counterparty Participant's LEI	LEI	
57	Counterparty Place of Incorporation		
58	Counterparty Role	Party Role	
59	Reporting Party	Participant ID	
60	Agent	Participant ID	
61	Last Event Date		
62	Last Event Effective Date		
63	Creation Timestamp	Trade Creation Timestamp	
64	Reporting Interface		
65	Link Status		
66	Linked Trade Reference	Trade Reference	
67	Last Reconciliation Status		
68	Last Reconciliation Status Update Time		
69	Late Matching		Y/N

Col. #	Field Name	Data Name	Remarks
70	Suppress Uncertain Indicator		
71	Trade Execution Time		
72	Special Terms Indicator		
73	Special Terms Brief Description	Special Terms	
74	Backloading		
75	Backloading Date		
*	Field Group "Trade Details v2.0"		This segment of record contains fields with varying structure depending on the product type. For detail, refer to Trade Details in Participant View sections in appendix D.2.5.
*	Field Group "Valuations v2.0"		

**(h) Credit Other**

Col. #	Field Name	Data Name	Remarks
1	Asset Class		
2	Base Product		
3	Sub Product		
4	Transaction Type		
5	OTC Derivatives Product Taxonomy		
6	Unique Transaction Identifier (UTI) Indicator		
7	Unique Transaction Identifier (UTI) - Issuer ID		
8	Unique Transaction Identifier (UTI) - UTI Value		
9	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
10	Confirmation Date Time		
11	Confirmation Platform ID		
12	CP Trade Reference		
13	Clearing		
14	CCP ID		

Col. #	Field Name	Data Name	Remarks
15	Trade Party 1 ID	Trade Counterparty Identifier	
16	Trade Party 1 ID Type	ID Type	
17	Trade Party 1 Name	Party Name	
18	Trade Party 1 Place of Incorporation		
19	Trade Party 2 ID	Trade Counterparty Identifier	
20	Trade Party 2 ID Type	ID Type	
21	Trade Party 2 Name	Party Name	
22	Trade Party 2 Place of Incorporation		
23	Bilateral Comments		
24	Industrial Sector		
25	Counterparty Industrial Sector		
26	Trade Date		
27	Effective Date - Leg 1		
28	Termination Date - Leg 1		
29	Notional - Leg 1 - Currency		
30	Notional - Leg 1 - Amount		
31	Effective Date - Leg 2		
32	Termination Date - Leg 2		
33	Notional - Leg 2 - Currency		
34	Notional - Leg 2 - Amount		
35	Expiration Date		
36	Final Maturity Date		
37	Attachment Point		
38	Exhaustion Point		
39	Trade Status		
40	Trade Type		
41	Trade Reference		
42	User Trade Reference		
43	Agent Trade Reference		
44	Participant	Participant ID	

Col. #	Field Name	Data Name	Remarks
45	Participant Name		
46	Participant's LEI	LEI	
47	Participant Reporting For Role	Party Role	
48	Participant Reporting For	Trade Counterparty Identifier	
49	Participant Reporting For ID Type	ID Type	
50	Participant Reporting For Party Name	Party Name	
51	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier	
52	Participant Reporting For ID Type (Original Input Code)	ID Type	
53	Participant Reporting For Party Name (Original Input Code)	Party Name	
54	Participant Reporting For's LEI	LEI	
55	Participant Reporting For Place of Incorporation		
56	Counterparty	Trade Counterparty Identifier	
57	Counterparty ID Type	ID Type	
58	Counterparty Name	Party Name	
59	Counterparty (Original Input Code)	Trade Counterparty Identifier	
60	Counterparty ID Type (Original Input Code)	ID Type	
61	Counterparty Name (Original Input Code)	Party Name	
62	Counterparty Participant's LEI	LEI	
63	Counterparty Place of Incorporation		
64	Counterparty Role	Party Role	
65	Reporting Party	Participant ID	
66	Agent	Participant ID	
67	Last Event Date		

Col. #	Field Name	Data Name	Remarks
68	Last Event Effective Date		
69	Creation Timestamp	Trade Creation Timestamp	
70	Reporting Interface		
71	Link Status		
72	Linked Trade Reference	Trade Reference	
73	Last Reconciliation Status		
74	Last Reconciliation Status Update Time		
75	Late Matching		Y/N
76	Suppress Uncertain Indicator		
77	Trade Execution Time		
78	Special Terms Indicator		
79	Special Terms Brief Description	Special Terms	
80	Backloading		
81	Backloading Date		
*	Field Group "Trade Details v2.0"		This segment of record contains fields with varying structure depending on the product type. For detail, refer to Trade Details in Participant View sections in appendix D.2.5.
*	Field Group "Valuations v2.0"		
*	Field Group "Attachment v2.0"		

**(i) Commodity Derivatives (exclude Commodity Derivatives Other)**

Col. #	Field Name	Data Name	Remarks
1	Asset Class		
2	Base Product		
3	Sub Product		
4	Transaction Type		
5	OTC Derivatives Product Taxonomy		
6	Unique Transaction Identifier (UTI) Indicator		

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Col. #	Field Name	Data Name	Remarks				
7	Unique Transaction Identifier (UTI) - Issuer ID						
8	Unique Transaction Identifier (UTI) - UTI Value						
9	Unique Transaction Identifier - Unique Trade ID (UTI-TID)						
10	Confirmation Date Time						
11	Confirmation Platform ID						
12	CP Trade Reference						
13	Clearing						
14	CCP ID						
15	Trade Party 1 ID	Trade Counterparty Identifier					
16	Trade Party 1 ID Type	ID Type					
17	Trade Party 1 Name	Party Name					
18	Trade Party 1 Place of Incorporation						
19	Trade Party 2 ID	Trade Counterparty Identifier					
20	Trade Party 2 ID Type	ID Type					
21	Trade Party 2 Name	Party Name					
22	Trade Party 2 Place of Incorporation						
23	Bilateral Comments						
24	Industrial Sector						
25	Counterparty Industrial Sector						
26	Trade Date						
27	Option Buyer ID	Trade Counterparty Identifier	<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMOPT</td><td></td></tr></table>	Product Group		CMOPT	
Product Group							
CMOPT							
28	Option Buyer ID Type	ID Type	<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMOPT</td><td></td></tr></table>	Product Group		CMOPT	
Product Group							
CMOPT							
29	Option Buyer Party Name	Party Name	<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMOPT</td><td></td></tr></table>	Product Group		CMOPT	
Product Group							
CMOPT							
30	Option Seller ID	Trade Counterparty Identifier	<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMOPT</td><td></td></tr></table>	Product Group		CMOPT	
Product Group							
CMOPT							

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Col. #	Field Name	Data Name	Remarks
31	Option Seller ID Type	ID Type	Product Group CMOPT
32	Option Seller Party Name	Party Name	Product Group CMOPT
33	Floating Leg 1 Payer ID	Trade Counterparty Identifier	Product Group CMSWP
34	Floating Leg 1 Payer ID Type	ID Type	Product Group CMSWP
35	Floating Leg 1 Payer Party Name	Party Name	Product Group CMSWP
36	Floating Leg 2 Payer ID	Trade Counterparty Identifier	Product Group CMSWP
37	Floating Leg 2 Payer ID Type	ID Type	Product Group CMSWP
38	Floating Leg 2 Payer Party Name	Party Name	Product Group CMSWP
39	Fixed Rate Payer ID	Trade Counterparty Identifier	Product Group CMSWP CMFWD
40	Fixed Rate Payer ID Type	ID Type	Product Group CMSWP CMFWD
41	Fixed Rate Payer Party Name	Party Name	Product Group CMSWP CMFWD
42	Average Price Leg Payer ID	Trade Counterparty Identifier	Product Group CMFWD
43	Average Price Leg Payer ID Type	ID Type	Product Group CMFWD
44	Average Price Leg Payer Party Name	Party Name	Product Group CMFWD
45	Bullion Physical Leg Payer ID	Trade Counterparty Identifier	Product Group CMFWD
46	Bullion Physical Leg Payer ID Type	ID Type	Product Group CMFWD
47	Bullion Physical Leg Payer Party Name	Party Name	Product Group CMFWD
48	Metal Physical Leg Payer ID	Trade Counterparty Identifier	Product Group CMFWD
49	Metal Physical Leg Payer ID Type	ID Type	Product Group CMFWD



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Col. #	Field Name	Data Name	Remarks
50	Metal Physical Leg Payer Party Name	Party Name	Product Group CMFWD
51	Coal Physical Leg Payer ID	Trade Counterparty Identifier	Product Group CMSWP
52	Coal Physical Leg Payer ID Type	ID Type	Product Group CMSWP
53	Coal Physical Leg Payer Party Name	Party Name	Product Group CMSWP
54	Gas Physical Leg Payer ID	Trade Counterparty Identifier	Product Group CMSWP
55	Gas Physical Leg Payer ID Type	ID Type	Product Group CMSWP
56	Gas Physical Leg Payer Party Name	Party Name	Product Group CMSWP
57	Oil Physical Leg Payer ID	Trade Counterparty Identifier	Product Group CMSWP
58	Oil Physical Leg Payer ID Type	ID Type	Product Group CMSWP
59	Oil Physical Leg Payer Party Name	Party Name	Product Group CMSWP
60	Electricity Physical Leg Payer ID	Trade Counterparty Identifier	Product Group CMSWP
61	Electricity Physical Leg Payer ID Type	ID Type	Product Group CMSWP
62	Electricity Physical Leg Payer Party Name	Party Name	Product Group CMSWP
63	Trade Status		
64	Trade Type		Reporting
65	Trade Reference		
66	User Trade Reference		
67	Agent Trade Reference		
68	Participant	Participant ID	
69	Participant Name		
70	Participant's LEI	LEI	
71	Participant Reporting For Role	Party Role	
72	Participant Reporting For	Trade Counterparty Identifier	

Col. #	Field Name	Data Name	Remarks
73	Participant Reporting For ID Type	ID Type	
74	Participant Reporting For Party Name	Party Name	
75	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier	
76	Participant Reporting For ID Type (Original Input Code)	ID Type	
77	Participant Reporting For Party Name (Original Input Code)	Party Name	
78	Participant Reporting For's LEI	LEI	
79	Participant Reporting For Place of Incorporation		
80	Counterparty	Trade Counterparty Identifier	
81	Counterparty ID Type	ID Type	
82	Counterparty Name	Party Name	
83	Counterparty (Original Input Code)	Trade Counterparty Identifier	
84	Counterparty ID Type (Original Input Code)	ID Type	
85	Counterparty Name (Original Input Code)	Party Name	
86	Counterparty Participant's LEI	LEI	
87	Counterparty Place of Incorporation		
88	Counterparty Role	Party Role	
89	Reporting Party	Participant ID	
90	Agent	Participant ID	
91	Last Event Date		
92	Last Event Effective Date		
93	Creation Timestamp	Trade Creation Timestamp	
94	Reporting Interface		
95	Link Status		

Col. #	Field Name	Data Name	Remarks
96	Linked Trade Reference	Trade Reference	
97	Last Reconciliation Status		
98	Last Reconciliation Status Update Time		
99	Late Matching		Y/N
100	Suppress Uncertain Indicator		
101	Trade Execution Time		
102	Special Terms Indicator		
103	Special Terms Brief Description	Special Terms	
104	Backloading		
105	Backloading Date		
*	Field Group "Trade Details v2.0"		This segment of record contains fields with varying structure depending on the product type. For detail, refer to Trade Details in Participant View sections in appendix D.2.5.
*	Field Group "Valuations v2.0"		

**(j) Commodity Other**

Col. #	Field Name	Data Name	Remarks
1	Asset Class		
2	Base Product		
3	Transaction Type		
4	OTC Derivatives Product Taxonomy		
5	Unique Transaction Identifier (UTI) Indicator		
6	Unique Transaction Identifier (UTI) - Issuer ID		
7	Unique Transaction Identifier (UTI) - UTI Value		
8	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
9	Confirmation Date Time		

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Col. #	Field Name	Data Name	Remarks
10	Confirmation Platform ID		
11	CP Trade Reference		
12	Clearing		
13	CCP ID		
14	Trade Party 1 ID	Trade Counterparty Identifier	
15	Trade Party 1 ID Type	ID Type	
16	Trade Party 1 Name	Party Name	
17	Trade Party 1 Place of Incorporation		
18	Trade Party 2 ID	Trade Counterparty Identifier	
19	Trade Party 2 ID Type	ID Type	
20	Trade Party 2 Name	Party Name	
21	Trade Party 2 Place of Incorporation		
22	Bilateral Comments		
23	Industrial Sector		
24	Counterparty Industrial Sector		
25	Trade Date		
26	Buyer ID	Trade Counterparty Identifier	
27	Buyer ID Type	ID Type	
28	Buyer Party Name	Party Name	
29	Seller ID	Trade Counterparty Identifier	
30	Seller ID Type	ID Type	
31	Seller Party Name	Party Name	
32	Final Maturity Date		
33	Trade Status		
34	Trade Type		Reporting
35	Trade Reference		
36	User Trade Reference		
37	Agent Trade Reference		
38	Participant	Participant ID	
39	Participant Name		

Col. #	Field Name	Data Name	Remarks
40	Participant's LEI	LEI	
41	Participant Reporting For Role	Party Role	
42	Participant Reporting For	Trade Counterparty Identifier	
43	Participant Reporting For ID Type	ID Type	
44	Participant Reporting For Party Name	Party Name	
45	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier	
46	Participant Reporting For ID Type (Original Input Code)	ID Type	
47	Participant Reporting For Party Name (Original Input Code)	Party Name	
48	Participant Reporting For's LEI	LEI	
49	Participant Reporting For Place of Incorporation		
50	Counterparty	Trade Counterparty Identifier	
51	Counterparty ID Type	ID Type	
52	Counterparty Name	Party Name	
53	Counterparty (Original Input Code)	Trade Counterparty Identifier	
54	Counterparty ID Type (Original Input Code)	ID Type	
55	Counterparty Name (Original Input Code)	Party Name	
56	Counterparty Participant's LEI	LEI	
57	Counterparty Place of Incorporation		
58	Counterparty Role	Party Role	
59	Reporting Party	Participant ID	
60	Agent	Participant ID	
61	Last Event Date		
62	Last Event Effective Date		

Col. #	Field Name	Data Name	Remarks
63	Creation Timestamp	Trade Creation Timestamp	
64	Reporting Interface		
65	Link Status		
66	Linked Trade Reference	Trade Reference	
67	Last Reconciliation Status		
68	Last Reconciliation Status Update Time		
69	Late Matching		Y/N
70	Suppress Uncertain Indicator		
71	Trade Execution Time		
72	Special Terms Indicator		
73	Special Terms Brief Description	Special Terms	
74	Backloading		
75	Backloading Date		
*	Field Group "Trade Details v2.0"		This segment of record contains fields with varying structure depending on the product type. For detail, refer to Trade Details in Participant View sections in appendix D.2.5.
*	Field Group "Valuations v2.0"		
*	Field Group "Attachment v2.0"		

#### **D.3.15.4 Sorting for Detail Records**

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

## D.3.16 CTRV0801 - Trade Event Summary Report

### D.3.16.1 Report Description

<b>Purpose:</b>	This report shows the summary list of trade events of reporting trades searched by the user interface.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	Trade Event Enquiry -> Trade Event Selection -> Trade Event Summary (Save to File)

### D.3.16.2 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	CTRV0801-XX
Report Name	Trade Event Summary - <asset class> - Reporting Trade

### D.3.16.3 Report Details

The different layouts for Interest Rate Derivatives, Foreign Exchange Derivatives, Equity Derivatives, Credit Derivatives and Commodity Derivatives are as follows.

#### (a) Interest Rate Derivatives

Col. #	Field Name	Data Name	Remarks
1	Event Reference		
2	User Event Reference		
3	Agent Event Reference		
4	CP Event Reference		
5	Ext. TR Event Reference		
6	Event Type	Trade Event Type	
7	Trade Event Status	Trade Event Status Code	
8	Participant	Participant ID	
9	Participant Reporting For	Trade Counterparty Identifier	
10	Participant Reporting For ID Type	ID Type (Abbr)	

Col. #	Field Name	Data Name	Remarks				
11	Participant Reporting For Place of Incorporation						
12	Participant Reporting For Role	Party Role	All event types except Relink.				
13	Counterparty	Trade Counterparty Identifier					
14	Counterparty ID Type	ID Type (Abbr)					
15	Counterparty Place of Incorporation						
16	Asset Class						
17	Base Product						
18	Sub Product						
19	Transaction Type		Not applicable				
20	OTC Derivatives Product Taxonomy		<table><tr><td>IR</td><td></td></tr><tr><td>IREXT</td><td></td></tr></table>	IR		IREXT	
IR							
IREXT							
21	Event Date	Event Date					
22	Event Effective Date						
23	Remarks 1						
24	Remarks 2						
25	Effective Date / Effective Date (PT) / Effective Date - Leg 1	Effective Date					
26	Effective Date (CNTRPTY) / Effective Date - Leg 2	Effective Date					
27	Termination Date / Termination Date (PT) / Termination Date - Leg 1	Termination Date					
28	Termination Date (CNTRPTY) / Termination Date - Leg 2	Termination Date					
29	Expiration Date / Last Date in Bermuda Exercise Dates						
30	Final Maturity Date						
31	Notional Currency / Notional Currency (PT) / Notional Currency - Leg 1	Currency					
32	Notional Amount / Notional Amount (PT) / Notional Amount - Leg 1	Amount					
33	Notional Currency (CNTRPTY) / Notional Currency - Leg 2	Currency					



Col. #	Field Name	Data Name	Remarks
34	Notional Amount (CNTRPTY) / Notional Amount - Leg 2	Amount	
35	Known Amount Currency (PT) / Known Amount Currency - Leg 1	Currency	
36	Known Amount (PT) / Known Amount - Leg 1	Amount	
37	Known Amount Currency (CNTRPTY) / Known Amount Currency - Leg 2	Currency	
38	Known Amount (CNTRPTY) / Known Amount - Leg 2	Amount	
39	Fixed Rate / Fixed Rate (PT) / Fixed Rate - Leg 1	Fixed Rate	
40	Fixed Rate (CNTRPTY) / Fixed Rate - Leg 2	Fixed Rate	
41	Floating Rate Index / Floating Rate Index (PT) / Floating Rate Index - Leg 1	Floating Rate Index	
42	Floating Rate Index (CNTRPTY) / Floating Rate Index - Leg 2	Floating Rate Index	
43	Cap Rate		
44	Floor Rate		

**(b) Foreign Exchange Derivatives**

Col. #	Field Name	Data Name	Remarks
1	Event Reference		
2	User Event Reference		
3	Agent Event Reference		
4	CP Event Reference		
5	Ext. TR Event Reference		
6	Event Type	Trade Event Type	
7	Trade Event Status	Trade Event Status Code	
8	Participant	Participant ID	
9	Participant Reporting For	Trade Counterparty Identifier	
10	Participant Reporting For ID Type	ID Type (Abbr)	
11	Participant Reporting For Place of Incorporation		
12	Participant Reporting For Role	Party Role	All event types except Relink. <div>Product Type</div> <div>FXOPT FXNDO</div>
13	Counterparty	Trade Counterparty Identifier	
14	Counterparty ID Type	ID Type (Abbr)	
15	Counterparty Place of Incorporation		
16	Asset Class		
17	Base Product		
18	Sub Product		
19	Transaction Type		
20	OTC Derivatives Product Taxonomy		
21	Event Date		
22	Event Effective Date		
23	Remarks 1		
24	Remarks 2		
25	Effective Date - Leg 1		<div>Product Type</div> <div>FXEXT</div>
26	Termination Date - Leg 1		<div>Product Type</div> <div>FXEXT</div>

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Col. #	Field Name	Data Name	Remarks
27	Effective Date - Leg 2		Product Type FXEXT
28	Termination Date - Leg 2		Product Type FXEXT
29	Value Date		
30	Expiration Date		Product Type FXOPT FXNDO FXEXT
31	Final Maturity Date		Product Type FXEXT
32	Currency Bought		Product Type FXNDF FXFWD
33	Amount Bought		Product Type FXNDF FXFWD
34	Currency Sold		Product Type FXNDF FXFWD
35	Amount Sold		Product Type FXNDF FXFWD
36	Put Notional Currency		Product Type FXOPT FXNDO FXEXT
37	Put Notional Amount		Product Type FXOPT FXNDO FXEXT
38	Call Notional Currency		Product Type FXOPT FXNDO FXEXT
39	Call Notional Amount		Product Type FXOPT FXNDO FXEXT
40	Notional Leg 1 Currency		Product Type FXEXT
41	Notional Leg 1 Amount		Product Type FXEXT
42	Notional Leg 2 Currency		Product Type FXEXT
43	Notional Leg 2 Amount		Product Type FXEXT
44	Exchanged Currency 1		Product Type FXEXT
45	Exchanged Currency 1 Amount		Product Type FXEXT
46	Exchanged Currency 2		Product Type FXEXT

Col. #	Field Name	Data Name	Remarks
47	Exchanged Currency 2 Amount		Product Type FXEXT
48	Exchange Rate - Quote Basis		Product Type FXNDF FXFWD FXEXT
49	Exchange Rate		Product Type FXNDF FXFWD FXEXT
50	Strike Price - Quote Basis		Product Type FXOPT FXNDO FXEXT
51	Strike Price		Product Type FXOPT FXNDO FXEXT
52	Fixing Date		Product Type FXNDF FXNDO FXEXT
53	Settlement Currency		Product Type FXNDF FXFWD FXOPT FXNDO FXEXT

**(c) Equity Derivatives**

Col. #	Field Name	Data Name	Remarks
1	Event Reference		
2	User Event Reference		
3	Agent Event Reference		
4	CP Event Reference		
5	Ext. TR Event Reference		
6	Event Type	Trade Event Type	
7	Trade Event Status	Trade Event Status Code	
8	Participant	Participant ID	
9	Participant Reporting For	Trade Counterparty Identifier	
10	Participant Reporting For ID Type	ID Type (Abbr)	
11	Participant Reporting For Place of Incorporation		Applicable to “New Trade”, “Backloading” and “Amendment” event only.

Col. #	Field Name	Data Name	Remarks						
12	Participant Reporting For Role	Party Role	<div>Applicable to all event types except Relink.</div> <div><table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table></div> <div>Variance Payer / Variance Receiver (for EQVSW only)</div> <div>Option Buyer / Option Seller (for EQOPT)</div> <div>Equity Leg Payer / Equity Leg Receiver (for EQSWP only)</div> <div>Dividend Amount Payer / Fixed Amount Payer (for EQDSW only)</div>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
13	Counterparty	Trade Counterparty Identifier							
14	Counterparty ID Type	ID Type (Abbr)							
15	Counterparty Place of Incorporation		Applicable to “New Trade”, “Backloading” and “Amendment” event only.						
16	Asset Class								
17	Base Product								
18	Sub Product		<div><table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table></div>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
19	Transaction Type		<div><table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table></div>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
20	OTC Derivatives Product Taxonomy		<div>Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:</div> <div><table><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr></table></div>	EQ		EQEXT			
EQ									
EQEXT									
21	Event Date	Event Date							
22	Event Effective Date		Applicable to “Amendment”, “Full Termination” and “Partial Termination” event only.						
23	Remarks 1		Applicable to “New Trade”, “Backloading” and “Amendment” event only.						
24	Remarks 2		Applicable to “New Trade”, “Backloading” and “Amendment” event only.						

Col. #	Field Name	Data Name	Remarks
25	Underlying Asset / Underlying Asset Leg 1 - Asset Type		<p>Applicable to “New Trade”, “Backloading” and “Amendment” event only. Asset Type of the Underlying Asset.</p> <p>It corresponds to [Underlying Asset - Asset Type] for the following:</p> <ul style="list-style-type: none"> <li>• EQOPT</li> <li>• EQSWP</li> <li>• EQVSW</li> <li>• EQDSW</li> </ul> <p>It corresponds to [Underlying Asset - Leg 1- Asset Type] for EQEXT</p>
26	Underlying Asset / Underlying Asset Leg 1 - ID Type		<p>Applicable to “New Trade”, “Backloading” and “Amendment” event only. ID Type of the Underlying Asset.</p> <p>It corresponds to [Underlying Asset - Identifier Type] for the following:</p> <ul style="list-style-type: none"> <li>• EQOPT</li> <li>• EQSWP</li> <li>• EQVSW</li> <li>• EQDSW</li> </ul> <p>It corresponds to [Underlying Asset - Leg 1- ID Type] for EQEXT</p>
27	Underlying Asset / Underlying Asset Leg 1 - Instrument ID		<p>Applicable to “New Trade”, “Backloading” and “Amendment” event only. Instrument ID of the Underlying.</p> <p>It corresponds to [Underlying Asset - Instrument ID] for the following</p> <ul style="list-style-type: none"> <li>• EQOPT</li> <li>• EQSWP</li> <li>• EQVSW</li> <li>• EQDSW</li> </ul> <p>It corresponds to [Underlying Asset - Leg 1- Instrument ID] for EQEXT</p>

Col. #	Field Name	Data Name	Remarks				
28	Underlying Asset / Underlying Asset Leg 1 - Name		Applicable to “New Trade”, “Backloading” and “Amendment” event only. Name of the Underlying.  It corresponds to [Underlying Asset - Name] for the following <ul style="list-style-type: none"><li>EQOPT</li><li>EQSWP</li><li>EQVSW</li><li>EQDSW</li></ul> It corresponds to [Underlying Asset - Leg 1- Name] for EQEXT				
29	Underlying Asset / Underlying Asset Leg 1 - Place of Issuance Incorporation		Applicable to “New Trade”, “Backloading” and “Amendment” event only. Place of issuing the underlying index.  It corresponds to [Underlying Asset - Place of Issuance Incorporation] for the following <ul style="list-style-type: none"><li>EQOPT</li><li>EQSWP</li><li>EQVSW</li><li>EQDSW</li></ul> It corresponds to [Underlying Asset - Leg 1- Place of Issuance Incorporation] for EQEXT				
30	Underlying Asset Leg 2 - Asset Type		Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product: <table><tr><td>EQ</td><td></td></tr><tr><td>EQEXT</td><td></td></tr></table> Asset Type of the Underlying Asset.  It corresponds to [Underlying Asset - Leg 2 - Asset Type] for EQEXT	EQ		EQEXT	
EQ							
EQEXT							
31	Underlying Asset Leg 2 - ID Type		Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product: <table><tr><td>EQ</td><td></td></tr><tr><td>EQEXT</td><td></td></tr></table> ID Type of the Underlying Asset.  It corresponds to [Underlying Asset - Leg 2- ID Type] for EQEXT	EQ		EQEXT	
EQ							
EQEXT							

Col. #	Field Name	Data Name	Remarks				
32	Underlying Asset Leg 2 - Instrument ID		<p>Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:</p> <table><tr><td>EQ</td><td></td></tr><tr><td>EQEXT</td><td></td></tr></table> <p>Instrument ID of the Underlying.</p> <p>It corresponds to [Underlying Asset - Leg 2- Instrument ID] for EQEXT</p>	EQ		EQEXT	
EQ							
EQEXT							
33	Underlying Asset Leg 2 - Name		<p>Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:</p> <table><tr><td>EQ</td><td></td></tr><tr><td>EQEXT</td><td></td></tr></table> <p>Name of the Underlying.</p> <p>It corresponds to [Underlying Asset - Leg 2- Name] for EQEXT</p>	EQ		EQEXT	
EQ							
EQEXT							
34	Underlying Asset Leg 2 - Place of Issuance Incorporation		<p>Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:</p> <table><tr><td>EQ</td><td></td></tr><tr><td>EQEXT</td><td></td></tr></table> <p>Place of issuing the underlying index.</p> <p>It corresponds to [Underlying Asset - Leg 2- Place of Issuance Incorporation] for EQEXT</p>	EQ		EQEXT	
EQ							
EQEXT							



Col. #	Field Name	Data Name	Remarks						
35	Effective Date (Equity Leg, Variance Leg, Dividend Leg, Leg 1)		<p>Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:</p> <table><tr><th colspan="2">EQ</th></tr><tr><td>EQSWP</td><td>EQVSW</td></tr><tr><td>EQDSW</td><td>EQEXT</td></tr></table> <p>Effective Date 1</p> <p>Effective Date 1 equals [Equity Leg Effective Date] for EQSWP; Effective Date 1 equals [Effective Date] for EQVSW; Effective Date 1 equals [Dividend Leg Effective Date] for EQDSW; Effective Date 1 equals [Effective Date - Leg 1] for EQEXT;</p>	EQ		EQSWP	EQVSW	EQDSW	EQEXT
EQ									
EQSWP	EQVSW								
EQDSW	EQEXT								
36	Termination Date (Equity Leg, Variance Leg, Dividend Leg, Leg 1)		<p>Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:</p> <table><tr><th colspan="2">EQ</th></tr><tr><td>EQSWP</td><td>EQVSW</td></tr><tr><td>EQDSW</td><td>EQEXT</td></tr></table> <p>Termination Date 1</p> <p>Termination Date 1 equals [Equity Leg Termination Date] for EQSWP; Termination Date 1 equals [Termination Date] for EQVSW; Termination Date 1 equals [Dividend Leg Termination Date] for EQDSW; Termination Date 1 equals [Termination Date - Leg 1] for EQEXT;</p>	EQ		EQSWP	EQVSW	EQDSW	EQEXT
EQ									
EQSWP	EQVSW								
EQDSW	EQEXT								

Col. #	Field Name	Data Name	Remarks								
37	Effective Date (Interest Leg, Fixed Leg, Leg 2)		<p>Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:</p> <table><tr><th colspan="2">EQ</th></tr><tr><td>EQSWP</td><td>EQDSW</td></tr><tr><td>EQEXT</td><td></td></tr></table> <p>Effective Date 2</p> <p>Effective Date 2 equals [Interest Leg Effective Date] for EQSWP; Effective Date 2 equals [Fixed Leg Effective Date] for EQDSW; Effective Date 2 equals [Effective Date - Leg 2] for EQEXT;</p>	EQ		EQSWP	EQDSW	EQEXT			
EQ											
EQSWP	EQDSW										
EQEXT											
38	Termination Date (Interest Leg, Fixed Leg, Leg 2)		<p>Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:</p> <table><tr><th colspan="2">EQ</th></tr><tr><td>EQSWP</td><td>EQDSW</td></tr><tr><td>EQEXT</td><td></td></tr></table> <p>Termination Date 2.</p> <p>Termination Date 2 equals [Interest Leg Termination Date] for EQSWP; Termination Date 2 equals [Fixed Leg Termination Date] for EQDSW; Termination Date 2 equals [Termination Date - Leg 2] for EQEXT;</p>	EQ		EQSWP	EQDSW	EQEXT			
EQ											
EQSWP	EQDSW										
EQEXT											
39	Valuation Date		<p>Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:</p> <table><tr><th colspan="2">EQ</th></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td>EQEXT</td><td></td></tr></table> <p>For dividend swap, display message “Refer Trade Event Details”.</p> <p>For others, display Valuation Date.</p>	EQ		EQOPT	EQSWP	EQVSW	EQDSW	EQEXT	
EQ											
EQOPT	EQSWP										
EQVSW	EQDSW										
EQEXT											

Col. #	Field Name	Data Name	Remarks						
40	Expiration Date		<p>Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:</p> <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQEXT</td></tr></table>	EQ		EQOPT	EQEXT		
EQ									
EQOPT	EQEXT								
41	Final Maturity Date		<p>Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:</p> <table><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr></table> <p>It equals [Final Maturity Date] for EQEXT</p>	EQ		EQEXT			
EQ									
EQEXT									
42	Notional Currency (Option, Interest Leg, Dividend Leg, Leg 1)		<p>Applicable to “New Trade”, “Backloading”, and “Amendment” events only.</p> <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQDSW</td><td>EQEXT</td></tr></table> <p>It equals [Notional Currency] for EQOPT; It equals [Interest Leg Notional - Currency] for EQSWP; It equals [Notional Currency] for EQDSW; It equals [Notional - Leg 1 - Currency] for EQEXT</p>	EQ		EQOPT	EQSWP	EQDSW	EQEXT
EQ									
EQOPT	EQSWP								
EQDSW	EQEXT								
43	Notional Amount (Option, Interest Leg, Dividend Leg, Leg 1)		<p>Applicable to “New Trade”, “Backloading”, and “Amendment” event types in Remarks only.</p> <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQDSW</td><td>EQEXT</td></tr></table> <p>It equals [Notional Amount] for EQOPT; It equals [Interest Leg Notional - Amount] for EQSWP; It equals [Notional Amount] for EQDSW; It equals [Notional - Leg 1 - Amount] for EQEXT</p> <p>For “New Trade” and “Backloading”, it shows the agreed notional amount.</p> <p>For Amendment, it shows the amended notional amount.</p>	EQ		EQOPT	EQSWP	EQDSW	EQEXT
EQ									
EQOPT	EQSWP								
EQDSW	EQEXT								

Col. #	Field Name	Data Name	Remarks				
44	Notional Currency (Leg 2)		<p>Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:</p> <table><tr><td>EQ</td><td></td></tr><tr><td>EQEXT</td><td></td></tr></table> <p>It equals [Notional - Leg 2 - Currency] for EQEXT</p>	EQ		EQEXT	
EQ							
EQEXT							
45	Notional Amount (Leg 2)		<p>Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:</p> <table><tr><td>EQ</td><td></td></tr><tr><td>EQEXT</td><td></td></tr></table> <p>It equals [Notional - Leg 2 - Amount] for EQEXT</p>	EQ		EQEXT	
EQ							
EQEXT							
46	Deal Notional Amount Currency		<p>Applicable to “New Trade”, “Backloading”, “Amendment”, “Partial Termination” and “Full Termination” events only.</p> <table><tr><td>EQ</td><td></td></tr><tr><td>EQSWP</td><td></td></tr></table>	EQ		EQSWP	
EQ							
EQSWP							
47	Deal Notional Amount		<p>Applicable to “New Trade”, “Backloading”, “Amendment”, “Partial Termination” and “Full Termination” event types in Remarks only.</p> <table><tr><td>EQ</td><td></td></tr><tr><td>EQSWP</td><td></td></tr></table> <p>For “New Trade” and “Backloading”, it shows the agreed deal notional amount.</p> <p>For Amendment, it shows the amended deal notional amount.</p> <p>For Partial Termination and Full Termination, it shows the post-update deal notional amount after event applied.</p>	EQ		EQSWP	
EQ							
EQSWP							
48	Variance Amount Currency		<p>Applicable to “New Trade”, “Backloading”, “Amendment”, “Partial Termination” and “Full Termination” events only.</p> <table><tr><td>EQ</td><td></td></tr><tr><td>EQVSW</td><td>EQEXT</td></tr></table>	EQ		EQVSW	EQEXT
EQ							
EQVSW	EQEXT						

Col. #	Field Name	Data Name	Remarks				
49	Variance Amount		<p>Applicable to “New Trade”, “Backloading”, “Amendment”, “Partial Termination” and “Full Termination” event types in Remarks only.</p> <table><tr><td colspan="2">EQ</td></tr><tr><td>EQVSW</td><td>EQEXT</td></tr></table> <p>For “New Trade” and “Backloading”, it shows the agreed variance amount.</p> <p>For Amendment, it shows the amended variance amount.</p> <p>For Partial Termination and Full Termination, it shows the post-update variance amount after event applied. (N/A for Equity Other)</p>	EQ		EQVSW	EQEXT
EQ							
EQVSW	EQEXT						
50	Number of Options		<p>Applicable to “New Trade”, “Backloading”, “Amendment”, “Partial Termination” and “Full Termination” event types in Remarks only.</p> <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQEXT</td></tr></table> <p>For “New Trade” and “Backloading”, it shows the agreed number of options.</p> <p>For Amendment, it shows the amended number of options.</p> <p>For Partial Termination and Full Termination, it shows the post-update number of options after event applied. (N/A for Equity Other)</p>	EQ		EQOPT	EQEXT
EQ							
EQOPT	EQEXT						
51	Open Unit (Dividend)		<p>Applicable to “New Trade”, “Backloading”, “Amendment”, “Partial Termination” and “Full Termination” event types in Remarks only.</p> <table><tr><td colspan="2">EQ</td></tr><tr><td>EQDSW</td><td></td></tr></table> <p>For “New Trade” and “Backloading”, it shows the agreed open unit.</p> <p>For Amendment, it shows the amended open unit.</p> <p>For Partial Termination and Full Termination, it shows the post-update open unit after event applied. (N/A for Equity Other)</p>	EQ		EQDSW	
EQ							
EQDSW							

Col. #	Field Name	Data Name	Remarks				
52	Strike Price Currency		Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:  <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQEXT</td></tr></table>	EQ		EQOPT	EQEXT
EQ							
EQOPT	EQEXT						
53	Strike Price		Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:  <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQEXT</td></tr></table>	EQ		EQOPT	EQEXT
EQ							
EQOPT	EQEXT						
54	Variance Strike Price		Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:  <table><tr><td colspan="2">EQ</td></tr><tr><td>EQVSW</td><td>EQEXT</td></tr></table> It equals [Variance Strike Price] for EQVSW. It equals [Variance Strike Price Amount] for EQEXT.	EQ		EQVSW	EQEXT
EQ							
EQVSW	EQEXT						
55	Volatility Strike Price		Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:  <table><tr><td colspan="2">EQ</td></tr><tr><td>EQVSW</td><td>EQEXT</td></tr></table> It equals [Volatility Strike Price] for EQVSW. It equals [Volatility Strike Price Amount] for EQEXT.	EQ		EQVSW	EQEXT
EQ							
EQVSW	EQEXT						
56	Fixed Strike		Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:  <table><tr><td colspan="2">EQ</td></tr><tr><td>EQDSW</td><td></td></tr></table> Display message “Refer Trade Event Details”.	EQ		EQDSW	
EQ							
EQDSW							

**(d) Credit Derivatives**

Col. #	Field Name	Data Name	Remarks
1	Event Reference		
2	User Event Reference		
3	Agent Event Reference		

**Hong Kong Interbank Clearing Limited**  
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Col. #	Field Name	Data Name	Remarks
4	CP Event Reference		
5	Ext. TR Event Reference		
6	Event Type	Trade Event Type	
7	Trade Event Status	Trade Event Status Code	
8	Participant	Participant ID	
9	Participant Reporting For	Trade Counterparty Identifier	
10	Participant Reporting For ID Type	ID Type (Abbr)	
11	Participant Reporting For Place of Incorporation		
12	Participant Reporting For Role	Party Role	Applicable to all event types except Relink. <div><div>CD</div><div><div>CDSNC</div><div>CDSNS</div><div>CDIXC</div><div>CDIXI</div><div>CDITC</div><div>CDITI</div></div></div>
13	Counterparty	Trade Counterparty Identifier	
14	Counterparty ID Type	ID Type (Abbr)	
15	Counterparty Place of Incorporation		
16	Asset Class		
17	Base Product		
18	Sub Product		<div><div>CD</div><div><div>CDSNC</div><div>CDSNS</div><div>CDIXC</div><div>CDIXI</div><div>CDITC</div><div>CDITI</div></div></div>
19	Transaction Type		<div><div>CD</div><div><div>CDSNC</div><div>CDSNS</div><div>CDIXC</div><div>CDIXI</div><div>CDITC</div><div>CDITI</div></div></div>
20	OTC Derivatives Product Taxonomy		<div><div>CD</div><div><div>CDEXT</div><div></div></div></div>
21	Event Date	Event Date	
22	Event Effective Date		
23	Remarks 1		
24	Remarks 2		
25	Underlyer		Applicable to “New Trade”, “Backloading”, and “Amendment” only.

Col. #	Field Name	Data Name	Remarks								
26	Reference Entity - ID Type		Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDEXT</td><td></td></tr></table> Display [Basket] if basket trade.	CD		CDSNC	CDSNS	CDEXT			
CD											
CDSNC	CDSNS										
CDEXT											
27	Reference Entity - Entity ID										
28	Reference Entity - Entity Name										
29	Reference Obligation - Asset Type		Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDEXT</td><td></td></tr></table> Display [Basket] if basket trade.	CD		CDSNC	CDSNS	CDEXT			
CD											
CDSNC	CDSNS										
CDEXT											
30	Reference Obligation - ID Type										
31	Reference Obligation - Instrument ID										
32	Reference Obligation - Name										
33	Reference Obligation - Place of Issuance Incorporation										
34	Index Reference Information - ID Type		Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: <table><tr><td colspan="2">CD</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDEXT</td><td></td></tr></table>	CD		CDIXC	CDIXI	CDITC	CDITI	CDEXT	
CD											
CDIXC	CDIXI										
CDITC	CDITI										
CDEXT											
35	Index Reference Information - Index ID										
36	Index Reference Information - Index Name										
37	Index Reference Information - Place of Issuance Reference										
38	Effective Date / Effective Date - Leg 1		Applicable to “New Trade”, “Backloading”, and “Amendment” events. For Credit Single Name, Credit Index and Credit Index Tranche, it corresponds to the [Effective Date]. For Credit Other, it refers to [Effective Date - Leg 1]								
39	Termination Date / Termination Date - Leg 1		Applicable to “New Trade”, “Backloading”, and “Amendment” events. For Credit Single Name, Credit Index and Credit Index Tranche, it corresponds to the [Scheduled Termination Date]. For Credit Other, it refers to [Termination Date - Leg 1]								
40	Effective Date - Leg 2		Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: <table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table> Display [Effective Date - Leg 2]	CD		CDEXT					
CD											
CDEXT											



Col. #	Field Name	Data Name	Remarks						
41	Termination Date - Leg 2		Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: <table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table> Display [Termination Date - Leg 2]	CD		CDEXT			
CD									
CDEXT									
42	Expiration Date		Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: <table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table> Display unadjusted expiration date.	CD		CDEXT			
CD									
CDEXT									
43	Final Maturity Date		Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: <table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table> Display unadjusted Final Maturity Date.	CD		CDEXT			
CD									
CDEXT									
44	Notional Currency / Notional Currency - Leg 1	Currency Code	Applicable to “New Trade”, “Backloading”, “Amendment”, “Partial Termination” and “Full Termination” only.						
45	Notional Amount / Notional Amount - Leg 1		Applicable to “New Trade”, “Backloading”, “Amendment”, “Partial Termination” and “Full Termination” only.						
46	Notional Currency - Leg 2	Currency Code	Applicable to “New Trade”, “Backloading” and “Amendment”, events of the following products: <table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table>	CD		CDEXT			
CD									
CDEXT									
47	Notional Amount - Leg 2		Applicable to “New Trade”, “Backloading” and “Amendment”, events of the following products: <table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table>	CD		CDEXT			
CD									
CDEXT									
48	Attachment Point		Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: <table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDEXT</td><td></td></tr></table>	CD		CDITC	CDITI	CDEXT	
CD									
CDITC	CDITI								
CDEXT									
49	Exhaustion Point		Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: <table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDEXT</td><td></td></tr></table>	CD		CDITC	CDITI	CDEXT	
CD									
CDITC	CDITI								
CDEXT									

Col. #	Field Name	Data Name	Remarks
50	Fixed Rate (per annum)		Applicable to “New Trade”, “Backloading”, “Amendment”, “Partial Termination” and “Full Termination” only.
51	Number of Options		Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: <div> <div>CD</div> <div>CDEXT</div> </div>
52	Strike Price Currency		Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: <div> <div>CD</div> <div>CDEXT</div> </div>
53	Strike Price Amount		Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: <div> <div>CD</div> <div>CDEXT</div> </div>

#### **(e) Commodity Derivatives**

Col. #	Field Name	Data Name	Remarks
1	Event Reference		
2	User Event Reference		
3	Agent Event Reference		
4	CP Event Reference		
5	Ext. TR Event Reference		
6	Event Type	Trade Event Type	
7	Trade Event Status	Trade Event Status Code	
8	Participant	Participant ID	
9	Participant Reporting For	Trade Counterparty Identifier	
10	Participant Reporting For ID Type	ID Type (Abbr)	
11	Participant Reporting For Place of Incorporation		
12	Participant Reporting For Role	Party Role	All event types except Relink.
13	Counterparty	Trade Counterparty Identifier	
14	Counterparty ID Type	ID Type (Abbr)	

Col. #	Field Name	Data Name	Remarks
15	Counterparty Place of Incorporation		
16	Asset Class		
17	Base Product		
18	Sub Product		
19	Transaction Type		
20	OTC Derivatives Product Taxonomy		
21	Event Date	Event Date	
22	Event Effective Date		
23	Remarks 1		
24	Remarks 2		
25	Effective Date / Option Effective Date / Effective Date (Leg 1)		
26	Effective Date (Leg 2)		
27	Termination Date / Termination Date (Leg 1)		
28	Termination Date (Leg 2)		
29	Expiration Date		
30	Value Date		
31	Final Maturity Date		
32	Total Physical Quantity Unit (PT)		
33	Total Physical Quantity / Option Total Notional Quantity / Total Notional Quantity (PT)		
34	Total Physical Quantity Unit (CNTRPTY)		
35	Total Physical Quantity / Total Notional Quantity (CNTRPTY)		
36	Notional Unit (Leg 1)		
37	Notional Currency (Leg 1)		
38	Notional Amount (Leg 1)		
39	Notional Unit (Leg 2)		
40	Notional Currency (Leg 2)		
41	Notional Amount (Leg 2)		
42	Commodity Instrument ID / Commodity Instrument ID (PT) / Commodity Instrument ID (Leg 1)		

Col. #	Field Name	Data Name	Remarks
43	Commodity Base / Commodity Base (PT) / Commodity Base (Leg 1)		
44	Commodity Unit of Measure / Commodity Unit of Measure (PT) / Commodity Unit of Measure (Leg 1)		
45	Commodity Currency / Commodity Currency (PT) / Commodity Currency (Leg 1) / Total Price Currency (PT)		
46	Commodity Instrument ID (CNTRPTY) / Commodity Instrument ID (Leg 2)		
47	Commodity Base (CNTRPTY) / Commodity Base (Leg 2)		
48	Commodity Unit of Measure (CNTRPTY) / Commodity Unit of Measure (Leg 2)		
49	Commodity Currency (CNTRPTY) / Commodity Currency (Leg 2) / Total Price Currency (CNTRPTY)		

#### **D.3.16.4 Sorting for Detail Records**

Same as the sorting order specified in the Trade Event Selection Screen.

## D.3.17 CTRV0802 - Alleged Trade Event Summary Report

### D.3.17.1 Report Description

<b>Purpose:</b>	This report shows the summary list of alleged trade events of reporting trades searched by the user interface.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	Alleged Trade Event Enquiry -> Alleged Trade Event Selection -> Alleged Trade Event Summary (Save to File)

### D.3.17.2 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	CTRV0802
Report Name	Alleged Trade Event Summary - Reporting Trade

### D.3.17.3 Report Details

Col. #	Field Name	Data Name	Remarks
1	Event Reference		
2	Event Type	Trade Event Type	
3	Trade Event Status	Trade Event Status Code	
4	Participant	Participant ID	
5	Participant Reporting For	TR Entity ID	
6	Originator	Participant ID	
7	Originator Reporting For	TR Entity ID	
8	User Event Reference (ORIG)		
9	Agent Event Reference (ORIG)		
10	Asset Class		
11	Base Product		
12	Sub Product		

Col. #	Field Name	Data Name	Remarks
13	Transaction Type		
14	Remarks 1		
15	Remarks 2		

#### **D.3.17.4 Sorting for Detail Records**

Same as the sorting order specified in the Alleged Trade Event Selection Screen.

## D.3.18 CTRV0803 - Trade Summary Report

### D.3.18.1 Report Description

<b>Purpose:</b>	This report shows the summary list of reporting trades searched by the user interface.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	Trade Enquiry -> Trade Selection -> Trade Summary (Save to File)

### D.3.18.2 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	CTRV0803-XX
Report Name	Trade Summary - <asset class> - Reporting Trade

### D.3.18.3 Report Details

The different layouts for Interest Rate Derivatives, Foreign Exchange Derivatives, Equity Derivatives, Credit Derivatives and Commodity Derivatives are as follows.

#### (a) Interest Rate Derivatives

Col. #	Field Name	Data Name	Remarks
1	Trade Reference		
2	User Trade Reference		
3	Agent Trade Reference		
4	CP Trade Reference		
5	UTI Issuer ID		
6	UTI Value		
7	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
8	Participant	Participant ID	
9	Participant Reporting For	Trade Counterparty Identifier	
10	Participant Reporting For ID Type	ID Type (Abbr)	
11	Participant Reporting For Place of Incorporation		

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Col. #	Field Name	Data Name	Remarks				
12	Participant Reporting For Role	Party Role					
13	Counterparty	Trade Counterparty Identifier					
14	Counterparty ID Type	ID Type (Abbr)					
15	Counterparty Place of Incorporation						
16	Trade Date						
17	Asset Class						
18	Base Product						
19	Sub Product						
20	Transaction Type						
21	OTC Derivatives Product Taxonomy		<table><tr><td>IR</td><td></td></tr><tr><td>IREXT</td><td></td></tr></table>	IR		IREXT	
IR							
IREXT							
22	Effective Date / Effective Date (PT) / Effective Date - Leg 1	Effective Date					
23	Effective Date (CNTRPTY) / Effective Date - Leg 2	Effective Date					
24	Termination Date / Termination Date (PT) / Termination Date - Leg 1	Termination Date					
25	Termination Date (CNTRPTY) / Termination Date - Leg 2	Termination Date					
26	Expiration Date / Last Date in Bermuda Exercise Dates						
27	Final Maturity Date		<table><tr><td>IR</td><td></td></tr><tr><td>IREXT</td><td></td></tr></table>	IR		IREXT	
IR							
IREXT							
28	Notional Currency / Notional Currency (PT) / Notional Currency - Leg 1	Currency					
29	Notional Amount / Notional Amount (PT) / Notional Amount - Leg 1	Amount					
30	Notional Currency (CNTRPTY) / Notional Currency - Leg 2	Currency					
31	Notional Amount (CNTRPTY) / Notional Amount - Leg 2	Amount					



Col. #	Field Name	Data Name	Remarks
32	Known Amount Currency (PT) / Known Amount Currency - Leg 1	Currency	
33	Known Amount (PT) / Known Amount - Leg 1	Amount	
34	Known Amount Currency (CNTRPTY) / Known Amount Currency - Leg 2	Currency	
35	Known Amount (CNTRPTY) / Known Amount - Leg 2	Amount	
36	Fixed Rate / Fixed Rate (PT) / Fixed Rate - Leg 1	Fixed Rate	
37	Fixed Rate (CNTRPTY) / Fixed Rate - Leg 2	Fixed Rate	
38	Floating Rate Index / Floating Rate Index (PT) / Floating Rate Index - Leg 1	Floating Rate Index	
39	Floating Rate Index (CNTRPTY) / Floating Rate Index - Leg 2	Floating Rate Index	
40	Cap Rate		
41	Floor Rate		
42	Remarks 1		
43	Remarks 2		
44	Trade Status	Trade Status Code	
45	Link Status		
46	Last Reconciliation Status		

**(b) Foreign Exchange Derivatives**

Col. #	Field Name	Data Name	Remarks
1	Trade Reference		
2	User Trade Reference		
3	Agent Trade Reference		
4	CP Trade Reference		
5	UTI Issuer ID		
6	UTI Value		
7	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
8	Participant	Participant ID	

Col. #	Field Name	Data Name	Remarks						
9	Participant Reporting For	Trade Counterparty Identifier							
10	Participant Reporting For ID Type	ID Type (Abbr)							
11	Participant Reporting For Place of Incorporation								
12	Participant Reporting For Role	Party Role	<table><tr><th colspan="2">Product Type</th></tr><tr><td>FXOPT</td><td>FXNDO</td></tr></table>	Product Type		FXOPT	FXNDO		
Product Type									
FXOPT	FXNDO								
13	Counterparty	Trade Counterparty Identifier							
14	Counterparty ID Type	ID Type (Abbr)							
15	Counterparty Place of Incorporation								
16	Trade Date								
17	Asset Class								
18	Base Product								
19	Sub Product								
20	Transaction Type								
21	OTC Derivatives Product Taxonomy		<table><tr><th colspan="2">Product Type</th></tr><tr><td>FXEXT</td><td></td></tr></table>	Product Type		FXEXT			
Product Type									
FXEXT									
22	Effective Date - Leg 1		<table><tr><th colspan="2">Product Type</th></tr><tr><td>FXEXT</td><td></td></tr></table>	Product Type		FXEXT			
Product Type									
FXEXT									
23	Termination Date - Leg 1		<table><tr><th colspan="2">Product Type</th></tr><tr><td>FXEXT</td><td></td></tr></table>	Product Type		FXEXT			
Product Type									
FXEXT									
24	Effective Date - Leg 2		<table><tr><th colspan="2">Product Type</th></tr><tr><td>FXEXT</td><td></td></tr></table>	Product Type		FXEXT			
Product Type									
FXEXT									
25	Termination Date - Leg 2		<table><tr><th colspan="2">Product Type</th></tr><tr><td>FXEXT</td><td></td></tr></table>	Product Type		FXEXT			
Product Type									
FXEXT									
26	Value Date								
27	Expiration Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>FXOPT</td><td>FXNDO</td></tr><tr><td>FXEXT</td><td></td></tr></table>	Product Type		FXOPT	FXNDO	FXEXT	
Product Type									
FXOPT	FXNDO								
FXEXT									
28	Final Maturity Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>FXEXT</td><td></td></tr></table>	Product Type		FXEXT			
Product Type									
FXEXT									
29	Currency Bought		<table><tr><th colspan="2">Product Type</th></tr><tr><td>FXNDF</td><td>FXFWD</td></tr></table>	Product Type		FXNDF	FXFWD		
Product Type									
FXNDF	FXFWD								
30	Amount Bought		<table><tr><th colspan="2">Product Type</th></tr><tr><td>FXNDF</td><td>FXFWD</td></tr></table>	Product Type		FXNDF	FXFWD		
Product Type									
FXNDF	FXFWD								

Col. #	Field Name	Data Name	Remarks
31	Currency Sold		Product Type FXNDF    FXFWD
32	Amount Sold		Product Type FXNDF    FXFWD
33	Put Notional Currency		Product Type FXOPT    FXNDO FXEXT
34	Put Notional Amount		Product Type FXOPT    FXNDO FXEXT
35	Call Notional Currency		Product Type FXOPT    FXNDO FXEXT
36	Call Notional Amount		Product Type FXOPT    EXNDO FXEXT
37	Notional Leg 1 Currency		Product Type FXEXT
38	Notional Leg 1 Amount		Product Type FXEXT
39	Notional Leg 2 Currency		Product Type FXEXT
40	Notional Leg 2 Amount		Product Type FXEXT
41	Exchanged Currency 1		Product Type FXEXT
42	Exchanged Currency 1 Amount		Product Type FXEXT
43	Exchanged Currency 2		Product Type FXEXT
44	Exchanged Currency 2 Amount		Product Type FXEXT
45	Exchange Rate - Quote Basis		Product Type FXNDF    FXFWD FXEXT
46	Exchange Rate		Product Type FXNDF    FXFWD FXEXT
47	Strike Price - Quote Basis		Product Type FXOPT    FXNDO FXEXT
48	Strike Price		Product Type FXOPT    FXNDO FXEXT

Col. #	Field Name	Data Name	Remarks	
49	Fixing Date		Product Type	
			FXNDF	FXNDO
			FXEXT	
50	Settlement Currency			
51	Remarks 1			
52	Remarks 2			
53	Trade Status	Trade Status Code		
54	Link Status			
55	Last Reconciliation Status			

**(c) Equity Derivatives**

Col. #	Field Name	Data Name	Remarks						
1	Trade Reference								
2	User Trade Reference								
3	Agent Trade Reference								
4	CP Trade Reference								
5	UTI Issuer ID								
6	UTI Value								
7	Unique Transaction Identifier - Unique Trade ID (UTI-TID)								
8	Participant	Participant ID							
9	Participant Reporting For	Trade Counterparty Identifier							
10	Participant Reporting For ID Type	ID Type (Abbr)							
11	Participant Reporting For Place of Incorporation								
12	Participant Reporting For Role	Party Role	<table><tr><th colspan="2">EQ</th></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table> <p>Variance Payer / Variance Receiver (for EQVSW only)</p> <p>Option Buyer / Option Seller (for EQOPT)</p> <p>Equity Leg Payer / Equity Leg Receiver (for EQSWP only)</p>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								

Col. #	Field Name	Data Name	Remarks						
13	Counterparty	Trade Counterparty Identifier							
14	Counterparty ID Type	ID Type (Abbr)							
15	Counterparty Place of Incorporation								
16	Trade Date								
17	Asset Class								
18	Base Product								
19	Sub Product		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
20	Transaction Type		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
21	OTC Derivatives Product Taxonomy		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr></table>	EQ		EQEXT			
EQ									
EQEXT									
22	Underlying Asset / Underlying Asset Leg 1 - Asset Type		Asset Type of the Underlying Asset.  It corresponds to [Underlying Asset - Asset Type] for the following: <ul style="list-style-type: none"><li>• EQOPT</li><li>• EQSWP</li><li>• EQVSW</li><li>• EQDSW</li></ul> It corresponds to [Underlying Asset - Leg 1- Asset Type] for EQEXT						
23	Underlying Asset / Underlying Asset Leg 1 - ID Type		ID Type of the Underlying Asset.  It corresponds to [Underlying Asset - Identifier Type] for the following: <ul style="list-style-type: none"><li>• EQOPT</li><li>• EQSWP</li><li>• EQVSW</li><li>• EQDSW</li></ul> It corresponds to [Underlying Asset - Leg 1- ID Type] for EQEXT						

Col. #	Field Name	Data Name	Remarks				
24	Underlying Asset / Underlying Asset Leg 1 - Instrument ID		Instrument ID of the Underlying.  It corresponds to [Underlying Asset - Instrument ID] for the following <ul style="list-style-type: none"><li>• EQOPT</li><li>• EQSWP</li><li>• EQVSW</li><li>• EQDSW</li></ul> It corresponds to [Underlying Asset - Leg 1 - Instrument ID] for EQEXT				
25	Underlying Asset / Underlying Asset Leg 1 - Name		Name of the Underlying.  It corresponds to [Underlying Asset - Name] for the following <ul style="list-style-type: none"><li>• EQOPT</li><li>• EQSWP</li><li>• EQVSW</li><li>• EQDSW</li></ul> It corresponds to [Underlying Asset - Leg 1- Name] for EQEXT				
26	Underlying Asset / Underlying Asset Leg 1 - Place of Issuance Incorporation		Place of issuing the underlying index.  It corresponds to [Underlying Asset - Place of Issuance Incorporation] for the following <ul style="list-style-type: none"><li>• EQOPT</li><li>• EQSWP</li><li>• EQVSW</li><li>• EQDSW</li></ul> It corresponds to [Underlying Asset - Leg 1- Place of Issuance Incorporation] for EQEXT				
27	Underlying Asset Leg 2 - Asset Type		<table><tr><td>EQ</td><td></td></tr><tr><td>EQEXT</td><td></td></tr></table> Asset Type of the Underlying Asset.  It corresponds to [Underlying Asset - Leg 2 - Asset Type] for EQEXT	EQ		EQEXT	
EQ							
EQEXT							

Col. #	Field Name	Data Name	Remarks						
28	Underlying Asset Leg 2 - ID Type		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr></table> <p>ID Type of the Underlying Asset.</p> <p>It corresponds to [Underlying Asset - Leg 2- ID Type] for EQEXT</p>	EQ		EQEXT			
EQ									
EQEXT									
29	Underlying Asset Leg 2 - Instrument ID		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr></table> <p>Instrument ID of the Underlying.</p> <p>It corresponds to [Underlying Asset - Leg 2- Instrument ID] for EQEXT</p>	EQ		EQEXT			
EQ									
EQEXT									
30	Underlying Asset Leg 2 - Name		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr></table> <p>Name of the Underlying.</p> <p>It corresponds to [Underlying Asset - Leg 2- Name] for EQEXT</p>	EQ		EQEXT			
EQ									
EQEXT									
31	Underlying Asset Leg 2 - Place of Issuance Incorporation		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr></table> <p>Place of issuing the underlying index.</p> <p>It corresponds to [Underlying Asset - Leg 2- Place of Issuance Incorporation] for EQEXT</p>	EQ		EQEXT			
EQ									
EQEXT									
32	Effective Date (Equity Leg, Variance Leg, Dividend Leg, Leg 1)		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQSWP</td><td>EQVSW</td></tr><tr><td>EQDSW</td><td>EQEXT</td></tr></table> <p>Effective Date 1</p> <p>Effective Date 1 equals [Equity Leg Effective Date] for EQSWP;</p> <p>Effective Date 1 equals [Effective Date] for EQVSW;</p> <p>Effective Date 1 equals [Dividend Leg Effective Date] for EQDSW;</p> <p>Effective Date 1 equals [Effective Date - Leg 1] for EQEXT;</p>	EQ		EQSWP	EQVSW	EQDSW	EQEXT
EQ									
EQSWP	EQVSW								
EQDSW	EQEXT								

Col. #	Field Name	Data Name	Remarks						
33	Termination Date (Equity Leg, Variance Leg, Dividend Leg, Leg 1)		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQSWP</td><td>EQVSW</td></tr><tr><td>EQDSW</td><td>EQEXT</td></tr></table> Termination Date 1  Termination Date 1 equals [Equity Leg Termination Date] for EQSWP; Termination Date 1 equals [Termination Date] for EQVSW; Termination Date 1 equals [Dividend Leg Termination Date] for EQDSW; Termination Date 1 equals [Termination Date - Leg 1] for EQEXT;	EQ		EQSWP	EQVSW	EQDSW	EQEXT
EQ									
EQSWP	EQVSW								
EQDSW	EQEXT								
34	Effective Date (Interest Leg, Fixed Leg, Leg 2)		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQSWP</td><td>EQDSW</td></tr><tr><td>EQEXT</td><td></td></tr></table> Effective Date 2  Effective Date 2 equals [Interest Leg Effective Date] for EQSWP; Effective Date 2 equals [Fixed Leg Effective Date] for EQDSW; Effective Date 2 equals [Effective Date - Leg 2] for EQEXT;	EQ		EQSWP	EQDSW	EQEXT	
EQ									
EQSWP	EQDSW								
EQEXT									
35	Termination Date (Interest Leg, Fixed Leg, Leg 2)		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQSWP</td><td>EQDSW</td></tr><tr><td>EQEXT</td><td></td></tr></table> Termination Date 2. Termination Date 2 equals [Interest Leg Termination Date] for EQSWP; Termination Date 2 equals [Fixed Leg Termination Date] for EQDSW; Termination Date 2 equals [Termination Date - Leg 2] for EQEXT;	EQ		EQSWP	EQDSW	EQEXT	
EQ									
EQSWP	EQDSW								
EQEXT									



Col. #	Field Name	Data Name	Remarks						
36	Valuation Date		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table> <p>For dividend swap, display message “Refer Trade Details”.</p> <p>For others, display Valuation Date.</p>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
37	Expiration Date		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQEXT</td></tr><tr><td></td><td></td></tr></table>	EQ		EQOPT	EQEXT		
EQ									
EQOPT	EQEXT								
38	Final Maturity Date		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr><tr><td></td><td></td></tr></table>	EQ		EQEXT			
EQ									
EQEXT									
39	Notional Currency (Option, Interest Leg, Dividend Leg, Leg 1)		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQDSW</td><td>EQEXT</td></tr></table> <p>It equals [Notional Currency] for EQOPT; It equals [Interest Leg Notional - Currency] for EQSWP; It equals [Notional Currency] for EQDSW; It equals [Notional - Leg 1 - Currency] for EQEXT</p>	EQ		EQOPT	EQSWP	EQDSW	EQEXT
EQ									
EQOPT	EQSWP								
EQDSW	EQEXT								
40	Notional Amount (Option, Interest Leg, Dividend Leg, Leg 1)		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQDSW</td><td>EQEXT</td></tr></table> <p>It equals [Notional Amount] for EQOPT; It equals [Interest Leg Notional - Currency] for EQSWP; It equals [Notional Amount] for EQDSW; It equals [Notional - Leg 1 - Amount] for EQEXT</p>	EQ		EQOPT	EQSWP	EQDSW	EQEXT
EQ									
EQOPT	EQSWP								
EQDSW	EQEXT								
41	Notional Currency (Leg 2)		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr></table> <p>It equals [Notional - Leg 2 - Currency] for EQEXT</p> <p>Applicable to following only:</p> <ul style="list-style-type: none"><li>EQEXT</li></ul>	EQ		EQEXT			
EQ									
EQEXT									
42	Notional Amount (Leg 2)		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr></table> <p>It equals [Notional - Leg 2 - Amount] for EQEXT</p>	EQ		EQEXT			
EQ									
EQEXT									

Col. #	Field Name	Data Name	Remarks
43	Deal Notional Amount Currency		EQ EQSWP
44	Deal Notional Amount		EQ EQSWP
45	Variance Amount Currency		EQ EQVSW EQEXT
46	Variance Amount		EQ EQVSW EQEXT
47	Number of Options		EQ EQOPT
48	Open Unit (Dividend)		EQ EQDSW
49	Strike Price Currency		EQ EQOPT EQEXT
50	Strike Price		EQ EQOPT EQEXT
51	Variance Strike Price		EQ EQVSW EQEXT  It equals [Variance Strike Price] for EQVSW. It equals [Variance Strike Price Amount] EQEXT.
52	Volatility Strike Price		EQ EQVSW EQEXT  It equals [Volatility Strike Price] for EQVSW. It equals [Volatility Strike Price Amount] for EQEXT.
53	Fixed Strike		EQ EQDSW  Display message “Refer Trade Details”.
54	Remarks 1		
55	Remarks 2		
56	Trade Status	Trade Status Code	
57	Link Status		
58	Last Reconciliation Status		

**(d) Credit Derivatives**

Col. #	Field Name	Data Name	Remarks								
1	Trade Reference										
2	User Trade Reference										
3	Agent Trade Reference										
4	CP Trade Reference										
5	UTI Issuer ID										
6	UTI Value										
7	Unique Transaction Identifier - Unique Trade ID (UTI-TID)										
8	Participant	Participant ID									
9	Participant Reporting For	Trade Counterparty Identifier									
10	Participant Reporting For ID Type	ID Type (Abbr)									
11	Participant Reporting For Place of Incorporation										
12	Participant Reporting For Role	Party Role	<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
13	Counterparty	Trade Counterparty Identifier									
14	Counterparty ID Type	ID Type (Abbr)									
15	Counterparty Place of Incorporation										
16	Trade Date										
17	Asset Class										
18	Base Product										
19	Sub Product		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
20	Transaction Type		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
21	OTC Derivatives Product Taxonomy		<table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table>	CD		CDEXT					
CD											
CDEXT											
22	Underlyer										

Col. #	Field Name	Data Name	Remarks								
23	Reference Entity - ID Type		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDEXT</td><td></td></tr></table>	CD		CDSNC	CDSNS	CDEXT			
CD											
CDSNC	CDSNS										
CDEXT											
24	Reference Entity - Entity ID		Display [Basket] if basket trade.								
25	Reference Entity - Entity Name										
26	Reference Obligation - Asset Type		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDEXT</td><td></td></tr></table>	CD		CDSNC	CDSNS	CDEXT			
CD											
CDSNC	CDSNS										
CDEXT											
27	Reference Obligation - ID Type		Display [Basket] if basket trade.								
28	Reference Obligation - Instrument ID										
29	Reference Obligation - Name										
30	Reference Obligation - Place of Issuance Incorporation										
31	Index Reference Information - ID Type		<table><tr><td colspan="2">CD</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDEXT</td><td></td></tr></table>	CD		CDIXC	CDIXI	CDITC	CDITI	CDEXT	
CD											
CDIXC	CDIXI										
CDITC	CDITI										
CDEXT											
32	Index Reference Information - Index ID		Display [Basket] if basket trade.								
33	Index Reference Information - Index Name										
34	Index Reference Information - Place of Issuance Reference										
35	Effective Date / Effective Date - Leg 1		For Credit Single Name, Credit Index and Credit Index Tranche, it corresponds to the [Effective Date]. For Credit Other, it refers to [Effective Date - Leg 1]								
36	Scheduled Termination Date / Termination Date - Leg 1		For Credit Single Name, Credit Index and Credit Index Tranche, it corresponds to the [Scheduled Termination Date]. For Credit Other, it refers to [Termination Date - Leg 1]								
37	Effective Date - Leg 2		<table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table> Display [Effective Date - Leg 2]	CD		CDEXT					
CD											
CDEXT											
38	Termination Date - Leg 2		<table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table> Display [Termination Date - Leg 2]	CD		CDEXT					
CD											
CDEXT											

Col. #	Field Name	Data Name	Remarks
39	Expiration Date		<div>CD</div> <div>CDEXT</div> <div>Display unadjusted expiration date.</div>
40	Final Maturity Date		<div>CD</div> <div>CDEXT</div> <div>Display unadjusted Final Maturity Date.</div>
41	Notional Currency / Notional Currency - Leg 1	Currency Code	
42	Notional Amount / Notional Amount - Leg 1		
43	Notional Currency - Leg 2	Currency Code	<div>CD</div> <div>CDEXT</div>
44	Notional Amount - Leg 2		<div>CD</div> <div>CDEXT</div>
45	Attachment Point		<div>CD</div> <div>CDITC</div> <div>CDITI</div> <div>CDEXT</div>
46	Exhaustion Point		<div>CD</div> <div>CDITC</div> <div>CDITI</div> <div>CDEXT</div>
47	Fixed Rate (per annum)		
48	Number of Options		<div>CD</div> <div>CDEXT</div>
49	Strike Price Currency		<div>CD</div> <div>CDEXT</div>
50	Strike Price Amount		<div>CD</div> <div>CDEXT</div>
51	Remarks 1		
52	Remarks 2		
53	Trade Status	Trade Status Code	
54	Link Status		
55	Last Reconciliation Status		

**(e) Commodity Derivatives**

Col. #	Field Name	Data Name	Remarks
1	Trade Reference		

Col. #	Field Name	Data Name	Remarks
2	User Trade Reference		
3	Agent Trade Reference		
4	CP Trade Reference		
5	UTI Issuer ID		
6	UTI Value		
7	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
8	Participant	Participant ID	
9	Participant Reporting For	Trade Counterparty Identifier	
10	Participant Reporting For ID Type	ID Type (Abbr)	
11	Participant Reporting For Place of Incorporation		
12	Participant Reporting For Role	Party Role	
13	Counterparty	Trade Counterparty Identifier	
14	Counterparty ID Type	ID Type (Abbr)	
15	Counterparty Place of Incorporation		
16	Trade Date		
17	Asset Class		
18	Base Product		
19	Sub Product		
20	Transaction Type		
21	OTC Derivatives Product Taxonomy		
22	Effective Date / Option Effective Date / Effective Date (Leg 1)		
23	Effective Date (Leg 2)		
24	Termination Date / Termination Date (Leg 1)		
25	Termination Date (Leg 2)		
26	Expiration Date		
27	Value Date		
28	Final Maturity Date		

Col. #	Field Name	Data Name	Remarks
29	Total Physical Quantity Unit (PT)		
30	Total Physical Quantity / Option Total Notional Quantity / Total Notional Quantity (PT)		
31	Total Physical Quantity Unit (CNTRPTY)		
32	Total Physical Quantity / Total Notional Quantity (CNTRPTY)		
33	Notional Unit (Leg 1)		
34	Notional Currency (Leg 1)		
35	Notional Amount (Leg 1)		
36	Notional Unit (Leg 2)		
37	Notional Currency (Leg 2)		
38	Notional Amount (Leg 2)		
39	Commodity Instrument ID / Commodity Instrument ID (PT) / Commodity Instrument ID (Leg 1)		
40	Commodity Base / Commodity Base (PT) / Commodity Base (Leg 1)		
41	Commodity Unit of Measure / Commodity Unit of Measure (PT) / Commodity Unit of Measure (Leg 1)		
42	Commodity Currency / Commodity Currency (PT) / Commodity Currency (Leg 1) / Total Price Currency (PT)		
43	Commodity Instrument ID (CNTRPTY) / Commodity Instrument ID (Leg 2)		
44	Commodity Base (CNTRPTY) / Commodity Base (Leg 2)		

Col. #	Field Name	Data Name	Remarks
45	Commodity Unit of Measure (CNTRPTY) / Commodity Unit of Measure (Leg 2)		
46	Commodity Currency (CNTRPTY) / Commodity Currency (Leg 2) / Total Price Currency (CNTRPTY)		
47	Remarks 1		
48	Remarks 2		
49	Trade Status	Trade Status Code	
50	Link Status		
51	Last Reconciliation Status		

#### **D.3.18.4 Sorting for Detail Records**

Same as the sorting order specified in the Trade Selection Screen.



## D.3.19 CTRV0804 - Valuation Request Summary Report

### D.3.19.1 Report Description

<b>Purpose:</b>	This report shows the summary list of valuation request searched by the user interface.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	Valuation Request Enquiry -> Valuation Request Selection -> Valuation Request Summary (Save to File)

### D.3.19.2 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	CTRV0804
Report Name	Valuation Request Summary Report

### D.3.19.3 Report Details

Col. #	Field Name	Data Name	Remarks
1	TR Valuation Request Reference		
2	Valuation Request ID		
3	User Trade Reference		
4	Agent Trade Reference		
5	UTI Issuer ID		
6	UTI Value		
7	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
8	Request Type		
9	Participant		
10	Participant Reporting For		
11	Participant Reporting For ID Type		
12	Counterparty		
13	Counterparty ID Type		
14	Asset Class		
15	Base Product		

Col. #	Field Name	Data Name	Remarks
16	Sub Product		
17	Transaction Type		
18	Valuation Date for Deletion		
19	Valuation Date Time (Reporting For)		
20	Valuation Value Currency (Reporting For)		
21	Valuation Value Amount (Reporting For)		
22	Valuation Type (Reporting For)		
23	Valuation Source (Reporting For)		
24	Valuation Reference Model (Reporting For)		
25	Additional Comments		
26	Remarks 1		
27	Remarks 2		

#### **D.3.19.4 Sorting for Detail Records**

Same as the order specified in the selection criteria screen.

## D.3.20 CTRV0901 - Valuation Request Detail Report

### D.3.20.1 Report Description

<b>Purpose:</b>	This report shows the full detail view of a valuation request of valuation.
<b>Type:</b>	Enquiry
<b>Delivery Schedule:</b>	Adhoc Request triggered by clicking on “Save to File” icon on Web Page by User
<b>Access Path:</b>	Valuation Request Enquiry -> Valuation Request Selection -> Click on single Valuation Request Reference -> Valuation Request Details (Save to File)

### D.3.20.2 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	CTRV0901
Report Name	Valuation Request Detail Report

### D.3.20.3 Report Details

Col. #	Field Name	Data Name	Remarks
1	Participant		
2	Participant Name		
3	Participant Reporting For		
4	Participant Reporting For ID Type		
5	Participant Reporting For Party Name		
6	Participant Reporting For (Original Input Code)		
7	Participant Reporting For ID Type (Original Input Code)		
8	Participant Reporting For Party Name (Original Input Code)		
9	Counterparty		
10	Counterparty ID Type		
11	Counterparty Name		
12	Counterparty (Original Input Code)		

Col. #	Field Name	Data Name	Remarks
13	Counterparty ID Type (Original Input Code)		
14	Counterparty Name (Original Input Code)		
15	TR Valuation Request Reference		
16	Valuation Request ID		
17	Request Type		
18	Trade Reference		
19	User Trade Reference		
20	Agent Trade Reference		
21	Issuer ID		
22	UTI Value		
23	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
24	Asset Class		
25	Base Product		
26	Sub Product		
27	Transaction Type		
28	Reporting Time		
29	Creation Timestamp		
30	Late Submission		
31	Source		
32	Trade Party 1 ID		
33	Trade Party 1 ID Type		
34	Trade Party 1 Name		
35	Trade Party 2 ID		
36	Trade Party 2 ID Type		
37	Trade Party 2 Name		
38	Valuation Date for Deletion		
39	Valuation Date Time (Reporting For)		
40	Valuation Value Currency (Reporting For)		
41	Valuation Value Amount (Reporting For)		
42	Valuation Type (Reporting For)		
43	Valuation Source (Reporting For)		

Col. #	Field Name	Data Name	Remarks
44	Valuation Reference Model (Reporting For)		
45	Additional Comments		
46	Valuation Date Time (Counterparty)		
47	Valuation Value Currency (Counterparty)		
48	Valuation Value Amount (Counterparty)		
49	Valuation Type (Counterparty)		
50	Valuation Source (Counterparty)		
51	Valuation Reference Model (Counterparty)		
52	Valuation Date Time (CCP)		
53	Valuation Value Currency (CCP)		
54	Valuation Value Amount (CCP)		
55	Valuation Type (CCP)		
56	Valuation Source (CCP)		
57	Valuation Reference Model (CCP)		
58	Remarks 1		
59	Remarks 2		
60	Remarks 3		
61	Submitting Party	Participant ID	
62	File Name		
63	File Reference		
64	User ID		
65	Channel		

#### **D.3.20.4 Sorting for Detail Records**

Same as the order specified in the selection criteria screen.

## D.4 System Reports

### D.4.1 CTRD2501 - Trade Event Report

#### D.4.1.1 Report Description

<b>Purpose:</b>	This report shows the change history of trade events of reporting trades being modified for the day, per product type.  Master reveals full event details of the updated trade event.
<b>Type:</b>	System
<b>Delivery Schedule:</b>	Day end scheduled
<b>Access Path:</b>	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

#### D.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.

##### Trade Event Report (Master)

Fields	Description
Report ID	CTRD2501-XXXXXX-A
Report Name	Trade Event Report (Master) - <product type> - Reporting Trade

#### D.4.1.3 Report Details

##### Trade Event Report (Master)

The different layouts for Interest Rate Derivatives, Foreign Exchange Derivatives, Equity Derivatives, Credit Derivatives and Commodity Derivatives are as follows.

(i) Interest Rate Derivatives (exclude Interest Rate Other)

Col. #	Field Name	Data Name	Remarks
*	Field Group "General Trade Event Details v2.0"		Refer to appendix D.2.2.
+1	Counterparty	Trade Counterparty Identifier	
+2	Counterparty ID Type	ID Type	
+3	Counterparty Name	Party Name	
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+5	Counterparty ID Type (Original Input Code)	ID Type	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+6	Counterparty Name (Original Input Code)	Party Name	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+7	Counterparty Place of Incorporation		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+8	Counterparty Role	Party Role	All event types except Relink.
+9	Agreement Date		Trade event type: <ul style="list-style-type: none"> <li>• Amendment</li> <li>• Partial Termination</li> <li>• Full Termination</li> </ul>
+10	Agreement Time		Trade event type: <ul style="list-style-type: none"> <li>• Amendment</li> <li>• Partial Termination</li> <li>• Full Termination</li> </ul>
+11	Event Effective Date		Trade event type: <ul style="list-style-type: none"> <li>• Amendment</li> <li>• Partial Termination</li> <li>• Full Termination</li> </ul>
+12	Backloading Date		Trade event type: <ul style="list-style-type: none"> <li>• Backloading</li> </ul>
+13	Trade Execution Time		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> </ul>
+14	Bilateral Comments		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>

Col. #	Field Name	Data Name	Remarks
+15	Special Terms Indicator		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>
+16	Special Terms Brief Description	Special Terms	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>
+17	Confirmed		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+18	Order Entry Timestamp		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+19	Submission of Order Entry Timestamp		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+20	Execution Type		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+21	Execution Venue		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+22	Relink To		Trade event type: <ul style="list-style-type: none"> <li>• Relink</li> </ul>
+23	Suppress Uncertain Indicator		Trade event type: <ul style="list-style-type: none"> <li>• Suppress Uncertain only</li> </ul>
+24	Change in Notional Amount Currency - Participant		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+25	Change in Notional Amount - Participant		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>



Col. #	Field Name	Data Name	Remarks
+26	Outstanding Notional Amount Currency - Participant		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+27	Outstanding Notional Amount - Participant		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+28	Change in Notional Amount Currency - Counterparty		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+29	Change in Notional Amount - Counterparty		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+30	Outstanding Notional Amount Currency - Counterparty		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+31	Outstanding Notional Amount - Counterparty		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
*	Field Group "Trade Details v2.0"		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul> <p>This segment of record contains fields with varying structure depending on the product type. For detail, refer to appendix D.2.5..</p>

(ii) Interest Rate Other

Col. #	Field Name	Data Name	Remarks
*	Field Group "General Trade Event Details v2.0"		Refer to appendix D.2.2.
+1	Counterparty	Trade Counterparty Identifier	
+2	Counterparty ID Type	ID Type	
+3	Counterparty Name	Party Name	
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+5	Counterparty ID Type (Original Input Code)	ID Type	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>

Col. #	Field Name	Data Name	Remarks
+6	Counterparty Name (Original Input Code)	Party Name	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+7	Counterparty Place of Incorporation		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+8	Counterparty Role	Party Role	Not applicable
+9	Agreement Date		Trade event type: <ul style="list-style-type: none"> <li>• Amendment</li> <li>• Partial Termination</li> <li>• Full Termination</li> </ul>
+10	Agreement Time		Trade event type: <ul style="list-style-type: none"> <li>• Amendment</li> <li>• Partial Termination</li> <li>• Full Termination</li> </ul>
+11	Event Effective Date		Trade event type: <ul style="list-style-type: none"> <li>• Amendment</li> <li>• Partial Termination</li> <li>• Full Termination</li> </ul>
+12	Backloading Date		Trade event type: <ul style="list-style-type: none"> <li>• Backloading</li> </ul>
+13	Trade Execution Time		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> </ul>
+14	Bilateral Comments		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+15	Special Terms Indicator		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>
+16	Special Terms Brief Description	Special Terms	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>
+17	Confirmed		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>

Col. #	Field Name	Data Name	Remarks
+18	Order Entry Timestamp		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+19	Submission of Order Entry Timestamp		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+20	Execution Type		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+21	Execution Venue		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+22	Relink To		Trade event type: <ul style="list-style-type: none"> <li>• Relink</li> </ul>
+23	Suppress Uncertain Indicator		Trade event type: <ul style="list-style-type: none"> <li>• Suppress Uncertain only</li> </ul>
*	Field Group “Trade Details v2.0”		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul> <p>This segment of record contains fields with varying structure depending on the product type. For detail, refer to appendix D.2.5..</p>

(iii) Foreign Exchange Derivatives (exclude Foreign Exchange Other)

Col. #	Field Name	Data Name	Remarks
*	Field Group “General Trade Event Details v2.0”		Refer to appendix D.2.2
+1	Counterparty	Trade Counterparty Identifier	
+2	Counterparty ID Type	ID Type	

Col. #	Field Name	Data Name	Remarks				
+3	Counterparty Name	Party Name					
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	Trade event type: <ul style="list-style-type: none"><li>• New Trade</li><li>• Backloading</li><li>• Amendment</li></ul>				
+5	Counterparty ID Type (Original Input Code)	ID Type	Trade event type: <ul style="list-style-type: none"><li>• New Trade</li><li>• Backloading</li><li>• Amendment</li></ul>				
+6	Counterparty Name (Original Input Code)	Party Name	Trade event type: <ul style="list-style-type: none"><li>• New Trade</li><li>• Backloading</li><li>• Amendment</li></ul>				
+7	Counterparty Place of Incorporation		Trade event type: <ul style="list-style-type: none"><li>• New Trade</li><li>• Backloading</li><li>• Amendment</li></ul>				
+8	Counterparty Role	Party Role	<table><tr><th colspan="2">Product Type</th></tr><tr><td>FXOPT</td><td>FXNDO</td></tr></table> <p>All event types except Relink.</p>	Product Type		FXOPT	FXNDO
Product Type							
FXOPT	FXNDO						
+9	Agreement Date		Trade event type: <ul style="list-style-type: none"><li>• Amendment</li><li>• Full Termination</li></ul>				
+10	Agreement Time		Trade event type: <ul style="list-style-type: none"><li>• Amendment</li><li>• Full Termination</li></ul>				
+11	Event Effective Date		Trade event type: <ul style="list-style-type: none"><li>• Amendment</li><li>• Full Termination</li></ul>				
+12	Backloading Date		Trade event type: <ul style="list-style-type: none"><li>• Backloading</li></ul>				
+13	Trade Execution Time		Trade event type: <ul style="list-style-type: none"><li>• New Trade</li><li>• Backloading</li></ul>				
+14	Bilateral Comments		Trade event type: <ul style="list-style-type: none"><li>• New Trade</li><li>• Backloading</li><li>• Amendment</li></ul>				
+15	Special Terms Indicator		Trade event type: <ul style="list-style-type: none"><li>• New Trade</li><li>• Amendment</li><li>• Backloading</li></ul>				

Col. #	Field Name	Data Name	Remarks
+16	Special Terms Brief Description	Special Terms	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>
+17	Confirmed		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> </ul>
+18	Order Entry Timestamp		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> </ul>
+19	Submission of Order Entry Timestamp		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> </ul>
+20	Execution Type		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> </ul>
+21	Execution Venue		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> </ul>
+22	Relink To		Trade event type: <ul style="list-style-type: none"> <li>• Relink</li> </ul>
+23	Suppress Uncertain Indicator		Trade event type: <ul style="list-style-type: none"> <li>• Suppress Uncertain</li> </ul>
+24	Change in Notional Amount Currency (Currency 1)		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> </ul>
+25	Change in Notional Amount (Currency 1)		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> </ul>
+26	Outstanding Notional Amount Currency (Currency 1)		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> </ul>
+27	Outstanding Notional Amount (Currency 1)		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> </ul>
+28	Change in Notional Amount Currency (Currency 2)		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> </ul>
+29	Change in Notional Amount (Currency 2)		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> </ul>
+30	Outstanding Notional Amount Currency (Currency 2)		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> </ul>

Col. #	Field Name	Data Name	Remarks
+31	Outstanding Notional Amount (Currency 2)		Trade event type: • Full Termination
*	Field Group "Trade Details v2.0"		This segment of record contains fields with varying structure depending on the base product. For detail, refer to appendix D.2.5..  Applicable to New Trade, Amendment, Backloading only.

(iv) Foreign Exchange Other

Col. #	Field Name	Data Name	Remarks
*	Field Group "General Trade Event Details v2.0"		Refer to appendix D.2.2..
+1	Counterparty	Trade Counterparty Identifier	
+2	Counterparty ID Type	ID Type	
+3	Counterparty Name	Party Name	
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	Trade event type: • New Trade • Backloading • Amendment
+5	Counterparty ID Type (Original Input Code)	ID Type	Trade event type: • New Trade • Backloading • Amendment
+6	Counterparty Name (Original Input Code)	Party Name	Trade event type: • New Trade • Backloading • Amendment
+7	Counterparty Place of Incorporation		Trade event type: • New Trade • Backloading • Amendment
+8	Counterparty Role	Party Role	Not applicable
+9	Agreement Date		Trade event type: • Amendment
+10	Agreement Time		Trade event type: • Amendment
+11	Event Effective Date		Trade event type: • Amendment
+12	Backloading Date		Trade event type: • Backloading

Col. #	Field Name	Data Name	Remarks
+13	Trade Execution Time		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> </ul>
+14	Bilateral Comments		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+15	Special Terms Indicator		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>
+16	Special Terms Brief Description	Special Terms	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>
+17	Confirmed		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>
+18	Order Entry Timestamp		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>
+19	Submission of Order Entry Timestamp		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>
+20	Execution Type		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>
+21	Execution Venue		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>
+22	Relink To		Trade event type: <ul style="list-style-type: none"> <li>• Relink</li> </ul>
+23	Suppress Uncertain Indicator		Trade event type: <ul style="list-style-type: none"> <li>• Suppress Uncertain</li> </ul>
*	Field Group “Trade Details v2.0”		This segment of record contains fields with varying structure depending on the base product. For detail, refer to appendix D.2.5.  Applicable to New Trade, Amendment, Backloading only.

(v) Equity Derivatives (exclude Equity Other)

Col. #	Field Name	Data Name	Remarks
*	Field Group “General Trade Event Details v2.0”		Refer to appendix D.2.2.
+1	Counterparty	Trade Counterparty Identifier	
+2	Counterparty ID Type	ID Type	
+3	Counterparty Name	Party Name	
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	Trade event type: • New Trade • Backloading • Amendment
+5	Counterparty ID Type (Original Input Code)	ID Type	Trade event type: • New Trade • Backloading • Amendment
+6	Counterparty Name (Original Input Code)	Party Name	Trade event type: • New Trade • Backloading • Amendment
+7	Counterparty Place of Incorporation		Trade event type: • New Trade • Backloading • Amendment
+8	Counterparty Role	Party Role	Applicable to all event types except Relink.
+9	Agreement Date		Applicable to Amendment, Partial Termination, Full Termination only.
+10	Agreement Time		Applicable to Amendment, Partial Termination, Full Termination only.
+11	Event Effective Date		Applicable to Amendment, Partial Termination, Full Termination only.
+12	Backloading Date		Applicable to Backloading only.
+13	Trade Execution Time		Applicable to New Trade, Backloading only.
+14	Bilateral Comments		Applicable to New Trade, Backloading, Amendment only.
+15	Special Terms Indicator		Applicable to New Trade, Amendment, Backloading only.
+16	Special Terms Brief Description	Special Terms	Applicable to New Trade, Amendment, Backloading only.
+17	Confirmed		Applicable to New Trade, Amendment, Backloading, Full Termination, Partial Termination only.
+18	Order Entry Timestamp		Applicable to New Trade, Amendment, Backloading, Full Termination, Partial Termination only.



+19	Submission of Order Entry Timestamp		Applicable to New Trade, Amendment, Backloading, Full Termination, Partial Termination only.				
+20	Execution Type		Applicable to New Trade, Amendment, Backloading, Full Termination, Partial Termination only.				
+21	Execution Venue		Applicable to New Trade, Amendment, Backloading, Full Termination, Partial Termination only.				
+22	Relink To		Applicable to Relink only.				
+23	Suppress Uncertain Indicator		Applicable to Suppress Uncertain only.				
+24	Change in Notional Amount Currency		Applicable to Partial Termination, Full Termination only.  Use Deal Notional Amount for the followings: <ul style="list-style-type: none"><li>EQSWP</li></ul> Use Variance Amount for the followings: <ul style="list-style-type: none"><li>EQVSW</li></ul>				
+25	Change in Notional Amount		Applicable to Partial Termination, Full Termination only.  Use Deal Notional Amount for the followings: <ul style="list-style-type: none"><li>EQSWP</li></ul> Use Variance Amount for the followings: <ul style="list-style-type: none"><li>EQVSW</li></ul>				
+26	Outstanding Notional Amount Currency		Applicable to Partial Termination, Full Termination only.  Use Deal Notional Amount for the followings: <ul style="list-style-type: none"><li>EQSWP</li></ul> Use Variance Amount for the followings: <ul style="list-style-type: none"><li>EQVSW</li></ul>				
+27	Outstanding Notional Amount		Applicable to Partial Termination, Full Termination only.  Use Deal Notional Amount for the followings: <ul style="list-style-type: none"><li>EQSWP</li></ul> Use Variance Amount for the followings: <ul style="list-style-type: none"><li>EQVSW</li></ul>				
+28	Change in Number of Options		Applicable to Partial Termination, Full Termination only.  <table><tr><td>EQ</td><td></td></tr><tr><td>EQOPT</td><td></td></tr></table>	EQ		EQOPT	
EQ							
EQOPT							
+29	Outstanding Number of Options		Applicable to Partial Termination, Full Termination only.  <table><tr><td>EQ</td><td></td></tr><tr><td>EQOPT</td><td></td></tr></table>	EQ		EQOPT	
EQ							
EQOPT							
+30	Change in Number of Units		Applicable to Partial Termination, Full Termination only.  <table><tr><td>EQ</td><td></td></tr><tr><td>EQDSW</td><td></td></tr></table>	EQ		EQDSW	
EQ							
EQDSW							

+31	Outstanding Number of Units		Applicable to Partial Termination, Full Termination only.  <div style="border: 1px solid black; padding: 2px;"> EQ  EQDSW </div>
*	Field Group “Trade Details v2.0”		New Trade, Amendment, Backloading only.  This segment of record contains fields with varying structure depending on the sub product. For detail, refer to appendix D.2.5.

(vi) Equity Other

Col. #	Field Name	Data Name	Remarks
*	Field Group “General Trade Event Details v2.0”		Refer to appendix D.2.2.
+1	Counterparty	Trade Counterparty Identifier	
+2	Counterparty ID Type	ID Type	
+3	Counterparty Name	Party Name	
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+5	Counterparty ID Type (Original Input Code)	ID Type	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+6	Counterparty Name (Original Input Code)	Party Name	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+7	Counterparty Place of Incorporation		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+8	Counterparty Role	Party Role	Not applicable
+9	Agreement Date		Applicable to Amendment only.
+10	Agreement Time		Applicable to Amendment only.
+11	Event Effective Date		Applicable to Amendment only.
+12	Backloading Date		Applicable to Backloading only.
+13	Trade Execution Time		Applicable to New Trade, Backloading only.
+14	Bilateral Comments		Applicable to New Trade, Backloading, Amendment only.

+15	Special Terms Indicator		Applicable to New Trade, Amendment, Backloading only.
+16	Special Terms Brief Description	Special Terms	Applicable to New Trade, Amendment, Backloading only.
+17	Confirmed		Applicable to New Trade, Amendment, Backloading only.
+18	Order Entry Timestamp		Applicable to New Trade, Amendment, Backloading only.
+19	Submission of Order Entry Timestamp		Applicable to New Trade, Amendment, Backloading only.
+20	Execution Type		Applicable to New Trade, Amendment, Backloading only.
+21	Execution Venue		Applicable to New Trade, Amendment, Backloading only.
+22	Relink To		Applicable to Relink only.
+23	Suppress Uncertain Indicator		Applicable to Suppress Uncertain only.
*	Field Group "Trade Details v2.0"		Applicable to New Trade, Amendment, Backloading only.  This segment of record contains fields with varying structure depending on the sub product. For detail, refer to appendix D.2.5..

(vii) Credit Derivatives (exclude Credit Other)

Col. #	Field Name	Data Name	Remarks
*	Field Group "General Trade Event Details v2.0"		Refer to appendix D.2.2.
+1	Counterparty	Trade Counterparty Identifier	
+2	Counterparty ID Type	ID Type	
+3	Counterparty Name	Party Name	
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	Trade event type: • New Trade • Backloading • Amendment
+5	Counterparty ID Type (Original Input Code)	ID Type	Trade event type: • New Trade • Backloading • Amendment
+6	Counterparty Name (Original Input Code)	Party Name	Trade event type: • New Trade • Backloading • Amendment

+7	Counterparty Place of Incorporation		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+8	Counterparty Role	Party Role	Applicable to all event types except Relink.
+9	Agreement Date		Applicable to Amendment, Partial Termination, Full Termination only.
+10	Agreement Time		Applicable to Amendment, Partial Termination, Full Termination only.
+11	Event Effective Date		Applicable to Amendment, Partial Termination, Full Termination only.
+12	Backloading Date		Applicable to Backloading only.
+13	Trade Execution Time		Applicable to New Trade, Backloading only.
+14	Bilateral Comments		Applicable to New Trade, Backloading, Amendment only.
+15	Special Terms Indicator		Applicable to New Trade, Amendment, Backloading only.
+16	Special Terms Brief Description	Special Terms	Applicable to New Trade, Amendment, Backloading only.
+17	Confirmed		Applicable to New Trade, Amendment, Backloading, Full Termination, Partial Termination only.
+18	Order Entry Timestamp		Applicable to New Trade, Amendment, Backloading, Full Termination, Partial Termination only.
+19	Submission of Order Entry Timestamp		Applicable to New Trade, Amendment, Backloading, Full Termination, Partial Termination only.
+20	Execution Type		Applicable to New Trade, Amendment, Backloading, Full Termination, Partial Termination only.
+21	Execution Venue		Applicable to New Trade, Amendment, Backloading, Full Termination, Partial Termination only.
+22	Relink To		Applicable to Relink only.
+23	Suppress Uncertain Indicator		Applicable to Suppress Uncertain only.
+24	Change in Notional Amount Currency		Applicable to Partial Termination, Full Termination only.
+25	Change in Notional Amount		Applicable to Partial Termination, Full Termination only.
+26	Outstanding Notional Amount Currency		Applicable to Partial Termination, Full Termination only.
+27	Outstanding Notional Amount		Applicable to Partial Termination, Full Termination only.
*	Field Group “Trade Details v2.0”		This segment of record contains fields with varying structure depending on the sub product. For detail, refer to appendix D.2.5.  Applicable to New Trade, Amendment, Backloading only.

(viii) Credit Other

Col. #	Field Name	Data Name	Remarks
*	Field Group “General Trade Event Details v2.0”		Refer to Appendix D.2.2.
+1	Counterparty	Trade Counterparty Identifier	
+2	Counterparty ID Type	ID Type	
+3	Counterparty Name	Party Name	
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	Trade event type: • New Trade • Backloading • Amendment
+5	Counterparty ID Type (Original Input Code)	ID Type	Trade event type: • New Trade • Backloading • Amendment
+6	Counterparty Name (Original Input Code)	Party Name	Trade event type: • New Trade • Backloading • Amendment
+7	Counterparty Place of Incorporation		Trade event type: • New Trade • Backloading • Amendment
+8	Counterparty Role	Party Role	Not applicable
+9	Agreement Date		Applicable to Amendment only.
+10	Agreement Time		Applicable to Amendment, Partial Termination, Full Termination only.
+11	Event Effective Date		Applicable to Amendment, Partial Termination, Full Termination only.
+12	Backloading Date		Applicable to Backloading only.
+13	Trade Execution Time		Applicable to New Trade, Backloading only.
+14	Bilateral Comments		Applicable to New Trade, Backloading, Amendment only.
+15	Special Terms Indicator		Applicable to New Trade, Amendment, Backloading only.
+16	Special Terms Brief Description	Special Terms	Applicable to New Trade, Amendment, Backloading only.
+17	Confirmed		Applicable to New Trade, Amendment, Backloading, Full Termination, Partial Termination only.
+18	Order Entry Timestamp		Applicable to New Trade, Amendment, Backloading, Full Termination, Partial Termination only.
+19	Submission of Order Entry Timestamp		Applicable to New Trade, Amendment, Backloading, Full Termination, Partial Termination only.

+20	Execution Type		Applicable to New Trade, Amendment, Backloading, Full Termination, Partial Termination only.
+21	Execution Venue		Applicable to New Trade, Amendment, Backloading, Full Termination, Partial Termination only.
+22	Relink To		Applicable to Relink only.
+23	Suppress Uncertain Indicator		Applicable to Suppress Uncertain only.
*	Field Group "Trade Details v2.0"		This segment of record contains fields with varying structure depending on the sub product. For detail, refer to appendix D.2.5.  Applicable to New Trade, Amendment, Backloading only.

(ix) Commodity Derivatives (exclude Commodity Other)

Col. #	Field Name	Data Name	Remarks
*	Field Group "General Trade Event Details v2.0"		Refer to appendix D.2.2.
+1	Counterparty	Trade Counterparty Identifier	
+2	Counterparty ID Type	ID Type	
+3	Counterparty Name	Party Name	
+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	Trade event type: • New Trade • Backloading • Amendment
+5	Counterparty ID Type (Original Input Code)	ID Type	Trade event type: • New Trade • Backloading • Amendment
+6	Counterparty Name (Original Input Code)	Party Name	Trade event type: • New Trade • Backloading • Amendment
+7	Counterparty Place of Incorporation		Trade event type: • New Trade • Backloading • Amendment
+8	Counterparty Role	Party Role	All event types except Relink.
+9	Agreement Date		Trade event type: • Amendment • Partial Termination • Full Termination

+10	Agreement Time		Trade event type: <ul style="list-style-type: none"> <li>• Amendment</li> <li>• Partial Termination</li> <li>• Full Termination</li> </ul>
+11	Event Effective Date		Trade event type: <ul style="list-style-type: none"> <li>• Amendment</li> <li>• Partial Termination</li> <li>• Full Termination</li> </ul>
+12	Backloading Date		Trade event type: <ul style="list-style-type: none"> <li>• Backloading</li> </ul>
+13	Trade Execution Time		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> </ul>
+14	Bilateral Comments		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+15	Special Terms Indicator		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>
+16	Special Terms Brief Description	Special Terms	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>
+17	Confirmed		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+18	Order Entry Timestamp		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+19	Submission of Order Entry Timestamp		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+20	Execution Type		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>

+21	Execution Venue		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+22	Relink To		Trade event type: <ul style="list-style-type: none"> <li>• Relink</li> </ul>
+23	Suppress Uncertain Indicator		Trade event type: <ul style="list-style-type: none"> <li>• Suppress Uncertain only</li> </ul>
+24	Leg Type (Leg 1)		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+25	Change in Number of Units (Leg 1)		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+26	Outstanding Number of Units (Leg 1)		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+27	Leg Type (Leg 2)		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+28	Change in Number of Units (Leg 2)		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+29	Outstanding Number of Units (Leg 2)		Trade event type: <ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
*	Field Group "Trade Details v2.0"		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul> <p>This segment of record contains fields with varying structure depending on the product type. For detail, refer to appendix D.2.5..</p>

(x) Commodity Other

Col. #	Field Name	Data Name	Remarks
*	Field Group "General Trade Event Details v2.0"		Refer to appendix D.2.2.
+1	Counterparty	Trade Counterparty Identifier	
+2	Counterparty ID Type	ID Type	
+3	Counterparty Name	Party Name	



+4	Counterparty (Original Input Code)	Trade Counterparty Identifier	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+5	Counterparty ID Type (Original Input Code)	ID Type	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+6	Counterparty Name (Original Input Code)	Party Name	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+7	Counterparty Place of Incorporation		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+8	Counterparty Role	Party Role	Not applicable
+9	Agreement Date		Trade event type: <ul style="list-style-type: none"> <li>• Amendment</li> <li>• Partial Termination</li> <li>• Full Termination</li> </ul>
+10	Agreement Time		Trade event type: <ul style="list-style-type: none"> <li>• Amendment</li> <li>• Partial Termination</li> <li>• Full Termination</li> </ul>
+11	Event Effective Date		Trade event type: <ul style="list-style-type: none"> <li>• Amendment</li> <li>• Partial Termination</li> <li>• Full Termination</li> </ul>
+12	Backloading Date		Trade event type: <ul style="list-style-type: none"> <li>• Backloading</li> </ul>
+13	Trade Execution Time		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> </ul>
+14	Bilateral Comments		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>
+15	Special Terms Indicator		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>
+16	Special Terms Brief Description	Special Terms	Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>

+17	Confirmed		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+18	Order Entry Timestamp		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+19	Submission of Order Entry Timestamp		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+20	Execution Type		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+21	Execution Venue		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>
+22	Relink To		Trade event type: <ul style="list-style-type: none"> <li>• Relink</li> </ul>
+23	Suppress Uncertain Indicator		Trade event type: <ul style="list-style-type: none"> <li>• Suppress Uncertain only</li> </ul>
*	Field Group “Trade Details v2.0”		Trade event type: <ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul> <p>This segment of record contains fields with varying structure depending on the product type. For detail, refer to appendix D.2.5.</p>

#### **D.4.1.4 Sorting for Detail Records**

##### **Trade Event Report (Master)**

<b>Display Priority</b>	<b>Fields</b>	<b>Order</b>
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1	Trade Event Type	Refer to Appendix B.2
2	Event Reference	Ascending

## D.4.2 CTRD2506 - Party Bulk Conversion Report

### D.4.2.1 Report Description

<b>Purpose:</b>	This report shows the audit trail on Party ID Change Request UI operation and those reporting trades with party ID updated successfully or unsuccessfully by the UI request for the day. The pending approval requests which are not approved or rejected are also included.
<b>Type:</b>	System
<b>Delivery Schedule:</b>	Day end scheduled
<b>Access Path:</b>	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

### D.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.

#### (a) Party Bulk Conversion Report (Audit Trail)

Fields	Description
Report ID	CTRD2506-A
Report Name	Party Bulk Conversion Report (Audit Trail)

#### (b) Party Bulk Conversion Report (Trade Summary)

Fields	Description
Report ID	CTRD2506-B
Report Name	Party Bulk Conversion Report (Trade Summary)

### D.4.2.3 Report Details

#### (a) Party Bulk Conversion Report (Audit Trail)

All party ID change requests as well as their approval requests which are successfully created. The pending approval requests which are not approved or rejected are also included. Those requests which are failed to be created are not included.

Col. #	Field Name	Data Name	Remarks
1	Successfully Requested by	User ID	Approved User of Create Party ID Change request if approval is needed, otherwise the creation user of the Create Party ID Change request.

Col. #	Field Name	Data Name	Remarks
2	Successfully Request Timestamp	Timestamp	Approval Date and Time of Create Party ID Change request if approval is needed, otherwise the creation time of the Create Party ID Change request.
3	Expected Processing Date		The date the Create Party ID Change request is expected to process
4	Update Type		Create Party ID Change/Delete Party ID Change
5	Bulk Change Type		Update Counterparty/Update Participant Reporting For
6	Old Party ID (Original Input Code)	Trade Counterparty Identifier	
7	Old Party ID Type (Original Input Code)	ID Type	
8	New Party ID (Original Input Code)	Trade Counterparty Identifier	
9	New Party ID Type (Original Input Code)	ID Type	
10	New Party Name (Original Input Code)	Party Name	
11	Party ID Change Request Status		<p>Pending Approval/Rejected/New/Deleted/Failed/In Progress/Finished</p> <ul style="list-style-type: none"> <li>• Pending Approval - The request is still pending approval. This status would be shown until the request is approved/rejected.</li> <li>• Rejected - Create/Delete request rejected by user or system. This status would be shown only on the rejected date.</li> <li>• New - The request is not started to process. This status would be shown until the request is processed or deleted.</li> <li>• Deleted - The request is deleted by user or system. Noted that when there is a Delete Party ID Change request, 2 records would be shown: Create Party ID Change request would be deleted and Delete Party ID Change would be finished. These pair of records would be shown on the deleted date.</li> <li>• Failed - The result of whole request items are failed. This status would be shown only on the failed date</li> <li>• In Progress - The request is started to process and not yet finished. This status would be shown until the process is finished.</li> </ul>

Col. #	Field Name	Data Name	Remarks
			<ul style="list-style-type: none"> <li>Finished - The request is completed. This status would be shown only on the finished date. Noted that the updated trades of the request may have Result Completed or Failed.</li> </ul>
12	Party ID Change Request Error Code		Applicable to Party ID Change Request with Failed status only.
13	Party ID Change Request Error Description	Error/Reason Description	Applicable to Party ID Change Request with Failed status only.
14	Created by	User ID	Creation User of Create/Delete Party ID Change request.
15	Creation Timestamp	Timestamp	Creation Date and Time of Create/ Delete Party ID Change request.
16	Approved / Rejected by	User ID	Approved/Rejected User of Create/Delete Party ID Change request if approval is needed, otherwise it is blank.
17	Approval / Rejection Timestamp	Timestamp	Approval/Rejection Date and Time of Create/ Delete Party ID Change request if approval is needed, otherwise it is blank.
18	Approval Decision		Approve/Reject
19	Approval Reject Reason		Applicable to Approval Decision Reject only.
20	Warning Code		
21	Warning Message		

The Party ID Change Request will be accepted on registration date if and only if

No.	Rule Description of the request	Error Code of the failed request	Error Description of the failed request
1	The selected old party is not a masked party.	DR8001	The selected old party could not be a masked party.
2	Reporting For is not a masked party.	DR8004	Reporting For must not be masked party.
3	The entity is active when the selected new party is a TR entity.	DR8002	If the selected new party is a TR entity, this must be active.
4	The new party is same as old party when the old party type is TREntityID,	DR8030	If the old party type is TREntityID, the new party must be the same as old party.
5	There is outstanding daily capacity for the Party ID Change Request.	DR8028	There is no outstanding daily capacity to handle your Party ID Change Request, please submit the request again on the next day.

**(b) Party Bulk Conversion Report (Trade Summary)**

All pending updated trades, successfully updated trades as well as unsuccessfully updated trades for the requests with bulk conversion processing status New, In Progress & Finished in above audit trail section are included.

Col. #	Field Name	Data Name	Remarks
1	Successfully Requested by	User ID	
2	Successfully Request Timestamp	Timestamp	
3	Expected Processing Date		
4	Bulk Change Type		Update Counterparty/Update Participant Reporting For
5	Trade Reference		
6	User Trade Reference		
7	Agent Trade Reference		
8	Unique Transaction Identifier (UTI) - Issuer ID		
9	Unique Transaction Identifier (UTI) - UTI Value		
10	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
11	Old Party ID (Original Input Code)	Trade Counterparty Identifier	Depending on the Bulk Change Type, it is the Party ID of the "Participant Reporting For (Original Input Code)" or "Counterparty (Original Input Code)" displayed on Trade Details screen before the bulk change.
12	Old Party ID Type (Original Input Code)	ID Type	Depending on the Bulk Change Type, it is the Party ID Type of the "Participant Reporting For (Original Input Code)" or "Counterparty (Original Input Code)" displayed on Trade Details screen before the bulk change.
13	Old Party Name (Original Input Code)	Party Name	Depending on the Bulk Change Type, it is the Party Name of the "Participant Reporting For (Original Input Code)" or "Counterparty (Original Input Code)" displayed on Trade Details screen before the bulk change.
14	Old Party ID	Trade Counterparty Identifier	Depending on the Bulk Change Type, it is the Party ID of the "Participant Reporting For" or "Counterparty" displayed on Trade Details screen before the bulk change.
15	Old Party ID Type	ID Type	Depending on the Bulk Change Type, it is the Party ID Type of the "Participant Reporting For" or "Counterparty" displayed on Trade Details screen before the bulk change.

Col. #	Field Name	Data Name	Remarks
16	Old Party Name	Party Name	Depending on the Bulk Change Type, it is the Party Name of the “Participant Reporting For” or “Counterparty” displayed on Trade Details screen before the bulk change.
17	New Party ID (Original Input Code)	Trade Counterparty Identifier	Depending on the Bulk Change Type, it is the intended Party ID of the “Participant Reporting For (Original Input Code)” or “Counterparty (Original Input Code)” to be displayed on Trade Details screen after the bulk change.
18	New Party ID Type (Original Input Code)	ID Type	Depending on the Bulk Change Type, it is the intended Party ID Type of the “Participant Reporting For (Original Input Code)” or “Counterparty (Original Input Code)” to be displayed on Trade Details screen after the bulk change.
19	New Party Name (Original Input Code)	Party Name	Depending on the Bulk Change Type, it is the intended Party Name of the “Participant Reporting For (Original Input Code)” or “Counterparty (Original Input Code)” to be displayed on Trade Details screen after the bulk change.
20	New Party ID	Trade Counterparty Identifier	Applicable to Result Completed only. Depending on the Bulk Change Type, it is the Party ID of the “Participant Reporting For” or “Counterparty” to be displayed on Trade Details screen after the bulk change.
21	New Party ID Type	ID Type	Applicable to Result Completed only. Depending on the Bulk Change Type, it is the Party ID Type of the “Participant Reporting For” or “Counterparty” to be displayed on Trade Details screen after the bulk change.
22	New Party Name	Party Name	Applicable to Result Completed only. Depending on the Bulk Change Type, it is the Party Name of the “Participant Reporting For” or “Counterparty” to be displayed on Trade Details screen after the bulk change.
23	Result		Pending/Completed/Failed The result of the trade update.
24	Error Code	Error/Reason Code	Applicable to Result Failed only.
25	Error Description	Error/Reason Description	Applicable to Result Failed only.
26	Asset Class		
27	Base Product		



Col. #	Field Name	Data Name	Remarks																																
28	Sub Product		<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRSPT	IRINF		EQ		EQOPT	EQSWP	EQVSW	EQDSW	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI	CM		CMSWP	CMOPT	CMFWD	
IR																																			
IRFVF	IRCFF																																		
IROIS	IRCBS																																		
IRBSS	IRCXX																																		
IRSXX	IRSPT																																		
IRINF																																			
EQ																																			
EQOPT	EQSWP																																		
EQVSW	EQDSW																																		
CD																																			
CDSNS	CDSNC																																		
CDITC	CDITI																																		
CDIXC	CDIXI																																		
CM																																			
CMSWP	CMOPT																																		
CMFWD																																			
29	Transaction Type		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI																		
EQ																																			
EQOPT	EQSWP																																		
EQVSW	EQDSW																																		
CD																																			
CDSNS	CDSNC																																		
CDITC	CDITI																																		
CDIXC	CDIXI																																		
30	Trade Update Time	Timestamp	Applicable to Result Completed only.																																

The candidate trades of Party ID Change Request will be performed the Party ID changes on processing date if any only if

No.	Rule Description of candidate trade	Error Code of the failed trade	Error Description of the failed trade
1	The trade party of the new party type and ID on the processing date of bulk change must be the same as the trade party of the new party type and ID on the event date of the bulk change.	DR8031	The trade party of the new party type and ID on the processing date of bulk change must be the same as the trade party of the new party type and ID on the event date of the bulk change.
2	The trade exists and the status is active on the processing date of bulk change.	DR8027	The trade exists and the status is active on the processing date of bulk change.
3	If the selected new party is TR entity with originating party, the Reporting For must have effective originating relationship on the event date of bulk change.	DR8020	If the selected new party is a TR entity with originating party, the Reporting For must have effective originating relationship on the event date of bulk change.
4	The event date of the bulk change is inside the latest Reporting Obligation period.	DR8021	The event date of the bulk change is outside the latest Reporting Obligation period.
5	Counterparty is not the same as Reporting For.	DR8015	Counterparty cannot be the same as Reporting For. (TR Trade Reference: {0})

No.	Rule Description of candidate trade	Error Code of the failed trade	Error Description of the failed trade
6	If any event or system event is applied on the trade, the event date of bulk change must be equal to or later than the event date of this event or system event.	DR8025	If any event or system event is applied on the trade, the event date of bulk change must be equal to or later than the event date of this event or system event.
7	Change of Reporting For Party ID is allowed when 1) change non-registered party to TR participant, active business entity, non-registered party 2) change registered Party ID to another registered Party ID of the same TR Entity	DR8022	Change the party of Reporting For from [party type: {0}, ID: {1}] to [party type: {2}, ID: {3}] is not allowed.
8	Change of Counterparty Party ID is allowed when 1) change non-registered party to TR participant, active business entity, non-registered party 2) change registered Party ID to another registered Party ID of the same TR Entity	DR8023	Change the counterparty from [party type: {0}, ID: {1}] to [party type: {2}, ID: {3}] is not allowed.
9	The party type and ID of the trade party of the trade is matched with the selected old party.	DR8026	The party type and ID of the trade party of the trade must matched with the selected old party.

#### **D.4.2.4 Sorting for Detail Records**

##### **(a) Party Bulk Conversion Report (Audit Trail)**

	Fields	Order
1	Successfully Request Timestamp	Ascending
2	Bulk Change Type	Ascending
3	Old Party ID (Original Input Code)	Ascending
4	Old Party ID Type (Original Input Code)	Ascending
5	New Party ID (Original Input Code)	Ascending
6	New Party ID Type (Original Input Code)	Ascending
7	Update Type	Ascending
8	Creation Timestamp	Ascending
9	Approval / Rejection Timestamp	Ascending

##### **(b) Party Bulk Conversion Report (Trade Summary)**

	Fields	Order
1	Successfully Request Timestamp	Ascending
2	Bulk Change Type	Ascending
3	Old Party ID (Original Input Code)	Ascending

4	Old Party ID Type (Original Input Code)	Ascending
5	New Party ID (Original Input Code)	Ascending
6	New Party ID Type (Original Input Code)	Ascending
7	Trade Reference	Ascending

## D.4.3 CTRD2507 - Participant Trade Attachment Activity Log Report

### D.4.3.1 Report Description

<b>Purpose:</b>	This report shows the list of trade attachment activities of a participant for the day.
<b>Type:</b>	System
<b>Delivery Schedule:</b>	Day end scheduled
<b>Access Path:</b>	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

### D.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	CTRD2507
Report Name	Participant Trade Attachment Activity Log Report

### D.4.3.3 Report Details

Col. #	Field Name	Data Name	Remarks
1	Participant	Participant ID	
2	Participant Name		
3	Asset Class		
4	Base Product		
5	Sub Product		
6	Transaction Type		
7	Trade Reference		
8	User Trade Reference		
9	Agent Trade Reference		
10	Unique Transaction Identifier (UTI) - Issuer ID		
11	Unique Transaction Identifier (UTI) - UTI Value		
12	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
13	Action Date Time		
14	Action Party		
15	Action User ID		

Col. #	Field Name	Data Name	Remarks
16	Action Type		Possible values: <ul style="list-style-type: none"> <li>• Upload</li> <li>• Delete</li> </ul>
17	File Name		
18	Attachment Type		Possible values: <ul style="list-style-type: none"> <li>• CSV</li> <li>• PDF</li> <li>• DOC</li> <li>• TIF</li> <li>• XML</li> </ul>
19	Submitting Date Time		
20	Submitting Party	Trade Counterparty Identifier	
21	Submitting User ID		
22	Remark	Attachment Remark	

#### **D.4.3.4 Sorting for Detail Records**

	Fields	Order
1	Participant	Ascending
2	Trade Reference	Ascending
3	Action Date Time	Ascending

## D.4.4 CTRD2601 - Trade Position Report

### D.4.4.1 Report Description

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

### D.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	CTRD2601-XX
Report Name	Trade Position Report - <asset class> - Reporting Trade

### D.4.4.3 Report Details

All active reporting trades with participant as the reporting party are included. The different layouts for Interest Rate Derivatives, Foreign Exchange Derivatives, Equity Derivatives, Credit Derivatives and Commodity Derivatives are as follows.

#### (a) Interest Rate Derivatives

Col. #	Field Name	Data Name	Remarks												
1	Asset Class														
2	Base Product														
3	Sub Product		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX		IRINF	IRSPT
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX															
IRINF	IRSPT														
4	Transaction Type		Not applicable												
5	Unique Product Identifier (UPI) - Product ID Type														
6	Unique Product Identifier (UPI) - Product ID Value														
7	Trade Reference														
8	User Trade Reference		User trade reference of the participant.												
9	Agent Trade Reference		Agent trade reference of the participant.												

Col. #	Field Name	Data Name	Remarks
10	Unique Transaction Identifier (UTI) Indicator		
11	Unique Transaction Identifier (UTI) - Issuer ID		
12	Unique Transaction Identifier (UTI) - UTI Value		
13	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
14	Confirmation Platform ID		
15	CP Trade Reference		
16	Bilateral Comments		
17	Special Terms Indicator		
18	Special Terms Brief Description	Special Terms	
19	Participant	Participant ID	
20	Participant's LEI		
21	Participant Reporting For	Trade Counterparty Identifier	
22	Participant Reporting For ID Type	ID Type	
23	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier	
24	Participant Reporting For ID Type (Original Input Code)	ID Type	
25	Participant Reporting For's LEI		
26	Participant Reporting For Place of Incorporation		
27	Counterparty	Trade Counterparty Identifier	
28	Counterparty ID Type	ID Type	
29	Counterparty (Original Input Code)	Trade Counterparty Identifier	
30	Counterparty ID Type (Original Input Code)	ID Type	
31	Counterparty Participant's LEI		
32	Counterparty Place of Incorporation		
33	Trade Party ID	Trade Counterparty Identifier	Trade party ID of the participant.
34	Trade Party ID Type	ID Type	Trade party ID type of the participant.
35	Trade Party Name	Party Name	Trade party name of the participant.

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Col. #	Field Name	Data Name	Remarks										
36	Trade Party ID - Counterparty	Trade Counterparty Identifier	Trade party ID of the counterparty.										
37	Trade Party ID Type - Counterparty	ID Type	Trade party ID type of the counterparty.										
38	Trade Party Name - Counterparty	Party Name	Trade party name of the counterparty.										
39	Trade Date												
40	Industrial Sector												
41	Counterparty Industrial Sector												
42	Clearing												
43	Central Counterparty ID												
44	Clearing Broker ID	Trade Counterparty Identifier											
45	Clearing Broker ID Type	ID Type											
46	Clearing Broker Party Name	Party Name											
47	Counterparty Clearing Broker ID	Trade Counterparty Identifier											
48	Counterparty Clearing Broker ID Type	ID Type											
49	Counterparty Clearing Broker Party Name	Party Name											
50	Reference Branch of Trade Party												
51	Reference Branch of Counter Trade Party												
52	Desk ID												
53	Remarks 1												
54	Remarks 2												
55	Compression												
56	Offshore Currency Indicator												
57	Last Reconciliation Status												
58	Last Reconciliation Status Update Time												
59	Fixed Rate Payer ID	Trade Counterparty Identifier	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCXX	IRSXX	IRSPT	IRINF	
Product Type													
IRFVF	IRCFF												
IROIS	IRCXX												
IRSXX	IRSPT												
IRINF													
60	Fixed Rate Payer ID Type	ID Type	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCXX	IRSXX	IRSPT	IRINF	
Product Type													
IRFVF	IRCFF												
IROIS	IRCXX												
IRSXX	IRSPT												
IRINF													



Col. #	Field Name	Data Name	Remarks	
61	Fixed Rate Payer Party Name	Party Name	Product Type	
			IRFVF	IRCFF
			IROIS	IRCXX
			IRSXX	IRSPT
			IRINF	
62	Fixed Rate Payer ID - Counterparty	Trade Counterparty Identifier	Product Type	
			IRFVF	IRCFF
			IROIS	IRCXX
			IRSXX	IRSPT
			IRINF	
63	Fixed Rate Payer ID Type - Counterparty	ID Type	Product Type	
			IRFVF	IRCFF
			IROIS	IRCXX
			IRSXX	IRSPT
			IRINF	
64	Fixed Rate Payer Party Name - Counterparty	Party Name	Product Type	
			IRFVF	IRCFF
			IROIS	IRCXX
			IRSXX	IRSPT
			IRINF	
65	Known Amount Payer ID	Trade Counterparty Identifier	Product Type	
			IRFVF	IRCFF
			IROIS	IRCXX
			IRSXX	IRSPT
			IRINF	
66	Known Amount Payer ID Type	ID Type	Product Type	
			IRFVF	IRCFF
			IROIS	IRCXX
			IRSXX	IRSPT
			IRINF	
67	Known Amount Payer Party Name	Party Name	Product Type	
			IRFVF	IRCFF
			IROIS	IRCXX
			IRSXX	IRSPT
			IRINF	
68	Known Amount Payer ID - Counterparty	Trade Counterparty Identifier	Product Type	
			IRFVF	IRCFF
			IROIS	IRCXX
			IRSXX	IRSPT
			IRINF	
69	Known Amount Payer ID Type - Counterparty	ID Type	Product Type	
			IRFVF	IRCFF
			IROIS	IRCXX
			IRSXX	IRSPT
			IRINF	

Col. #	Field Name	Data Name	Remarks	
70	Known Amount Payer Party Name - Counterparty	Party Name	Product Type	
			IRFVF	IRCFF
			IROIS	IRCXX
			IRSXX	IRSPT
			IRINF	
71	Floating Rate Payer ID	Trade Counterparty Identifier	Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRSPT
			IRINF	
72	Floating Rate Payer ID Type	ID Type	Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRSPT
			IRINF	
73	Floating Rate Payer Party Name	Party Name	Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRSPT
			IRINF	
74	Floating Rate Payer ID - Counterparty	Trade Counterparty Identifier	Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRSPT
			IRINF	
75	Floating Rate Payer ID Type - Counterparty	ID Type	Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRSPT
			IRINF	
76	Floating Rate Payer Party Name - Counterparty	Party Name	Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRSPT
			IRINF	
77	Inflation Rate Payer ID	Trade Counterparty Identifier	Product Type	
			IRINF	
78	Inflation Rate Payer ID Type	ID Type	Product Type	
			IRINF	
79	Inflation Rate Payer Party Name	Party Name	Product Type	
			IRINF	
80	Buyer ID	Trade Counterparty Identifier	Product Type	
			IRCFR	IRSPT
			IRFRA	
81	Buyer ID Type	ID Type	Product Type	
			IRCFR	IRSPT
			IRFRA	

Col. #	Field Name	Data Name	Remarks	
82	Buyer Party Name	Party Name	Product Type	
			IRCFR	IRSPT
			IRFRA	
83	Seller ID	Trade Counterparty Identifier	Product Type	
			IRCFR	IRSPT
			IRFRA	
84	Seller ID Type	ID Type	Product Type	
			IRCFR	IRSPT
			IRFRA	
85	Seller Party Name	Party Name	Product Type	
			IRCFR	IRSPT
			IRFRA	
86	Effective Date - Adjusted Date		Product Type	
			IRFRA	
87	Effective Date - Unadjusted Date		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRCFR
			IRINF	IRSPT
88	Effective Date - Unadjusted Date - Counterparty		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRCFR
			IRINF	IRSPT
89	Termination Date - Adjusted Date		Product Type	
			IRFRA	
90	Termination Date - Unadjusted Date		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRCFR
			IRINF	IRSPT
91	Termination Date - Unadjusted Date - Counterparty		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRCFR
			IRINF	IRSPT
92	Payment Frequency		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRCFR
			IRINF	IRSPT

Col. #	Field Name	Data Name	Remarks	
93	Payment Frequency - Counterparty		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRCFR
			IRINF	IRSPT
94	Notional Schedule Step Date		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRCFR
			IRINF	IRSPT
			List of Values.	
95	Notional Schedule Step Date - Counterparty		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRCFR
			IRINF	IRSPT
			List of Values.	
96	Notional Schedule Step Value		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRCFR
			IRINF	IRSPT
			List of Values.	
97	Notional Schedule Step Value - Counterparty		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRCFR
			IRINF	IRSPT
			List of Values.	
98	Notional Amount Currency		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRCFR
			IRINF	IRSPT
99	Notional Amount Currency - Counterparty		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRSPT
			IRINF	

Col. #	Field Name	Data Name	Remarks	
100	Notional Amount		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRCFR
			IRINF	IRSPT
101	Notional Amount - Counterparty		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	IRSPT
			IRINF	
102	Known Amount Currency		Product Type	
			IRFVF	IRCFF
			IROIS	IRCXX
			IRSXX	IRSPT
			IRINF	
			103	Known Amount Currency - Counterparty
IRFVF	IRCFF			
IROIS	IRCXX			
IRSXX	IRSPT			
IRINF				
104	Known Amount			
			IRFVF	IRCFF
			IROIS	IRCXX
			IRSXX	IRSPT
			IRINF	
			105	Known Amount - Counterparty
IRFVF	IRCFF			
IROIS	IRCXX			
IRSXX	IRSPT			
IRINF				
106	Fixed Rate			
			IRFVF	IRCFF
			IROIS	IRCXX
			IRSXX	IRFRA
			IRINF	IRSPT
			107	Fixed Rate - Counterparty
IRFVF	IRCFF			
IROIS	IRCXX			
IRSXX	IRSPT			
IRINF				
108	Fixed Rate Schedule Step Date			
			IRFVF	IRCFF
			IROIS	IRCXX
			IRSXX	IRSPT
			IRINF	
			List of Values.	

Col. #	Field Name	Data Name	Remarks												
109	Fixed Rate Schedule Step Date - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table> <p>List of Values.</p>	Product Type		IRFVF	IRCFF	IROIS	IRCXX	IRSXX	IRSPT	IRINF			
Product Type															
IRFVF	IRCFF														
IROIS	IRCXX														
IRSXX	IRSPT														
IRINF															
110	Fixed Rate Schedule Step Value		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table> <p>List of Values.</p>	Product Type		IRFVF	IRCFF	IROIS	IRCXX	IRSXX	IRSPT	IRINF			
Product Type															
IRFVF	IRCFF														
IROIS	IRCXX														
IRSXX	IRSPT														
IRINF															
111	Fixed Rate Schedule Step Value - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table> <p>List of Values.</p>	Product Type		IRFVF	IRCFF	IROIS	IRCXX	IRSXX	IRSPT	IRINF			
Product Type															
IRFVF	IRCFF														
IROIS	IRCXX														
IRSXX	IRSPT														
IRINF															
112	Floating Rate Index		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td></td><td>IRSPT</td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCFR	IRINF	IRFRA		IRSPT
Product Type															
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IROIS	IRCBS														
IRBSS	IRCFR														
IRINF	IRFRA														
	IRSPT														
113	Floating Rate Index - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRSPT	IRINF			
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRSPT														
IRINF															
114	Floating Rate Multiplier		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCFR	IRINF	IRSPT		
Product Type															
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IROIS	IRCBS														
IRBSS	IRCFR														
IRINF	IRSPT														
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Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRSPT														
IRINF															
116	Floating Rate Multiplier Schedule Step Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table> <p>List of Values.</p>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCFR	IRINF	IRSPT		
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCFR														
IRINF	IRSPT														

Col. #	Field Name	Data Name	Remarks												
117	Floating Rate Multiplier Schedule Step Date - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table> <p>List of Values.</p>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRSPT	IRINF			
Product Type															
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IROIS	IRCBS														
IRBSS	IRSPT														
IRINF															
118	Floating Rate Multiplier Schedule Step Value		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table> <p>List of Values.</p>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCFR	IRINF	IRSPT		
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCFR														
IRINF	IRSPT														
119	Floating Rate Multiplier Schedule Step Value - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table> <p>List of Values.</p>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRSPT	IRINF			
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRSPT														
IRINF															
120	Floating Rate Tenor		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td></td><td>IRSPT</td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCFR	IRINF	IRFRA		IRSPT
Product Type															
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IROIS	IRCBS														
IRBSS	IRCFR														
IRINF	IRFRA														
	IRSPT														
121	Floating Rate Spread		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCFR	IRINF	IRSPT		
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCFR														
IRINF	IRSPT														
122	Floating Rate Tenor - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRSPT	IRINF			
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRSPT														
IRINF															
123	Floating Rate Spread - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRSPT	IRINF			
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRSPT														
IRINF															
124	Spread Schedule Step Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table> <p>List of Values.</p>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCFR	IRINF	IRSPT		
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCFR														
IRINF	IRSPT														

Col. #	Field Name	Data Name	Remarks										
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Product Type													
IRFVF	IRCFF												
IROIS	IRCBS												
IRBSS	IRSPT												
IRINF													
126	Spread Schedule Step Value		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table> List of Values.	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCFR	IRINF	IRSPT
Product Type													
IRFVF	IRCFF												
IROIS	IRCBS												
IRBSS	IRCFR												
IRINF	IRSPT												
127	Spread Schedule Step Value - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table> List of Values.	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRSPT	IRINF	
Product Type													
IRFVF	IRCFF												
IROIS	IRCBS												
IRBSS	IRSPT												
IRINF													
128	Cap Rate		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table>	Product Type		IRCFR							
Product Type													
IRCFR													
129	Cap Rate Buyer		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table>	Product Type		IRCFR							
Product Type													
IRCFR													
130	Cap Rate Seller		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table>	Product Type		IRCFR							
Product Type													
IRCFR													
131	Cap Rate Schedule Step Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table> List of Values.	Product Type		IRCFR							
Product Type													
IRCFR													
132	Cap Rate Schedule Step Value		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table> List of Values.	Product Type		IRCFR							
Product Type													
IRCFR													
133	Floor Rate		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table>	Product Type		IRCFR							
Product Type													
IRCFR													
134	Floor Rate Buyer		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table>	Product Type		IRCFR							
Product Type													
IRCFR													
135	Floor Rate Seller		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table>	Product Type		IRCFR							
Product Type													
IRCFR													
136	Floor Rate Schedule Step Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table> List of Values.	Product Type		IRCFR							
Product Type													
IRCFR													



Col. #	Field Name	Data Name	Remarks												
137	Floor Rate Schedule Step Value		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table> List of Values.	Product Type		IRCFR									
Product Type															
IRCFR															
138	Settlement Currency		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCB</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table>	Product Type		IRFVF	IRCF	IROIS	IRCB	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRSPT
Product Type															
IRFVF	IRCF														
IROIS	IRCB														
IRBSS	IRCXX														
IRSXX	IRCFR														
IRINF	IRSPT														
139	Settlement Currency - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCB</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCF	IROIS	IRCB	IRBSS	IRCXX	IRSXX	IRSPT	IRINF	
Product Type															
IRFVF	IRCF														
IROIS	IRCB														
IRBSS	IRCXX														
IRSXX	IRSPT														
IRINF															
140	Settlement Method		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCB</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table>	Product Type		IRFVF	IRCF	IROIS	IRCB	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRSPT
Product Type															
IRFVF	IRCF														
IROIS	IRCB														
IRBSS	IRCXX														
IRSXX	IRCFR														
IRINF	IRSPT														
141	Settlement Method - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCB</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table>	Product Type		IRFVF	IRCF	IROIS	IRCB	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRSPT
Product Type															
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IROIS	IRCB														
IRBSS	IRCXX														
IRSXX	IRCFR														
IRINF	IRSPT														
142	Reference Currency		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCB</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table>	Product Type		IRFVF	IRCF	IROIS	IRCB	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRSPT
Product Type															
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IROIS	IRCB														
IRBSS	IRCXX														
IRSXX	IRCFR														
IRINF	IRSPT														
143	Reference Currency - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCB</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table>	Product Type		IRFVF	IRCF	IROIS	IRCB	IRBSS	IRCXX	IRSXX		IRINF	IRSPT
Product Type															
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IROIS	IRCB														
IRBSS	IRCXX														
IRSXX															
IRINF	IRSPT														
144	Settlement Rate Option		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCB</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table>	Product Type		IRFVF	IRCF	IROIS	IRCB	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRSPT
Product Type															
IRFVF	IRCF														
IROIS	IRCB														
IRBSS	IRCXX														
IRSXX	IRCFR														
IRINF	IRSPT														

Col. #	Field Name	Data Name	Remarks	
145	Settlement Rate Option - Counterparty		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	
			IRINF	IRSPT
146	Inflation Lag - Period		Product Type	
			IRINF	
147	Inflation Lag - DayType		Product Type	
			IRINF	
148	Inflation Rate Source		Product Type	
			IRINF	
149	Inflation Index Main Publication		Product Type	
			IRINF	
150	Inflation Interpolation Method		Product Type	
			IRINF	
151	Inflation Index Initial Level		Product Type	
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152	FRA Discounting		Product Type	
			IRFRA	
153	Premium Payer ID	Trade Counterparty Identifier	Product Type	
			IRSPT	IRCFR
154	Premium Payer ID Type	ID Type	Product Type	
			IRSPT	IRCFR
155	Premium Payer Party Name	Party Name	Product Type	
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156	Premium Receiver ID	Trade Counterparty Identifier	Product Type	
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157	Premium Receiver ID Type	ID Type	Product Type	
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158	Premium Receiver Party Name	Party Name	Product Type	
			IRSPT	IRCFR
159	Premium Currency		Product Type	
			IRSPT	IRCFR
160	Premium Amount		Product Type	
			IRSPT	IRCFR
161	Option Type		Product Type	
			IRSPT	
162	Exercise Style		Product Type	
			IRSPT	
163	Commencement Date - Unadjusted Date		Product Type	
			IRSPT	

Col. #	Field Name	Data Name	Remarks												
164	Expiration Date - Unadjusted Date		<table><tr><td colspan="2">Product Type</td></tr><tr><td>IRSPT</td><td></td></tr></table>	Product Type		IRSPT									
Product Type															
IRSPT															
165	Bermuda Exercise Dates - Unadjusted Date		<table><tr><td colspan="2">Product Type</td></tr><tr><td>IRSPT</td><td></td></tr></table> List of Values.	Product Type		IRSPT									
Product Type															
IRSPT															
166	Relevant Underlying Dates - Unadjusted Date		<table><tr><td colspan="2">Product Type</td></tr><tr><td>IRSPT</td><td></td></tr></table> List of Values.	Product Type		IRSPT									
Product Type															
IRSPT															
167	Settlement Type		<table><tr><td colspan="2">Product Type</td></tr><tr><td>IRSPT</td><td></td></tr></table>	Product Type		IRSPT									
Product Type															
IRSPT															
168	Swaption Straddle		<table><tr><td colspan="2">Product Type</td></tr><tr><td>IRSPT</td><td></td></tr></table>	Product Type		IRSPT									
Product Type															
IRSPT															
169	Mandatory Early Termination Date Tenor Period		<table><tr><td colspan="2">Product Type</td></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	
Product Type															
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IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRCFR														
IRINF															
170	Mandatory Early Termination Date - Unadjusted Date		<table><tr><td colspan="2">Product Type</td></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	
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IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRCFR														
IRINF															
171	Single Party Option - Option Buyer ID	Trade Counterparty Identifier	<table><tr><td colspan="2">Product Type</td></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	
Product Type															
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IROIS	IRCBS														
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IRSXX	IRCFR														
IRINF															
172	Single Party Option - Option Buyer ID Type	ID Type	<table><tr><td colspan="2">Product Type</td></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	
Product Type															
IRFVF	IRCF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRCFR														
IRINF															
173	Single Party Option - Option Buyer Party Name	Party Name	<table><tr><td colspan="2">Product Type</td></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	
Product Type															
IRFVF	IRCF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRCFR														
IRINF															

Col. #	Field Name	Data Name	Remarks												
174	Optional Early Termination Exercise Style		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRCFR														
IRINF															
175	Optional Early Termination Commencement Date - Unadjusted Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRCFR														
IRINF															
176	Optional Early Termination Expiration Date - Unadjusted Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRCFR														
IRINF															
177	Optional Early Termination Bermuda Exercise Dates - Unadjusted Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td></td></tr></table> <p>List of Values.</p>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRCFR														
IRINF															
178	Optional Early Termination Relevant Underlying Dates - Unadjusted Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td></td></tr></table> <p>List of Values.</p>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRCFR														
IRINF															
179	Optional Early Termination Adjusted Exercise Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td></td></tr></table> <p>List of Values.</p> <p>The values are paired with those in optional early termination adjusted early termination date.</p>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRCFR														
IRINF															

Col. #	Field Name	Data Name	Remarks												
180	Optional Early Termination Adjusted Early Termination Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td></td></tr></table> <p>List of Values.</p> <p>The values are paired with those in optional early termination adjusted exercise date.</p>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRCFR														
IRINF															
181	Cancellation Option Buyer ID	Trade Counterparty Identifier	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX		IRINF	
Product Type															
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IRINF															
182	Cancellation Option Buyer ID Type	ID Type	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX		IRINF	
Product Type															
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IROIS	IRCBS														
IRBSS	IRCXX														
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IRINF															
183	Cancellation Option Buyer Party Name	Party Name	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX		IRINF	
Product Type															
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184	Cancellation Option Seller ID	Trade Counterparty Identifier	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX		IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
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IRINF															
185	Cancellation Option Seller ID Type	ID Type	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX		IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
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186	Cancellation Option Seller Party Name	Party Name	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX		IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
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IRINF															

Col. #	Field Name	Data Name	Remarks												
187	Cancelation Option Exercise Style		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX		IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX															
IRINF															
188	Cancelation Option Commencement Date - Unadjusted Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX		IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX															
IRINF															
189	Cancelation Option Expiration Date - Unadjusted Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX		IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX															
IRINF															
190	Cancelation Option Bermuda Exercise Dates - Unadjusted Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td></td></tr></table> <p>List of Values.</p>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX		IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX															
IRINF															
191	Cancelation Option Relevant Underlying Dates - Unadjusted Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td></td></tr></table> <p>List of Values.</p>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX		IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX															
IRINF															
192	Cancelation Option Initial Fee Payer ID	Trade Counterparty Identifier	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX		IRINF	
Product Type															
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IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX															
IRINF															
193	Cancelation Option Initial Fee Payer ID Type	ID Type	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX		IRINF	
Product Type															
IRFVF	IRCFF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX															
IRINF															

Col. #	Field Name	Data Name	Remarks	
194	Cancellation Option Initial Fee Payer Party Name	Party Name	Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	
			IRINF	
195	Cancellation Option Initial Fee Receiver ID	Trade Counterparty Identifier	Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	
			IRINF	
196	Cancellation Option Initial Fee Receiver ID Type	ID Type	Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	
			IRINF	
197	Cancellation Option Initial Fee Receiver Party Name	Party Name	Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	
			IRINF	
198	Cancellation Option Initial Fee Currency		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	
			IRINF	
199	Cancellation Option Initial Fee Amount		Product Type	
			IRFVF	IRCFF
			IROIS	IRCBS
			IRBSS	IRCXX
			IRSXX	
			IRINF	
200	Initial Principal Exchange		Product Type	
			IRCFF	IRCXX
			IRCBS	
201	Final Principal Exchange		Product Type	
			IRCFF	IRCXX
			IRCBS	
202	Intermediate Principal Exchange		Product Type	
			IRCFF	IRCXX
			IRCBS	
203	(Other) OTC Derivatives Product Taxonomy		Product Type	
			IREXT	

Col. #	Field Name	Data Name	Remarks
204	(Other) Hybrid-Other Asset Class		Product Type IREXT
205	(Other) Buyer ID	Trade Counterparty Identifier	Product Type IREXT
206	(Other) Buyer ID Type	ID Type	Product Type IREXT
207	(Other) Buyer Party Name	Party Name	Product Type IREXT
208	(Other) Seller ID	Trade Counterparty Identifier	Product Type IREXT
209	(Other) Seller ID Type	ID Type	Product Type IREXT
210	(Other) Seller Party Name	Party Name	Product Type IREXT
211	(Other) Leg 1 Payer ID	Trade Counterparty Identifier	Product Type IREXT
212	(Other) Leg 1 Payer ID Type	ID Type	Product Type IREXT
213	(Other) Leg 1 Payer Party Name	Party Name	Product Type IREXT
214	(Other) Leg 2 Payer ID	Trade Counterparty Identifier	Product Type IREXT
215	(Other) Leg 2 Payer ID Type	ID Type	Product Type IREXT
216	(Other) Leg 2 Payer Party Name	Party Name	Product Type IREXT
217	(Other) Effective Date - Leg 1		Product Type IREXT
218	(Other) Termination Date - Leg 1		Product Type IREXT
219	(Other) Notional Amount - Leg 1 - Currency		Product Type IREXT
220	(Other) Notional Amount - Leg 1 - Amount		Product Type IREXT
221	(Other) Effective Date - Leg 2		Product Type IREXT
222	(Other) Termination Date - Leg 2		Product Type IREXT
223	(Other) Notional Amount - Leg 2 - Currency		Product Type IREXT



Col. #	Field Name	Data Name	Remarks
224	(Other) Notional Amount - Leg 2 - Amount		Product Type IREXT <input type="text"/>
225	(Other) Commencement Date		Product Type IREXT <input type="text"/>
226	(Other) Expiration Date		Product Type IREXT <input type="text"/>
227	(Other) Bermuda Exercise Dates		Product Type IREXT <input type="text"/>
228	(Other) Option Entitlement		Product Type IREXT <input type="text"/>
229	(Other) Number of Options		Product Type IREXT <input type="text"/>
230	(Other) Option Type		Product Type IREXT <input type="text"/>
231	(Other) Exercise Style		Product Type IREXT <input type="text"/>
232	(Other) Strike Price Unit	Unit	Product Type IREXT <input type="text"/>
233	(Other) Strike Price Currency	Currency	Product Type IREXT <input type="text"/>
234	(Other) Strike Price Amount	Amount	Product Type IREXT <input type="text"/>
235	(Other) Underlying Asset		Product Type IREXT <input type="text"/>
236	(Other) Notional Units		Product Type IREXT <input type="text"/>
237	(Other) Known Amount - Leg 1 - Currency		Product Type IREXT <input type="text"/>
238	(Other) Known Amount - Leg 1 - Amount		Product Type IREXT <input type="text"/>
239	(Other) Known Amount - Leg 2 - Currency		Product Type IREXT <input type="text"/>
240	(Other) Known Amount - Leg 2 - Amount		Product Type IREXT <input type="text"/>
241	(Other) Full Termination Indicator		Product Type IREXT <input type="text"/>
242	(Other) Final Maturity Date		Product Type IREXT <input type="text"/>
243	(Other) Notional Schedule - Leg 1 - Step Date		Product Type IREXT <input type="text"/>  List of Values.

Col. #	Field Name	Data Name	Remarks
244	(Other) Notional Schedule - Leg 1 - Step Value		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>
245	(Other) Notional Schedule - Leg 2 - Step Date		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>
246	(Other) Notional Schedule - Leg 2 - Step Value		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>
247	(Other) Fixed Rate - Leg 1		<div>Product Type</div> <div>IREXT <input type="text"/></div>
248	(Other) Fixed Rate - Leg 2		<div>Product Type</div> <div>IREXT <input type="text"/></div>
249	(Other) Fixed Rate Schedule - Leg 1 - Step Date		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>
250	(Other) Fixed Rate Schedule - Leg 1 - Step Value		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>
251	(Other) Fixed Rate Schedule - Leg 2 - Step Date		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>
252	(Other) Fixed Rate Schedule - Leg 2 - Step Value		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>
253	(Other) Floating Rate Index - Leg 1		<div>Product Type</div> <div>IREXT <input type="text"/></div>
254	(Other) Floating Rate Index - Leg 2		<div>Product Type</div> <div>IREXT <input type="text"/></div>
255	(Other) Floating Rate Multiplier - Leg 1		<div>Product Type</div> <div>IREXT <input type="text"/></div>
256	(Other) Floating Rate Multiplier - Leg 2		<div>Product Type</div> <div>IREXT <input type="text"/></div>
257	(Other) Floating Rate Multiplier Schedule - Leg 1 - Step Date		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>

Col. #	Field Name	Data Name	Remarks
258	(Other) Floating Rate Multiplier Schedule - Leg 1 - Step Value		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>
259	(Other) Floating Rate Multiplier Schedule - Leg 2 - Step Date		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>
260	(Other) Floating Rate Multiplier Schedule - Leg 2 - Step Value		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>
261	(Other) Floating Rate Tenor - Leg 1		<div>Product Type</div> <div>IREXT <input type="text"/></div>
262	(Other) Floating Rate Spread - Leg 1		<div>Product Type</div> <div>IREXT <input type="text"/></div>
263	(Other) Floating Rate Tenor - Leg 2		<div>Product Type</div> <div>IREXT <input type="text"/></div>
264	(Other) Floating Rate Spread - Leg 2		<div>Product Type</div> <div>IREXT <input type="text"/></div>
265	(Other) Spread Schedule - Leg 1 - Step Date		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>
266	(Other) Spread Schedule - Leg 1 - Step Value		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>
267	(Other) Spread Schedule - Leg 2 - Step Date		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>
268	(Other) Spread Schedule - Leg 2 - Step Value		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>
269	(Other) Cap Rate		<div>Product Type</div> <div>IREXT <input type="text"/></div>
270	(Other) Cap Rate Buyer		<div>Product Type</div> <div>IREXT <input type="text"/></div>
271	(Other) Cap Rate Seller		<div>Product Type</div> <div>IREXT <input type="text"/></div>
272	(Other) Cap Rate Schedule Step Date		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>

Col. #	Field Name	Data Name	Remarks
273	(Other) Cap Rate Schedule Step Value		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>
274	(Other) Floor Rate		<div>Product Type</div> <div>IREXT <input type="text"/></div>
275	(Other) Floor Rate Buyer		<div>Product Type</div> <div>IREXT <input type="text"/></div>
276	(Other) Floor Rate Seller		<div>Product Type</div> <div>IREXT <input type="text"/></div>
277	(Other) Floor Rate Schedule Step Date		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>
278	(Other) Floor Rate Schedule Step Value		<div>Product Type</div> <div>IREXT <input type="text"/></div> <div>List of Values.</div>
279	(Other) Settlement Currency - Leg 1		<div>Product Type</div> <div>IREXT <input type="text"/></div>
280	(Other) Settlement Currency - Leg 2		<div>Product Type</div> <div>IREXT <input type="text"/></div>
281	(Other) FRA Discounting		<div>Product Type</div> <div>IREXT <input type="text"/></div>
282	(Other) Bond Instrument ID		<div>Product Type</div> <div>IREXT <input type="text"/></div>
283	(Other) Maturity		<div>Product Type</div> <div>IREXT <input type="text"/></div>
284	(Other) Par Value		<div>Product Type</div> <div>IREXT <input type="text"/></div>
285	(Other) Coupon Type		<div>Product Type</div> <div>IREXT <input type="text"/></div>
286	(Other) Coupon Rate		<div>Product Type</div> <div>IREXT <input type="text"/></div>
287	(Other) Premium Payer ID	Trade Counterparty Identifier	<div>Product Type</div> <div>IREXT <input type="text"/></div>
288	(Other) Premium Payer ID Type	ID Type	<div>Product Type</div> <div>IREXT <input type="text"/></div>
289	(Other) Premium Payer Party Name	Party Name	<div>Product Type</div> <div>IREXT <input type="text"/></div>
290	(Other) Premium Receiver ID	Trade Counterparty Identifier	<div>Product Type</div> <div>IREXT <input type="text"/></div>

Col. #	Field Name	Data Name	Remarks
291	(Other) Premium Receiver ID Type	ID Type	Product Type IREXT
292	(Other) Premium Receiver Party Name	Party Name	Product Type IREXT
293	(Other) Premium Currency		Product Type IREXT
294	(Other) Premium Amount		Product Type IREXT
295	(Other) Settlement Type		Product Type IREXT
296	(Other) Option Straddle		Product Type IREXT
297	(Other) Mandatory Early Termination Date Tenor Period		Product Type IREXT
298	(Other) Mandatory Early Termination Date - Unadjusted Date		Product Type IREXT
299	(Other) Single Party Option - Option Buyer ID	Trade Counterparty Identifier	Product Type IREXT
300	(Other) Single Party Option - Option Buyer ID Type	ID Type	Product Type IREXT
301	(Other) Single Party Option - Option Buyer Party Name	Party Name	Product Type IREXT
302	(Other) Optional Early Termination Exercise Style		Product Type IREXT
303	(Other) Optional Early Termination Commencement Date - Unadjusted Date		Product Type IREXT
304	(Other) Optional Early Termination Expiration Date - Unadjusted Date		Product Type IREXT
305	(Other) Optional Early Termination Bermuda Exercise Dates - Unadjusted Date		Product Type IREXT  List of Values.
306	(Other) Optional Early Termination Adjusted Exercise Date		Product Type IREXT  List of Values.  The values are paired with those in optional early termination adjusted early termination date.

Col. #	Field Name	Data Name	Remarks
307	(Other) Optional Early Termination Adjusted Early Termination Date		<div>Product Type</div> <div>IREXT <input type="text"/></div> <p>List of Values.</p> <p>The values are paired with those in optional early termination adjusted exercise date.</p>
308	(Other) Cancellation Option Buyer ID	Trade Counterparty Identifier	<div>Product Type</div> <div>IREXT <input type="text"/></div>
309	(Other) Cancellation Option Buyer ID Type	ID Type	<div>Product Type</div> <div>IREXT <input type="text"/></div>
310	(Other) Cancellation Option Buyer Party Name	Party Name	<div>Product Type</div> <div>IREXT <input type="text"/></div>
311	(Other) Cancellation Option Seller ID	Trade Counterparty Identifier	<div>Product Type</div> <div>IREXT <input type="text"/></div>
312	(Other) Cancellation Option Seller ID Type	ID Type	<div>Product Type</div> <div>IREXT <input type="text"/></div>
313	(Other) Cancellation Option Seller Party Name	Party Name	<div>Product Type</div> <div>IREXT <input type="text"/></div>
314	(Other) Cancellation Option Exercise Style		<div>Product Type</div> <div>IREXT <input type="text"/></div>
315	(Other) Cancellation Option Commencement Date - Unadjusted Date		<div>Product Type</div> <div>IREXT <input type="text"/></div>
316	(Other) Cancellation Option Expiration Date - Unadjusted Date		<div>Product Type</div> <div>IREXT <input type="text"/></div>
317	(Other) Cancellation Option Bermuda Exercise Dates - Unadjusted Date		<div>Product Type</div> <div>IREXT <input type="text"/></div> <p>List of Values.</p>
318	(Other) Cancellation Option Initial Fee Payer ID	Trade Counterparty Identifier	<div>Product Type</div> <div>IREXT <input type="text"/></div>
319	(Other) Cancellation Option Initial Fee Payer ID Type	ID Type	<div>Product Type</div> <div>IREXT <input type="text"/></div>
320	(Other) Cancellation Option Initial Fee Payer Party Name	Party Name	<div>Product Type</div> <div>IREXT <input type="text"/></div>
321	(Other) Cancellation Option Initial Fee Receiver ID	Trade Counterparty Identifier	<div>Product Type</div> <div>IREXT <input type="text"/></div>
322	(Other) Cancellation Option Initial Fee Receiver ID Type	ID Type	<div>Product Type</div> <div>IREXT <input type="text"/></div>
323	(Other) Cancellation Option Initial Fee Receiver Party Name	Party Name	<div>Product Type</div> <div>IREXT <input type="text"/></div>

Col. #	Field Name	Data Name	Remarks
324	(Other) Cancellation Option Initial Fee Currency		Product Type IREXT <input type="text"/>
325	(Other) Cancellation Option Initial Fee Amount		Product Type IREXT <input type="text"/>
326	(Other) Initial Principal Exchange		Product Type IREXT <input type="text"/>
327	(Other) Final Principal Exchange		Product Type IREXT <input type="text"/>
328	(Other) Intermediate Principal Exchange		Product Type IREXT <input type="text"/>
329	(Other) Attachment Submitting Date Time		Product Type IREXT <input type="text"/> List of Values.
330	(Other) Attachment File Name		Product Type IREXT <input type="text"/> List of Values.
331	(Other) Attachment Submitting Party		Product Type IREXT <input type="text"/> List of Values.
332	(Other) Attachment Submitting User ID		Product Type IREXT <input type="text"/> List of Values.
333	(Other) Attachment Remark	Attachment Remark	Product Type IREXT <input type="text"/> List of Values.

**(b) Foreign Exchange Derivatives**

Col. #	Field Name	Data Name	Remarks
1	Asset Class		
2	Base Product		
3	Sub Product		
4	Transaction Type		
5	Unique Product Identifier (UPI) - Product ID Type		
6	Unique Product Identifier (UPI) - Product ID Value		
7	Trade Reference		
8	User Trade Reference		User trade reference of the participant.

Col. #	Field Name	Data Name	Remarks
9	Agent Trade Reference		Agent trade reference of the participant.
10	Unique Transaction Identifier (UTI) Indicator		
11	Unique Transaction Identifier (UTI) - Issuer ID		
12	Unique Transaction Identifier (UTI) - UTI Value		
13	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
14	Confirmation Platform ID		
15	CP Trade Reference		
16	Bilateral Comments		
17	Special Terms Indicator		
18	Special Terms Brief Description	Special Terms	
19	Participant	Participant ID	
20	Participant's LEI		
21	Participant Reporting For	Trade Counterparty Identifier	
22	Participant Reporting For ID Type	ID Type	
23	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier	
24	Participant Reporting For ID Type (Original Input Code)	ID Type	
25	Participant Reporting For's LEI		
26	Participant Reporting For Place of Incorporation		
27	Counterparty	Trade Counterparty Identifier	
28	Counterparty ID Type	ID Type	
29	Counterparty (Original Input Code)	Trade Counterparty Identifier	
30	Counterparty ID Type (Original Input Code)	ID Type	
31	Counterparty Participant's LEI		
32	Counterparty Place of Incorporation		



Col. #	Field Name	Data Name	Remarks
33	Trade Party ID	Trade Counterparty Identifier	Trade party ID of the participant.
34	Trade Party ID Type	ID Type	Trade party ID type of the participant.
35	Trade Party Name	Party Name	Trade party name of the participant.
36	Trade Party ID - Counterparty	Trade Counterparty Identifier	Trade party ID of the counterparty.
37	Trade Party ID Type - Counterparty	ID Type	Trade party ID type of the counterparty.
38	Trade Party Name - Counterparty	Party Name	Trade party name of the counterparty.
39	Trade Date		
40	Industrial Sector		
41	Counterparty Industrial Sector		
42	Clearing		
43	Central Counterparty ID		
44	Clearing Broker ID	Trade Counterparty Identifier	
45	Clearing Broker ID Type	ID Type	
46	Clearing Broker Party Name	Party Name	
47	Counterparty Clearing Broker ID	Trade Counterparty Identifier	
48	Counterparty Clearing Broker ID Type	ID Type	
49	Counterparty Clearing Broker Party Name	Party Name	
50	Reference Branch of Trade Party		
51	Reference Branch of Counter Trade Party		
52	Desk ID		
53	Remarks 1		
54	Remarks 2		
55	Compression		
56	Offshore Currency Indicator		
57	Last Reconciliation Status		
58	Last Reconciliation Status Update Time		
59	Exchanged Currency Payer ID - First Currency	Trade Counterparty Identifier	<div>Product Type</div> <div>FXNDF   FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>

Col. #	Field Name	Data Name	Remarks
60	Exchanged Currency Payer ID Type - First Currency	ID Type	<div>Product Type</div> <div>FXNDF   FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
61	Exchanged Currency Payer Party Name - First Currency	Party Name	<div>Product Type</div> <div>FXNDF   FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
62	Exchanged Currency Payment Amount Currency - First Currency		<div>Product Type</div> <div>FXNDF   FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
63	Exchanged Currency Payment Amount - First Currency		<div>Product Type</div> <div>FXNDF   FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
64	Exchanged Currency Payer ID - Second Currency	Trade Counterparty Identifier	<div>Product Type</div> <div>FXNDF   FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
65	Exchanged Currency Payer ID Type - Second Currency	ID Type	<div>Product Type</div> <div>FXNDF   FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
66	Exchanged Currency Payer Party Name - Second Currency	Party Name	<div>Product Type</div> <div>FXNDF   FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
67	Exchanged Currency Payment Amount Currency - Second Currency		<div>Product Type</div> <div>FXNDF   FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
68	Exchanged Currency Payment Amount - Second Currency		<div>Product Type</div> <div>FXNDF   FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
69	Exchange Rate - Quote Basis		<div>Product Type</div> <div>FXNDF   FXFWD</div>
70	Forward Value Date		<div>Product Type</div> <div>FXNDF   FXFWD</div>

Col. #	Field Name	Data Name	Remarks
71	Exchange Rate		Product Type FXNDF   FXFWD
72	Swap Link ID		Product Type FXNDF   FXFWD
73	Option Buyer ID	Trade Counterparty Identifier	Product Type FXOPT   FXNDO
74	Option Buyer ID Type	ID Type	Product Type FXOPT   FXNDO
75	Option Buyer Party Name	Party Name	Product Type FXOPT   FXNDO
76	Option Seller ID	Trade Counterparty Identifier ID	Product Type FXOPT   FXNDO
77	Option Seller ID Type	ID Type	Product Type FXOPT   FXNDO
78	Option Seller Party Name	Party Name	Product Type FXOPT   FXNDO
79	Option Style		Product Type FXOPT   FXNDO
80	Option Type		Product Type FXOPT   FXNDO
81	Put Notional Currency		Product Type FXOPT   FXNDO
82	Put Notional Amount		Product Type FXOPT   FXNDO
83	Call Notional Currency		Product Type FXOPT   FXNDO
84	Call Notional Amount		Product Type FXOPT   FXNDO
85	Strike Price - Quote Basis		Product Type FXOPT   FXNDO
86	Strike Price		Product Type FXOPT   FXNDO
87	Premium Payer ID		Product Type FXOPT   FXNDO
88	Premium Payer ID Type		Product Type FXOPT   FXNDO
89	Premium Payer Party Name		Product Type FXOPT   FXNDO
90	Premium Currency		Product Type FXOPT   FXNDO
91	Premium Amount		Product Type FXOPT   FXNDO

Col. #	Field Name	Data Name	Remarks
92	Option Effective Date - Unadjusted Date		Product Type FXOPT FXNDO
93	Option Commencement - Unadjusted Date		American exercise style Product Type FXOPT FXNDO
94	Option Commencement - Convention		American exercise style Product Type FXOPT FXNDO
95	Option Value Date		Product Type FXOPT FXNDO
96	Expiration Date		Product Type FXOPT FXNDO
97	Settlement Currency		Product Type FXNDF FXFWD FXOPT FXNDO
98	Fixing Date		Product Type FXNDF FXNDO
99	(Other) OTC Derivatives Product Taxonomy		Product Type FXEXT
100	(Other) Hybrid-Other Asset Class		Product Type FXEXT
101	(Other) Buyer ID	Trade Counterparty Identifier	Product Type FXEXT
102	(Other) Buyer ID Type	ID Type	Product Type FXEXT
103	(Other) Buyer Party Name	Party Name	Product Type FXEXT
104	(Other) Seller ID	Trade Counterparty Identifier	Product Type FXEXT
105	(Other) Seller ID Type	ID Type	Product Type FXEXT
106	(Other) Seller Party Name	Party Name	Product Type FXEXT
107	(Other) Effective Date - Leg 1		Product Type FXEXT
108	(Other) Termination Date - Leg 1		Product Type FXEXT
109	(Other) Notional - Leg 1 - Currency		Product Type FXEXT
110	(Other) Notional - Leg 1 - Amount		Product Type FXEXT

Col. #	Field Name	Data Name	Remarks
111	(Other) Effective Date - Leg 2		Product Type FXEXT
112	(Other) Termination Date - Leg 2		Product Type FXEXT
113	(Other) Notional - Leg 2 - Currency		Product Type FXEXT
114	(Other) Notional - Leg 2 - Amount		Product Type FXEXT
115	(Other) Commencement Date		Product Type FXEXT
116	(Other) Expiration Date		Product Type FXEXT
117	(Other) Value Date		Product Type FXEXT
118	(Other) Option Entitlement		Product Type FXEXT
119	(Other) Number of Options		Product Type FXEXT
120	(Other) Option Type		Product Type FXEXT
121	(Other) Option Style		Product Type FXEXT
122	(Other) Strike Price Unit		Product Type FXEXT
123	(Other) Strike Price Currency		Product Type FXEXT
124	(Other) Strike Price		Product Type FXEXT
125	(Other) Underlying Asset		Product Type FXEXT
126	(Other) Full Termination Indicator		Product Type FXEXT
127	(Other) Final Maturity Date		Product Type FXEXT
128	(Other) Exchanged Currency Payer ID - First Currency	Trade Counterparty Identifier	Product Type FXEXT
129	(Other) Exchanged Currency Payer ID Type - First Currency	ID Type	Product Type FXEXT
130	(Other) Exchanged Currency Payer Party Name - First Currency	Party Name	Product Type FXEXT

Col. #	Field Name	Data Name	Remarks
131	(Other) Exchanged Currency Payment Amount Currency - First Currency		Product Type FXEXT
132	(Other) Exchanged Currency Payment Amount - First Currency		Product Type FXEXT
133	(Other) Exchanged Currency Payer ID - Second Currency	Trade Counterparty Identifier	Product Type FXEXT
134	(Other) Exchanged Currency Payer ID Type - Second Currency	ID Type	Product Type FXEXT
135	(Other) Exchanged Currency Payer Party Name - Second Currency	Party Name	Product Type FXEXT
136	(Other) Exchanged Currency Payment Amount Currency - Second Currency		Product Type FXEXT
137	(Other) Exchanged Currency Payment Amount - Second Currency		Product Type FXEXT
138	(Other) Exchange Rate - Quote Basis		Product Type FXEXT
139	(Other) Exchange Rate		Product Type FXEXT
140	(Other) Swap Link ID		Product Type FXEXT
141	(Other) Put Notional Currency		Product Type FXEXT
142	(Other) Put Notional Amount		Product Type FXEXT
143	(Other) Call Notional Currency		Product Type FXEXT
144	(Other) Call Notional Amount		Product Type FXEXT
145	(Other) Strike Price - Quote Basis		Product Type FXEXT
146	(Other) Premium Payer ID		Product Type FXEXT
147	(Other) Premium Payer ID Type		Product Type FXEXT
148	(Other) Premium Payer Party Name		Product Type FXEXT
149	(Other) Premium Currency		Product Type FXEXT

Col. #	Field Name	Data Name	Remarks
150	(Other) Premium Amount		Product Type FXEXT
151	(Other) Option Effective Date - Unadjusted Date		Product Type FXEXT
152	(Other) Settlement Currency		Product Type FXEXT
153	(Other) Fixing Date		Product Type FXEXT
154	(Other) Asian Rate Source		Product Type FXEXT
155	(Other) Asian Observation Period Start Date		Product Type FXEXT
156	(Other) Asian Observation Period End Date		Product Type FXEXT
157	(Other) Asian Observation Frequency		Product Type FXEXT
158	(Other) Asian Observation Rate Quote Basis		Product Type FXEXT
159	(Other) Barrier Type		Product Type FXEXT
160	(Other) Barrier Direction		Product Type FXEXT
161	(Other) Barrier Trigger Rate		Product Type FXEXT
162	(Other) Barrier Trigger Rate Source		Product Type FXEXT
163	(Other) Barrier Trigger Rate Quote Basis		Product Type FXEXT
164	(Other) Barrier Observation Period Start Date		Product Type FXEXT
165	(Other) Barrier Observation Period End Date		Product Type FXEXT
166	(Other) Barrier Observation Date Point		Product Type FXEXT
167	(Other) Digital Touch Condition		Product Type FXEXT
168	(Other) Digital Touch Direction		Product Type FXEXT
169	(Other) Digital Trigger Condition		Product Type FXEXT
170	(Other) Digital Trigger Rate		Product Type FXEXT

Col. #	Field Name	Data Name	Remarks
171	(Other) Digital Trigger Rate Source		Product Type FXEXT
172	(Other) Digital Trigger Rate Quote Basis		Product Type FXEXT
173	(Other) Digital Option Payout Currency		Product Type FXEXT
174	(Other) Digital Option Payout Amount		Product Type FXEXT
175	(Other) Digital Option Payout Style		Product Type FXEXT
176	(Other) Flexi Execution Period Start Date		Product Type FXEXT
177	(Other) Flexi Execution Period Expiry Date		Product Type FXEXT
178	(Other) Attachment Submitting Date Time		Product Type FXEXT List of Values.
179	(Other) Attachment File Name		Product Type FXEXT List of Values.
180	(Other) Attachment Submitting Party		Product Type FXEXT List of Values.
181	(Other) Attachment Submitting User ID		Product Type FXEXT List of Values.
182	(Other) Attachment Remark	Attachment Remark	Product Type FXEXT List of Values.

**(c) Equity Derivatives**

Col. #	Field Name	Data Name	Remarks
1	Asset Class		
2	Base Product		
3	Sub Product		EQ EQOPT EQSWP EQVSW EQDSW



Col. #	Field Name	Data Name	Remarks	
4	Transaction Type		EQ	
			EQOPT	EQSWP
			EQVSW	EQDSW
5	Unique Product Identifier (UPI) - Product ID Type			
6	Unique Product Identifier (UPI) - Product ID Value			
7	Trade Reference			
8	User Trade Reference		User trade reference of the participant.	
9	Agent Trade Reference		Agent trade reference of the participant.	
10	Unique Transaction Identifier (UTI) Indicator			
11	Unique Transaction Identifier (UTI) - Issuer ID			
12	Unique Transaction Identifier (UTI) - UTI Value			
13	Unique Transaction Identifier - Unique Trade ID (UTI-TID)			
14	Confirmation Platform ID			
15	CP Trade Reference			
16	Bilateral Comments			
17	Special Terms Indicator			
18	Special Terms Brief Description	Special Terms		
19	Participant	Participant ID		
20	Participant’s LEI	LEI		
21	Participant Reporting For	Trade Counterparty Identifier		
22	Participant Reporting For ID Type	ID Type		
23	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier		
24	Participant Reporting For ID Type (Original Input Code)	ID Type		
25	Participant Reporting For’s LEI	LEI		
26	Participant Reporting For Place of Incorporation			

Col. #	Field Name	Data Name	Remarks
27	Counterparty	Trade Counterparty Identifier	
28	Counterparty ID Type	ID Type	
29	Counterparty (Original Input Code)	Trade Counterparty Identifier	
30	Counterparty ID Type (Original Input Code)	ID Type	
31	Counterparty Participant's LEI	LEI	
32	Counterparty Place of Incorporation		
33	Trade Party ID	Trade Counterparty Identifier	Trade party ID of the participant.
34	Trade Party ID Type	ID Type	Trade party ID type of the participant.
35	Trade Party Name	Party Name	Trade party name of the participant.
36	Trade Party ID - Counterparty	Trade Counterparty Identifier	Trade party ID of the counterparty.
37	Trade Party ID Type - Counterparty	ID Type	Trade party ID type of the counterparty.
38	Trade Party Name - Counterparty	Party Name	Trade party name of the counterparty.
39	Trade Date		
40	Industrial Sector		
41	Counterparty Industrial Sector		
42	Clearing		
43	Central Counterparty ID		
44	Clearing Broker ID	Trade Counterparty Identifier	
45	Clearing Broker ID Type	ID Type	
46	Clearing Broker Party Name	Party Name	
47	Counterparty Clearing Broker ID	Trade Counterparty Identifier	
48	Counterparty Clearing Broker ID Type	ID Type	
49	Counterparty Clearing Broker Party Name	Party Name	

Col. #	Field Name	Data Name	Remarks
50	Reference Branch of Trade Party		
51	Reference Branch of Counter Trade Party		
52	Desk ID		
53	Remarks 1		
54	Remarks 2		
55	Compression		
56	Offshore Currency Indicator		
57	Last Reconciliation Status		
58	Last Reconciliation Status Update Time		
59	Buyer ID	Trade Counterparty Identifier	EQ EQSWP EQOPT
60	Buyer ID Type	ID Type	EQ EQSWP EQOPT
61	Buyer Name	Party Name	EQ EQSWP EQOPT
62	Seller ID	Trade Counterparty Identifier	EQ EQSWP EQOPT
63	Seller ID Type	ID Type	EQ EQSWP EQOPT
64	Seller Name	Party Name	EQ EQSWP EQOPT
65	Underlying Asset - Asset Type		EQ EQOPT EQSWP EQVSW EQDSW
66	Underlying Asset - ID Type		EQ EQOPT EQSWP EQVSW EQDSW
67	Underlying Asset - Instrument ID		EQ EQOPT EQSWP EQVSW EQDSW
68	Underlying Asset - Name		EQ EQOPT EQSWP EQVSW EQDSW
69	Underlying Asset - Exchange ID		EQ EQOPT EQSWP EQVSW EQDSW
70	Underlying Asset - Related Exchange ID		EQ EQOPT EQSWP EQVSW EQDSW

Col. #	Field Name	Data Name	Remarks
71	Underlying Asset - Open Unit		EQ EQOPT EQSWP EQVSW EQDSW
72	Underlying Asset - Place of Issuance Incorporation		EQ EQOPT EQSWP EQVSW EQDSW
73	Settlement Method		EQ EQOPT EQSWP EQVSW EQDSW
74	Settlement Currency		EQ EQOPT EQSWP EQVSW EQDSW
75	Option Type		EQ EQOPT
76	Option Notional Currency		EQ EQOPT
77	Option Notional Amount		EQ EQOPT
78	Strike Price Currency		EQ EQOPT
79	Strike Price		EQ EQOPT
80	Number of Options		EQ EQOPT
81	Option Entitlement		EQ EQOPT
82	Valuation Date - Unadjusted Date		EQ EQOPT
83	Option Style		EQ EQOPT
84	Commencement Date - Unadjusted Date		EQ EQOPT
85	Expiration Date - Unadjusted Date		EQ EQOPT
86	Option Premium Payer ID	Trade Counterparty Identifier	EQ EQOPT
87	Option Premium Payer ID Type	ID Type	EQ EQOPT
88	Option Premium Payer Name	Party Name	EQ EQOPT
89	Option Premium Payment Amount Currency		EQ EQOPT

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Col. #	Field Name	Data Name	Remarks
90	Option Premium Payment Amount		EQ EQOPT <input type="text"/>
91	Optional Early Termination Indicator		EQ EQSWP <input type="text"/>
92	Optional Early Termination Date		EQ EQSWP <input type="text"/>
93	Optional Early Termination Electing Party ID	Trade Counterparty Identifier	EQ EQSWP <input type="text"/>
94	Optional Early Termination Electing Party ID Type	ID Type	EQ EQSWP <input type="text"/>
95	Optional Early Termination Electing Party Name	Party Name	EQ EQSWP <input type="text"/>
96	Interest Leg Payer ID	Trade Counterparty Identifier	EQ EQSWP <input type="text"/>
97	Interest Leg Payer ID Type	ID Type	EQ EQSWP <input type="text"/>
98	Interest Leg Payer Name	Party Name	EQ EQSWP <input type="text"/>
99	Interest Leg Receiver ID	Trade Counterparty Identifier	EQ EQSWP <input type="text"/>
100	Interest Leg Receiver ID Type	ID Type	EQ EQSWP <input type="text"/>
101	Interest Leg Receiver Name	Party Name	EQ EQSWP <input type="text"/>
102	Interest Leg Effective Date - Unadjusted Date		EQ EQSWP <input type="text"/>
103	Interest Leg Termination Date - Unadjusted Date		EQ EQSWP <input type="text"/>
104	Interest Leg Notional Currency		EQ EQSWP <input type="text"/>
105	Interest Leg Notional Amount		EQ EQSWP <input type="text"/>
106	Floating Rate Option		EQ EQSWP <input type="text"/>
107	Floating Rate Spread		EQ EQSWP <input type="text"/>
108	Designated Maturity Period		EQ EQSWP <input type="text"/>
109	Fixed Rate		EQ EQSWP <input type="text"/>

Col. #	Field Name	Data Name	Remarks
110	Equity Leg Payer ID	Trade Counterparty Identifier	EQ EQSWP
111	Equity Leg Payer ID Type	ID Type	EQ EQSWP
112	Equity Leg Payer Name	Party Name	EQ EQSWP
113	Equity Leg Receiver ID	Trade Counterparty Identifier	EQ EQSWP
114	Equity Leg Receiver ID Type	ID Type	EQ EQSWP
115	Equity Leg Receiver Name	Party Name	EQ EQSWP
116	Equity Leg Effective Date - Unadjusted Date		EQ EQSWP
117	Equity Leg Termination Date - Unadjusted Date		EQ EQSWP
118	Equity Leg Initial Price Currency		EQ EQSWP
119	Equity Leg Initial Price Amount		EQ EQSWP
120	Deal Notional Amount Currency		EQ EQSWP
121	Deal Notional Amount		EQ EQSWP
122	Final Valuation Date - Unadjusted Date		EQ EQSWP
123	Equity Leg Valuation Date - Unadjusted Date		EQ EQSWP
124	Equity Leg Type of Return		EQ EQSWP
125	Variance Payer ID	Trade Counterparty Identifier	EQ EQVSW
126	Variance Payer ID Type	ID Type	EQ EQVSW
127	Variance Payer Name	Party Name	EQ EQVSW
128	Variance Receiver ID	Trade Counterparty Identifier	EQ EQVSW
129	Variance Receiver ID Type	ID Type	EQ EQVSW

Col. #	Field Name	Data Name	Remarks
130	Variance Receiver Name	Party Name	EQ EQVSW
131	Variance Leg Effective Date - Unadjusted Date		EQ EQVSW
132	Variance Leg Termination Date - Unadjusted Date		EQ EQVSW
133	Variance Leg Valuation Date - Unadjusted Date		EQ EQVSW
134	Observation Start Date - Unadjusted Date		EQ EQVSW
135	Observation End Date - Unadjusted Date		EQ EQVSW
136	Variance Amount Currency		EQ EQVSW
137	Variance Amount		EQ EQVSW
138	Vega Notional Currency		EQ EQVSW
139	Vega Notional Amount		EQ EQVSW
140	Volatility Strike Price		EQ EQVSW
141	Variance Strike Price		EQ EQVSW
142	Variance Cap Indicator		EQ EQVSW
143	Variance Cap		EQ EQVSW
144	Variance Cap Factor		EQ EQVSW
145	Variance Leg Type of Return		EQ EQVSW
146	Variance Leg Initial Price Currency		EQ EQVSW
147	Variance Leg Initial Price Amount		EQ EQVSW
148	Final Price Currency		EQ EQVSW
149	Final Price Amount		EQ EQVSW
150	Reference Currency		EQ EQSWP EQOPT EQVSW

Col. #	Field Name	Data Name	Remarks
151	Dividend Amount Payer ID	Trade Counterparty Identifier	EQ EQDSW
152	Dividend Amount Payer ID Type	ID Type	EQ EQDSW
153	Dividend Amount Payer Name	Party Name	EQ EQDSW
154	Dividend Amount Receiver ID	Trade Counterparty Identifier	EQ EQDSW
155	Dividend Amount Receiver ID Type	ID Type	EQ EQDSW
156	Dividend Amount Receiver Name	Party Name	EQ EQDSW
157	Dividend Leg Effective Date - Unadjusted Date		EQ EQDSW
158	Dividend Leg Termination Date - Unadjusted Date		EQ EQDSW
159	Dividend Leg Notional Currency		EQ EQDSW
160	Dividend Leg Notional Amount		EQ EQDSW
161	Declared Cash Dividend Percentage		EQ EQDSW
162	Declared Cash Equivalent Dividend Percentage		EQ EQDSW
163	Dividend Period Period Start Date		EQ EQDSW
164	Dividend Period Period End Date		EQ EQDSW
165	Dividend Period Period Fixed Strike		EQ EQDSW
166	Dividend Period Dividend Payment Date		EQ EQDSW
167	Dividend Period Valuation Date		EQ EQDSW
168	Special Dividends		EQ EQDSW
169	Material Non-Cash Dividend		EQ EQDSW
170	Fixed Amount Payer ID	Trade Counterparty Identifier	EQ EQDSW



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Col. #	Field Name	Data Name	Remarks
171	Fixed Amount Payer ID Type	ID Type	EQ EQDSW
172	Fixed Amount Payer Name	Party Name	EQ EQDSW
173	Fixed Amount Receiver ID	Trade Counterparty Identifier	EQ EQDSW
174	Fixed Amount Receiver ID Type	ID Type	EQ EQDSW
175	Fixed Amount Receiver Name	Party Name	EQ EQDSW
176	Fixed Leg Effective Date - Unadjusted Date		EQ EQDSW
177	Fixed Leg Termination Date - Unadjusted Date		EQ EQDSW
178	Period Fixed Amount Currency		EQ EQDSW
179	Period Fixed Amount		EQ EQDSW
180	Fixed Amount Payment Date Offset		EQ EQDSW
181	Fixed Amount Payment Date		EQ EQDSW
182	(Other) OTC Derivatives Product Taxonomy		EQ EQEXT
183	(Other) Hybrid-Other Asset Class		EQ EQEXT
184	(Other) Buyer ID	Trade Counterparty Identifier	EQ EQEXT
185	(Other) Buyer ID Type	ID Type	EQ EQEXT
186	(Other) Buyer Name	Party Name	EQ EQEXT
187	(Other) Seller ID	Trade Counterparty Identifier	EQ EQEXT
188	(Other) Seller ID Type	ID Type	EQ EQEXT
189	(Other) Seller Name	Party Name	EQ EQEXT
190	(Other) Effective Date - Leg 1		EQ EQEXT

**Hong Kong Interbank Clearing Limited**  
**Operating Procedures for Hong Kong Trade Repository -**  
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Col. #	Field Name	Data Name	Remarks
191	(Other) Termination Date - Leg 1		EQ EQEXT <input type="text"/>
192	(Other) Effective Date - Leg 2		EQ EQEXT <input type="text"/>
193	(Other) Termination Date - Leg 2		EQ EQEXT <input type="text"/>
194	(Other) Expiration Date - Unadjusted Date		EQ EQEXT <input type="text"/>
195	(Other) Full Termination Indicator		EQ EQEXT <input type="text"/>
196	(Other) Option Entitlement		EQ EQEXT <input type="text"/>
197	(Other) Number of Options		EQ EQEXT <input type="text"/>
198	(Other) Option Type		EQ EQEXT <input type="text"/>
199	(Other) Commencement Date - Unadjusted Date		EQ EQEXT <input type="text"/>
200	(Other) Option Style		EQ EQEXT <input type="text"/>
201	(Other) Strike Price Currency		EQ EQEXT <input type="text"/>
202	(Other) Strike Price		EQ EQEXT <input type="text"/>
203	(Other) Final Maturity Date		EQ EQEXT <input type="text"/>
204	(Other) Underlying Asset - Leg 1 - Asset Type		EQ EQEXT <input type="text"/>
205	(Other) Underlying Asset - Leg 1 - ID Type		EQ EQEXT <input type="text"/>
206	(Other) Underlying Asset - Leg 1 - Instrument ID		EQ EQEXT <input type="text"/>
207	(Other) Underlying Asset - Leg 1 - Name		EQ EQEXT <input type="text"/>
208	(Other) Underlying Asset - Leg 1 - Exchange ID		EQ EQEXT <input type="text"/>
209	(Other) Underlying Asset - Leg 1 - Related Exchange ID		EQ EQEXT <input type="text"/>
210	(Other) Underlying Asset - Leg 1 - Open Unit		EQ EQEXT <input type="text"/>
211	(Other) Underlying Asset - Leg 1 - Place of Issuance Incorporation		EQ EQEXT <input type="text"/>

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Col. #	Field Name	Data Name	Remarks
212	(Other) Underlying Asset - Leg 2 - Asset Type		EQ EQEXT
213	(Other) Underlying Asset - Leg 2 - ID Type		EQ EQEXT
214	(Other) Underlying Asset - Leg 2 - Instrument ID		EQ EQEXT
215	(Other) Underlying Asset - Leg 2 - Name		EQ EQEXT
216	(Other) Underlying Asset - Leg 2 - Exchange ID		EQ EQEXT
217	(Other) Underlying Asset - Leg 2 - Related Exchange ID		EQ EQEXT
218	(Other) Underlying Asset - Leg 2 - Open Unit		EQ EQEXT
219	(Other) Underlying Asset - Leg 2 - Place of Issuance Incorporation		EQ EQEXT
220	(Other) Settlement Method		EQ EQEXT
221	(Other) Settlement Currency		EQ EQEXT
222	(Other) Notional - Leg 1 - Currency		EQ EQEXT
223	(Other) Notional - Leg 1 - Amount		EQ EQEXT
224	(Other) Notional - Leg 2 - Currency		EQ EQEXT
225	(Other) Notional - Leg 2 - Amount		Applicable to EQ EQEXT
226	(Other) Premium Payer ID	Trade Counterparty Identifier	EQ EQEXT
227	(Other) Premium Payer ID Type	ID Type	EQ EQEXT
228	(Other) Premium Payer Name	Party Name	EQ EQEXT
229	(Other) Premium Payment Amount Currency		EQ EQEXT
230	(Other) Premium Payment Amount		EQ EQEXT

Col. #	Field Name	Data Name	Remarks
231	(Other) Variance Payer ID	Trade Counterparty Identifier	EQ EQEXT
232	(Other) Variance Payer ID Type	ID Type	EQ EQEXT
233	(Other) Variance Payer Name	Party Name	EQ EQEXT
234	(Other) Variance Receiver ID	Trade Counterparty Identifier	EQ EQEXT
235	(Other) Variance Receiver ID Type	ID Type	EQ EQEXT
236	(Other) Variance Receiver Name	Party Name	EQ EQEXT
237	(Other) Valuation Date - Unadjusted Date		EQ EQEXT
238	(Other) Observation Start Date - Unadjusted Date		EQ EQEXT
239	(Other) Observation End Date - Unadjusted Date		EQ EQEXT
240	(Other) Variance Amount Currency		EQ EQEXT
241	(Other) Variance Amount		EQ EQEXT
242	(Other) Vega Notional Currency		EQ EQEXT
243	(Other) Vega Notional Amount		EQ EQEXT
244	(Other) Volatility Strike Price Currency		EQ EQEXT
245	(Other) Volatility Strike Price Amount		EQ EQEXT
246	(Other) Variance Strike Price Currency		EQ EQEXT
247	(Other) Variance Strike Price Amount		EQ EQEXT
248	(Other) Variance Cap		EQ EQEXT
249	(Other) Variance Leg Type of Return		EQ EQEXT
250	(Other) Reference Currency		EQ EQEXT
251	(Other) Optional Early Termination Date		EQ EQEXT

Col. #	Field Name	Data Name	Remarks
252	(Other) Optional Early Termination Electing Party ID	Trade Counterparty Identifier	EQ EQEXT
253	(Other) Optional Early Termination Electing Party ID Type	ID Type	EQ EQEXT
254	(Other) Optional Early Termination Electing Party Name	Party Name	EQ EQEXT
255	(Other) Attachment Submitting Date Time		Product Type EQEXT  List of Values.
256	(Other) Attachment File Name		Product Type EQEXT  List of Values.
257	(Other) Attachment Submitting Party		Product Type EQEXT  List of Values.
258	(Other) Attachment Submitting User ID		Product Type EQEXT  List of Values.
259	(Other) Attachment Remark	Attachment Remark	Product Type EQEXT  List of Values.

**(d) Credit Derivatives**

Col. #	Field Name	Data Name	Remarks
1	Asset Class		
2	Base Product		
3	Sub Product		CD CDSNC CDSNS CDIXC CDIXI CDITC CDITI
4	Transaction Type		CD CDSNC CDSNS CDIXC CDIXI CDITC CDITI
5	Unique Product Identifier (UPI) - Product ID Type		

Col. #	Field Name	Data Name	Remarks
6	Unique Product Identifier (UPI) - Product ID Value		
7	Trade Reference		
8	User Trade Reference		User trade reference of the participant.
9	Agent Trade Reference		Agent trade reference of the participant.
10	Unique Transaction Identifier (UTI) Indicator		
11	Unique Transaction Identifier (UTI) - Issuer ID		
12	Unique Transaction Identifier (UTI) - UTI Value		
13	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
14	Confirmation Platform ID		
15	CP Trade Reference		
16	Bilateral Comments		
17	Special Terms Indicator		
18	Special Terms Brief Description	Special Terms	
19	Participant	Participant ID	
20	Participant's LEI	LEI	
21	Participant Reporting For	Trade Counterparty Identifier	
22	Participant Reporting For ID Type	ID Type	
23	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier	
24	Participant Reporting For ID Type (Original Input Code)	ID Type	
25	Participant Reporting For's LEI	LEI	
26	Participant Reporting For Place of Incorporation		
27	Counterparty	Trade Counterparty Identifier	
28	Counterparty ID Type	ID Type	

Col. #	Field Name	Data Name	Remarks
29	Counterparty (Original Input Code)	Trade Counterparty Identifier	
30	Counterparty ID Type (Original Input Code)	ID Type	
31	Counterparty Participant's LEI	LEI	
32	Counterparty Place of Incorporation		
33	Trade Party ID	Trade Counterparty Identifier	Trade party ID of the participant.
34	Trade Party ID Type	ID Type	Trade party ID type of the participant.
35	Trade Party Name	Party Name	Trade party name of the participant.
36	Trade Party ID - Counterparty	Trade Counterparty Identifier	Trade party ID of the counterparty.
37	Trade Party ID Type - Counterparty	ID Type	Trade party ID type of the counterparty.
38	Trade Party Name - Counterparty	Party Name	Trade party name of the counterparty.
39	Trade Date		
40	Industrial Sector		
41	Counterparty Industrial Sector		
42	Clearing		
43	Central Counterparty ID		
44	Clearing Broker ID	Trade Counterparty Identifier	
45	Clearing Broker ID Type	ID Type	
46	Clearing Broker Party Name	Party Name	
47	Counterparty Clearing Broker ID	Trade Counterparty Identifier	
48	Counterparty Clearing Broker ID Type	ID Type	
49	Counterparty Clearing Broker Party Name	Party Name	
50	Reference Branch of Trade Party		
51	Reference Branch of Counter Trade Party		
52	Desk ID		

Col. #	Field Name	Data Name	Remarks								
53	Remarks 1										
54	Remarks 2										
55	Compression										
56	Offshore Currency Indicator										
57	Last Reconciliation Status										
58	Last Reconciliation Status Update Time										
59	Buyer ID	Trade Counterparty Identifier	<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI
CD											
CDSNS	CDSNC										
CDITC	CDITI										
CDIXC	CDIXI										
60	Buyer ID Type	ID Type	<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI
CD											
CDSNS	CDSNC										
CDITC	CDITI										
CDIXC	CDIXI										
61	Buyer Name	Party Name	<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI
CD											
CDSNS	CDSNC										
CDITC	CDITI										
CDIXC	CDIXI										
62	Seller ID	Trade Counterparty Identifier	<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI
CD											
CDSNS	CDSNC										
CDITC	CDITI										
CDIXC	CDIXI										
63	Seller ID Type	ID Type	<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI
CD											
CDSNS	CDSNC										
CDITC	CDITI										
CDIXC	CDIXI										
64	Seller Name	Party Name	<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI
CD											
CDSNS	CDSNC										
CDITC	CDITI										
CDIXC	CDIXI										
65	Embedded Option on Swap		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI
CD											
CDSNS	CDSNC										
CDITC	CDITI										
CDIXC	CDIXI										
66	Effective Date - Unadjusted Date	Effective Date	<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI
CD											
CDSNS	CDSNC										
CDITC	CDITI										
CDIXC	CDIXI										
67	Scheduled Termination Date - Unadjusted Date	Termination Date	<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI
CD											
CDSNS	CDSNC										
CDITC	CDITI										
CDIXC	CDIXI										



Col. #	Field Name	Data Name	Remarks
68	Reference Entity - ID Type		<div>CD</div> <div>CDSNS CDSNC</div> <p>The type of identification code of the reference entity.</p>
69	Reference Entity - Entity ID		<div>CD</div> <div>CDSNS CDSNC</div> <p>Identification of the reference entity.</p>
70	Reference Entity - Entity Name		<div>CD</div> <div>CDSNS CDSNC</div> <p>The name of the reference entity.</p>
71	Reference Obligation - Asset Type		<div>CD</div> <div>CDSNS CDSNC</div> <p>Define the underlying asset, either a listed security or other instrument.</p>
72	Reference Obligation - ID Type		<div>CD</div> <div>CDSNS CDSNC</div> <p>The type of identification code of the underlying asset.</p>
73	Reference Obligation - Instrument ID		<div>CD</div> <div>CDSNS CDSNC</div> <p>Identification of the underlying asset.</p>
74	Reference Obligation - Name		<div>CD</div> <div>CDSNS CDSNC</div> <p>Name of the underlying asset.</p>
75	Reference Obligation - Place of Issuance Incorporation		<div>CD</div> <div>CDSNS CDSNC</div> <p>Place of issuing the underlying asset.</p>
76	Index Reference Information - ID Type		<div>CD</div> <div>CDITC CDITI</div> <div>CDIXC CDIXI</div> <p>The type of identification code of the underlying index.</p>
77	Index Reference Information - Index ID		<div>CD</div> <div>CDITC CDITI</div> <div>CDIXC CDIXI</div> <p>Identification of the underlying index.</p>

Col. #	Field Name	Data Name	Remarks	
78	Index Reference Information - Index Name		CD	
			CDITC	CDITI
			CDIXC	CDIXI
			The name of the index.	
79	Index Reference Information - Place of Issuance Reference		CD	
			CDITC	CDITI
			CDIXC	CDIXI
			Place of issuing the underlying index.	
80	Attachment Point		CD	
			CDITC	CDITI
			Lower bound percentage of the loss that the Tranche can endure, expressed as a decimal.	
81	Exhaustion Point		CD	
			CDITC	CDITI
			Upper bound percentage of the loss that the Tranche can endure, expressed as a decimal.	
82	Initial Payment Amount Payer ID	Trade Counterparty Identifier	CD	
			CDSNS	CDSNC
			CDITC	CDITI
			CDIXC	CDIXI
83	Initial Payment Amount Payer ID Type	ID Type	CD	
			CDSNS	CDSNC
			CDITC	CDITI
			CDIXC	CDIXI
84	Initial Payment Amount Payer Name	Party Name	CD	
			CDSNS	CDSNC
			CDITC	CDITI
			CDIXC	CDIXI
85	Initial Payment Amount Receiver ID	Trade Counterparty Identifier	CD	
			CDSNS	CDSNC
			CDITC	CDITI
			CDIXC	CDIXI
86	Initial Payment Amount Receiver ID Type	ID Type	CD	
			CDSNS	CDSNC
			CDITC	CDITI
			CDIXC	CDIXI
87	Initial Payment Amount Receiver Name	Party Name	CD	
			CDSNS	CDSNC
			CDITC	CDITI
			CDIXC	CDIXI
88	Initial Payment Date - Adjusted Date		CD	
			CDSNS	CDSNC
			CDITC	CDITI
			CDIXC	CDIXI

Col. #	Field Name	Data Name	Remarks								
89	Initial Payment Amount Currency		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI
CD											
CDSNS	CDSNC										
CDITC	CDITI										
CDIXC	CDIXI										
90	Initial Payment Amount		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI
CD											
CDSNS	CDSNC										
CDITC	CDITI										
CDIXC	CDIXI										
91	Single Payment Date - Adjusted Date		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table>	CD		CDSNS	CDSNC				
CD											
CDSNS	CDSNC										
92	Single Payment Amount Currency		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table>	CD		CDSNS	CDSNC				
CD											
CDSNS	CDSNC										
93	Single Payment Amount		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table>	CD		CDSNS	CDSNC				
CD											
CDSNS	CDSNC										
94	Payment Frequency		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI
CD											
CDSNS	CDSNC										
CDITC	CDITI										
CDIXC	CDIXI										
95	Fixed Rate (per annum)		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI
CD											
CDSNS	CDSNC										
CDITC	CDITI										
CDIXC	CDIXI										
96	Notional Currency		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI
CD											
CDSNS	CDSNC										
CDITC	CDITI										
CDIXC	CDIXI										
97	Notional Amount		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI
CD											
CDSNS	CDSNC										
CDITC	CDITI										
CDIXC	CDIXI										
98	Restructuring Events		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table> <p>A credit event. A restructuring is an event that materially impacts the reference entity's obligations, such as an interest rate reduction, principal reduction, deferral of interest or principal, change in priority ranking, or change in currency or composition of payment. ISDA 2003 Term: Restructuring.</p>	CD		CDSNS	CDSNC				
CD											
CDSNS	CDSNC										
99	Cash Settlement Currency		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI
CD											
CDSNS	CDSNC										
CDITC	CDITI										
CDIXC	CDIXI										
100	Physical Settlement Currency		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDSNS	CDSNC	CDITC	CDITI	CDIXC	CDIXI
CD											
CDSNS	CDSNC										
CDITC	CDITI										
CDIXC	CDIXI										

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Col. #	Field Name	Data Name	Remarks
101	(Other) OTC Derivatives Product Taxonomy		CD CDEXT
102	(Other) Hybrid-Other Asset Class		CD CDEXT
103	(Other) Buyer ID	Trade Counterparty Identifier	CD CDEXT
104	(Other) Buyer ID Type	ID Type	CD CDEXT
105	(Other) Buyer Name	Party Name	CD CDEXT
106	(Other) Seller ID	Trade Counterparty Identifier	CD CDEXT
107	(Other) Seller ID Type	ID Type	CD CDEXT
108	(Other) Seller Name	Party Name	CD CDEXT
109	(Other) Effective Date - Leg 1		CD CDEXT
110	(Other) Termination Date - Leg 1		CD CDEXT
111	(Other) Notional - Leg 1 - Currency		CD CDEXT
112	(Other) Notional - Leg 1 - Amount		CD CDEXT
113	(Other) Effective Date - Leg 2		CD CDEXT
114	(Other) Termination Date - Leg 2		CD CDEXT
115	(Other) Notional - Leg 2 - Currency		CD CDEXT
116	(Other) Notional - Leg 2 - Amount		CD CDEXT
117	(Other) Commencement Date		CD CDEXT
118	(Other) Expiration Date		CD CDEXT
119	(Other) Option Entitlement		CD CDEXT
120	(Other) Number of Options		CD CDEXT
121	(Other) Option Type		CD CDEXT

Col. #	Field Name	Data Name	Remarks
122	(Other) Option Style		CD CDEXT
123	(Other) Strike Price Unit		CD CDEXT
124	(Other) Strike Price Currency		CD CDEXT
125	(Other) Strike Price Amount		CD CDEXT
126	(Other) Embedded Option on Swap		CD CDEXT
127	(Other) Full Termination Indicator		CD CDEXT
128	(Other) Final Maturity Date		CD CDEXT
129	(Other) Effective Date - Unadjusted Date	Effective Date	CD CDEXT
130	(Other) Scheduled Termination Date - Unadjusted Date	Termination Date	CD CDEXT
131	(Other) Basket Constituent Weight Percentage		CD CDEXT
132	(Other) Reference Entity - ID Type		CD CDEXT  The type of identification code of the reference entity.
133	(Other) Reference Entity - Entity ID		CD CDEXT  Identification of the reference entity.
134	(Other) Reference Entity - Entity Name		CD CDEXT  The name of the reference entity.
135	(Other) Reference Obligation - Asset Type		CD CDEXT  Define the underlying asset, either a listed security or other instrument.
136	(Other) Reference Obligation - ID Type		CD CDEXT  The type of identification code of the underlying asset.

Col. #	Field Name	Data Name	Remarks
137	(Other) Reference Obligation - Instrument ID		<div>CD</div> <div>CDEXT</div> <p>Identification of the underlying asset.</p>
138	(Other) Reference Obligation - Name		<div>CD</div> <div>CDEXT</div> <p>Identification of the underlying asset.</p>
139	(Other) Reference Obligation - Place of Issuance Incorporation		<div>CD</div> <div>CDEXT</div> <p>Place of issuing the underlying asset.</p>
140	(Other) Index Reference Information - ID Type		<div>CD</div> <div>CDEXT</div> <p>The type of identification code of the underlying index.</p>
141	(Other) Index Reference Information - Index ID		<div>CD</div> <div>CDEXT</div> <p>Identification of the underlying index.</p>
142	(Other) Index Reference Information - Index Name		<div>CD</div> <div>CDEXT</div> <p>The name of the index.</p>
143	(Other) Index Reference Information - Place of Issuance Reference		<div>CD</div> <div>CDEXT</div> <p>Place of issuing the underlying index.</p>
144	(Other) nth To Default		<div>CD</div> <div>CDEXT</div>
145	(Other) mth To Default		<div>CD</div> <div>CDEXT</div>
146	(Other) Attachment Point		<div>CD</div> <div>CDEXT</div> <p>Lower bound percentage of the loss that the Tranche can endure, expressed as a decimal.</p>
147	(Other) Exhaustion Point		<div>CD</div> <div>CDEXT</div> <p>Upper bound percentage of the loss that the Tranche can endure, expressed as a decimal.</p>
148	(Other) Initial Payment Amount Payer ID	Trade Counterparty Identifier	<div>CD</div> <div>CDEXT</div>

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Col. #	Field Name	Data Name	Remarks
149	(Other) Initial Payment Amount Payer ID Type	ID Type	CD CDEXT
150	(Other) Initial Payment Amount Payer Name	Party Name	CD CDEXT
151	(Other) Initial Payment Amount Receiver ID	Trade Counterparty Identifier	CD CDEXT
152	(Other) Initial Payment Amount Receiver ID Type	ID Type	CD CDEXT
153	(Other) Initial Payment Amount Receiver Name	Party Name	CD CDEXT
154	(Other) Initial Payment Amount Currency		CD CDEXT
155	(Other) Initial Payment Amount		CD CDEXT
156	(Other) Single Payment Amount Currency		CD CDEXT
157	(Other) Single Payment Amount		CD CDEXT
158	(Other) Payment Frequency		CD CDEXT
159	(Other) Fixed Rate (per annum)		CD CDEXT
160	(Other) Cash Settlement Currency		CD CDEXT
161	(Other) Physical Settlement Currency		CD CDEXT
162	(Other) Attachment Submitting Date Time		CD CDEXT  List of Values.
163	(Other) Attachment File Name		CD CDEXT  List of Values.
164	(Other) Attachment Submitting Party		CD CDEXT  List of Values.
165	(Other) Attachment Submitting User ID		CD CDEXT  List of Values.

Col. #	Field Name	Data Name	Remarks				
166	(Other) Attachment Remark	Attachment Remark	<table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table> List of Values.	CD		CDEXT	
CD							
CDEXT							

**(e) Commodity Derivatives**

Col. #	Field Name	Data Name	Remarks						
1	Asset Class								
2	Base Product								
3	Sub Product		<table><tr><td colspan="2">Product Type</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	Product Type		CMSWP	CMOPT	CMFWD	
Product Type									
CMSWP	CMOPT								
CMFWD									
4	Transaction Type		Not applicable						
5	Unique Product Identifier (UPI) - Product ID Type								
6	Unique Product Identifier (UPI) - Product ID Value								
7	Trade Reference								
8	User Trade Reference		User trade reference of the participant.						
9	Agent Trade Reference		Agent trade reference of the participant.						
10	Unique Transaction Identifier (UTI) Indicator								
11	Unique Transaction Identifier (UTI) - Issuer ID								
12	Unique Transaction Identifier (UTI) - UTI Value								
13	Unique Transaction Identifier - Unique Trade ID (UTI-TID)								
14	Confirmation Platform ID								
15	CP Trade Reference								
16	Bilateral Comments								
17	Special Terms Indicator								
18	Special Terms Brief Description	Special Terms							
19	Participant	Participant ID							
20	Participant’s LEI								
21	Participant Reporting For	Trade Counterparty Identifier							



Col. #	Field Name	Data Name	Remarks
22	Participant Reporting For ID Type	ID Type	
23	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier	
24	Participant Reporting For ID Type (Original Input Code)	ID Type	
25	Participant Reporting For's LEI		
26	Participant Reporting For Place of Incorporation		
27	Counterparty	Trade Counterparty Identifier	
28	Counterparty ID Type	ID Type	
29	Counterparty (Original Input Code)	Trade Counterparty Identifier	
30	Counterparty ID Type (Original Input Code)	ID Type	
31	Counterparty Participant's LEI		
32	Counterparty Place of Incorporation		
33	Trade Party ID	Trade Counterparty Identifier	Trade party ID of the participant.
34	Trade Party ID Type	ID Type	Trade party ID type of the participant.
35	Trade Party Name	Party Name	Trade party name of the participant.
36	Trade Party ID - Counterparty	Trade Counterparty Identifier	Trade party ID of the counterparty.
37	Trade Party ID Type - Counterparty	ID Type	Trade party ID type of the counterparty.
38	Trade Party Name - Counterparty	Party Name	Trade party name of the counterparty.
39	Trade Date		
40	Industrial Sector		
41	Counterparty Industrial Sector		
42	Clearing		
43	Central Counterparty ID		
44	Clearing Broker ID	Trade Counterparty Identifier	

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Col. #	Field Name	Data Name	Remarks
45	Clearing Broker ID Type	ID Type	
46	Clearing Broker Party Name	Party Name	
47	Counterparty Clearing Broker ID	Trade Counterparty Identifier	
48	Counterparty Clearing Broker ID Type	ID Type	
49	Counterparty Clearing Broker Party Name	Party Name	
50	Reference Branch of Trade Party		
51	Reference Branch of Counter Trade Party		
52	Desk ID		
53	Remarks 1		
54	Remarks 2		
55	Compression		
56	Offshore Currency Indicator		
57	Last Reconciliation Status		
58	Last Reconciliation Status Update Time		
59	Option Buyer ID		<div>Product Group</div> <div>CMOPT <input type="text"/></div>
60	Option Buyer ID Type		<div>Product Group</div> <div>CMOPT <input type="text"/></div>
61	Option Buyer Party Name		<div>Product Group</div> <div>CMOPT <input type="text"/></div>
62	Option Seller ID		<div>Product Group</div> <div>CMOPT <input type="text"/></div>
63	Option Seller ID Type		<div>Product Group</div> <div>CMOPT <input type="text"/></div>
64	Option Seller Party Name		<div>Product Group</div> <div>CMOPT <input type="text"/></div>
65	Option Type		<div>Product Group</div> <div>CMOPT <input type="text"/></div>
66	Premium Payer ID		<div>Product Group</div> <div>CMOPT <input type="text"/></div>
67	Premium Payer ID Type		<div>Product Group</div> <div>CMOPT <input type="text"/></div>

Col. #	Field Name	Data Name	Remarks
68	Premium Payer Party Name		Product Group CMOPT
69	Premium Receiver ID		Product Group CMOPT
70	Premium Receiver ID Type		Product Group CMOPT
71	Premium Receiver Party Name		Product Group CMOPT
72	Premium Payment Amount Currency		Product Group CMOPT
73	Premium Payment Amount Amount		Product Group CMOPT
74	Premium Payment Per Unit Currency		Product Group CMOPT
75	Premium Payment Per Unit Amount		Product Group CMOPT
76	Option Commodity Instrument ID		Product Group CMOPT
77	Option Commodity Name		Product Group CMOPT
78	Option Commodity Base		Product Group CMOPT
79	Option Commodity Details		Product Group CMOPT
80	Option Commodity Unit of Measure		Product Group CMOPT
81	Option Commodity Currency		Product Group CMOPT
82	Option Commodity Specified Price		Product Group CMOPT
83	Option Commodity Delivery Dates		Product Group CMOPT
84	Option Effective Date - Unadjusted Date		Product Group CMOPT
85	Option Style		Product Group CMOPT
86	Option Commencement Date - Unadjusted Date		Product Group CMOPT
87	Expiration Date - Unadjusted Date		Product Group CMOPT
88	Option Notional Quantity Unit		Product Group CMOPT

Col. #	Field Name	Data Name	Remarks
89	Option Notional Quantity Frequency		Product Group CMOPT <input type="text"/>
90	Option Notional Quantity Quantity		Product Group CMOPT <input type="text"/>
91	Option Notional Quantity Schedule Step Unit		Product Group CMOPT <input type="text"/>  List of Values.
92	Option Notional Quantity Schedule Step Frequency		Product Group CMOPT <input type="text"/>  List of Values.
93	Option Notional Quantity Schedule Step Quantity		Product Group CMOPT <input type="text"/>  List of Values.
94	Option Total Notional Quantity		Product Group CMOPT <input type="text"/>
95	Strike Price Per Unit Currency		Product Group CMOPT <input type="text"/>
96	Strike Price Per Unit Amount		Product Group CMOPT <input type="text"/>
97	Strike Price Per Unit Schedule Step Currency		Product Group CMOPT <input type="text"/>  List of Values.
98	Strike Price Per Unit Schedule Step Amount		Product Group CMOPT <input type="text"/>  List of Values.
99	Option Floating Strike Price Per Unit Spread Currency		Product Group CMOPT <input type="text"/>
100	Option Floating Strike Price Per Unit Spread Amount		Product Group CMOPT <input type="text"/>
101	Option Floating Strike Price Per Unit Spread Schedule Step Currency		Product Group CMOPT <input type="text"/>  List of Values.
102	Option Floating Strike Price Per Unit Spread Schedule Step Amount		Product Group CMOPT <input type="text"/>  List of Values.

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Col. #	Field Name	Data Name	Remarks
103	Option Floating Strike Price Per Unit Commodity Instrument ID		Product Group CMOPT
104	Option Floating Strike Price Per Unit Commodity Name		Product Group CMOPT
105	Option Floating Strike Price Per Unit Commodity Base		Product Group CMOPT
106	Option Floating Strike Price Per Unit Commodity Details		Product Group CMOPT
107	Option Floating Strike Price Per Unit Commodity Unit of Measure		Product Group CMOPT
108	Option Floating Strike Price Per Unit Commodity Currency		Product Group CMOPT
109	Option Floating Strike Price Per Unit Commodity Specified Price		Product Group CMOPT
110	Option Floating Strike Price Per Unit Commodity Delivery Dates		Product Group CMOPT
111	Physical Option Style		Product Group CMOPT
112	Physical Option Commencement Dates - Unadjusted Date		Product Group CMOPT
113	Physical Expiration Dates - Unadjusted Date		Product Group CMOPT
114	Swap Effective Date - Unadjusted Date		Product Group CMSWP
115	Swap Termination Date - Unadjusted Date		Product Group CMSWP
116	Value Date - Unadjusted Date		Product Group CMOPT CMFWD
117	Average Price Leg Payer ID		Product Group CMOPT CMFWD
118	Average Price Leg Payer ID Type		Product Group CMOPT CMFWD
119	Average Price Leg Payer Party Name		Product Group CMOPT CMFWD

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Col. #	Field Name	Data Name	Remarks
120	Average Price Commodity Instrument ID		Product Group CMOPT CMFWD
121	Average Price Commodity Name		Product Group CMOPT CMFWD
122	Average Price Commodity Base		Product Group CMOPT CMFWD
123	Average Price Commodity Details		Product Group CMOPT CMFWD
124	Average Price Commodity Unit of Measure		Product Group CMOPT CMFWD
125	Average Price Commodity Currency		Product Group CMOPT CMFWD
126	Average Price Commodity Specified Price		Product Group CMOPT CMFWD
127	Average Price Commodity Delivery Dates		Product Group CMOPT CMFWD
128	Bullion Physical Leg Payer ID		Product Group CMOPT CMFWD
129	Bullion Physical Leg Payer ID Type		Product Group CMOPT CMFWD
130	Bullion Physical Leg Payer Party Name		Product Group CMOPT CMFWD
131	Bullion Type		Product Group CMOPT CMFWD
132	Bullion Physical Quantity Unit		Product Group CMOPT CMFWD
133	Bullion Physical Quantity Frequency		Product Group CMOPT CMFWD
134	Bullion Physical Quantity Quantity		Product Group CMOPT CMFWD
135	Bullion Physical Quantity Schedule Step Unit		Product Group CMOPT CMFWD  List of Values.
136	Bullion Physical Quantity Schedule Step Frequency		Product Group CMOPT CMFWD  List of Values.
137	Bullion Physical Quantity Schedule Step Quantity		Product Group CMOPT CMFWD  List of Values.

Col. #	Field Name	Data Name	Remarks
138	Bullion Total Physical Quantity Unit		Product Group CMOPT CMFWD
139	Bullion Total Physical Quantity Quantity		Product Group CMOPT CMFWD
140	Bullion Settlement Date - Unadjusted Date		Product Group CMOPT CMFWD
141	Metal Physical Leg Payer ID		Product Group CMOPT CMFWD
142	Metal Physical Leg Payer ID Type		Product Group CMOPT CMFWD
143	Metal Physical Leg Payer Party Name		Product Group CMOPT CMFWD
144	Metal Material		Product Group CMOPT CMFWD
145	Metal Shape		Product Group CMOPT CMFWD
146	Metal Brand Country		Product Group CMOPT CMFWD
147	Metal Grade		Product Group CMOPT CMFWD
148	Metal Delivery Periods - Unadjusted Date		Product Group CMOPT CMFWD  List of Values.
149	Metal Physical Quantity Unit		Product Group CMOPT CMFWD
150	Metal Physical Quantity Frequency		Product Group CMOPT CMFWD
151	Metal Physical Quantity Quantity		Product Group CMOPT CMFWD
152	Metal Physical Quantity Schedule Step Unit		Product Group CMOPT CMFWD  List of Values.
153	Metal Physical Quantity Schedule Step Frequency		Product Group CMOPT CMFWD  List of Values.
154	Metal Physical Quantity Schedule Step Quantity		Product Group CMOPT CMFWD  List of Values.
155	Metal Total Physical Quantity Unit		Product Group CMOPT CMFWD

Col. #	Field Name	Data Name	Remarks						
156	Metal Total Physical Quantity Quantity		<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMOPT</td><td>CMFWD</td></tr></table>	Product Group		CMOPT	CMFWD		
Product Group									
CMOPT	CMFWD								
157	Fixed Rate Payer ID		<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
158	Fixed Rate Payer ID Type		<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
159	Fixed Rate Payer Party Name		<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
160	Fixed Price Currency		<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
161	Fixed Price Price		<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
162	Fixed Price Unit		<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
163	Fixed Price Schedule Step Currency		<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td></td></tr></table> <div>List of Values.</div>	Product Group		CMSWP			
Product Group									
CMSWP									
164	Fixed Price Schedule Step Price		<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td></td></tr></table> <div>List of Values.</div>	Product Group		CMSWP			
Product Group									
CMSWP									
165	Fixed Price Schedule Step Unit		<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td></td></tr></table> <div>List of Values.</div>	Product Group		CMSWP			
Product Group									
CMSWP									
166	Fixed Total Price Currency		<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
167	Fixed Total Price Price		<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
168	Fixed Notional Quantity Unit		<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td></td></tr></table>	Product Group		CMSWP			
Product Group									
CMSWP									
169	Fixed Notional Quantity Frequency		<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td></td></tr></table>	Product Group		CMSWP			
Product Group									
CMSWP									
170	Fixed Notional Quantity Quantity		<table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td></td></tr></table>	Product Group		CMSWP			
Product Group									
CMSWP									



Col. #	Field Name	Data Name	Remarks
171	Fixed Notional Quantity Schedule Step Unit		<div>Product Group</div> <div>CMSWP</div> <div>List of Values.</div>
172	Fixed Notional Quantity Schedule Step Frequency		<div>Product Group</div> <div>CMSWP</div> <div>List of Values.</div>
173	Fixed Notional Quantity Schedule Step Quantity		<div>Product Group</div> <div>CMSWP</div> <div>List of Values.</div>
174	Fixed Total Notional Quantity		<div>Product Group</div> <div>CMSWP</div>
175	Floating Leg 1 Payer ID		<div>Product Group</div> <div>CMSWP</div>
176	Floating Leg 1 Payer ID Type		<div>Product Group</div> <div>CMSWP</div>
177	Floating Leg 1 Payer Party Name		<div>Product Group</div> <div>CMSWP</div>
178	Floating Leg 1 Commodity Instrument ID		<div>Product Group</div> <div>CMSWP</div>
179	Floating Leg 1 Commodity Name		<div>Product Group</div> <div>CMSWP</div>
180	Floating Leg 1 Commodity Base		<div>Product Group</div> <div>CMSWP</div>
181	Floating Leg 1 Commodity Details		<div>Product Group</div> <div>CMSWP</div>
182	Floating Leg 1 Commodity Unit of Measure		<div>Product Group</div> <div>CMSWP</div>
183	Floating Leg 1 Commodity Currency		<div>Product Group</div> <div>CMSWP</div>
184	Floating Leg 1 Commodity Specified Price		<div>Product Group</div> <div>CMSWP</div>
185	Floating Leg 1 Commodity Delivery Dates		<div>Product Group</div> <div>CMSWP</div>
186	Floating Leg 1 Notional Quantity Unit		<div>Product Group</div> <div>CMSWP</div>
187	Floating Leg 1 Notional Quantity Frequency		<div>Product Group</div> <div>CMSWP</div>

Col. #	Field Name	Data Name	Remarks
188	Floating Leg 1 Notional Quantity Quantity		Product Group CMSWP
189	Floating Leg 1 Notional Quantity Schedule Step Unit		Product Group CMSWP List of Values.
190	Floating Leg 1 Notional Quantity Schedule Step Frequency		Product Group CMSWP List of Values.
191	Floating Leg 1 Notional Quantity Schedule Step Quantity		Product Group CMSWP List of Values.
192	Floating Leg 1 Total Notional Quantity		Product Group CMSWP
193	Floating Leg 1 Calculation Spread Currency		Product Group CMSWP
194	Floating Leg 1 Calculation Spread Amount		Product Group CMSWP
195	Floating Leg 1 Calculation Spread Schedule Step Currency		Product Group CMSWP List of Values.
196	Floating Leg 1 Calculation Spread Schedule Step Amount		Product Group CMSWP List of Values.
197	Floating Leg 2 Payer ID		Product Group CMSWP
198	Floating Leg 2 Payer ID Type		Product Group CMSWP
199	Floating Leg 2 Payer Party Name		Product Group CMSWP
200	Floating Leg 2 Commodity Instrument ID		Product Group CMSWP
201	Floating Leg 2 Commodity Name		Product Group CMSWP
202	Floating Leg 2 Commodity Base		Product Group CMSWP
203	Floating Leg 2 Commodity Details		Product Group CMSWP

Col. #	Field Name	Data Name	Remarks
204	Floating Leg 2 Commodity Unit of Measure		Product Group CMSWP
205	Floating Leg 2 Commodity Currency		Product Group CMSWP
206	Floating Leg 2 Commodity Specified Price		Product Group CMSWP
207	Floating Leg 2 Commodity Delivery Dates		Product Group CMSWP
208	Floating Leg 2 Notional Quantity Unit		Product Group CMSWP
209	Floating Leg 2 Notional Quantity Frequency		Product Group CMSWP
210	Floating Leg 2 Notional Quantity Quantity		Product Group CMSWP
211	Floating Leg 2 Notional Quantity Schedule Step Unit		Product Group CMSWP  List of Values.
212	Floating Leg 2 Notional Quantity Schedule Step Frequency		Product Group CMSWP  List of Values.
213	Floating Leg 2 Notional Quantity Schedule Step Quantity		Product Group CMSWP  List of Values.
214	Floating Leg 2 Total Notional Quantity		Product Group CMSWP
215	Floating Leg 2 Calculation Spread Currency		Product Group CMSWP
216	Floating Leg 2 Calculation Spread Amount		Product Group CMSWP
217	Floating Leg 2 Calculation Spread Schedule Step Currency		Product Group CMSWP  List of Values.
218	Floating Leg 2 Calculation Spread Schedule Step Amount		Product Group CMSWP  List of Values.
219	Coal Physical Leg Payer ID		Product Group CMSWP

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Col. #	Field Name	Data Name	Remarks
220	Coal Physical Leg Payer ID Type		Product Group CMSWP
221	Coal Physical Leg Payer Party Name		Product Group CMSWP
222	Coal Delivery Periods - Unadjusted Date		Product Group CMSWP  List of Values.
223	Coal Type		Product Group CMSWP
224	Coal Source		Product Group CMSWP
225	Coal sCoTA Specifications		Product Group CMSWP
226	Coal BTU Quality Adjustment		Product Group CMSWP
227	Coal so2 Quality Adjustment		Product Group CMSWP
228	Coal Physical Quantity Unit		Product Group CMSWP
229	Coal Physical Quantity Frequency		Product Group CMSWP
230	Coal Physical Quantity Quantity		Product Group CMSWP
231	Coal Physical Quantity Schedule Step Unit		Product Group CMSWP  List of Values.
232	Coal Physical Quantity Schedule Step Frequency		Product Group CMSWP  List of Values.
233	Coal Physical Quantity Schedule Step Quantity		Product Group CMSWP  List of Values.
234	Coal Total Physical Quantity Unit		Product Group CMSWP
235	Coal Total Physical Quantity Quantity		Product Group CMSWP
236	Gas Physical Leg Payer ID		Product Group CMSWP
237	Gas Physical Leg Payer ID Type		Product Group CMSWP

Col. #	Field Name	Data Name	Remarks
238	Gas Physical Leg Payer Party Name		Product Group CMSWP
239	Gas Delivery Periods - Unadjusted Date		Product Group CMSWP List of Values.
240	Gas Type		Product Group CMSWP
241	Gas Calorific Value		Product Group CMSWP
242	Gas Quality		Product Group CMSWP
243	Gas Physical Quantity Unit		Product Group CMSWP
244	Gas Physical Quantity Frequency		Product Group CMSWP
245	Gas Physical Quantity Quantity		Product Group CMSWP
246	Gas Physical Quantity Schedule Step Unit		Product Group CMSWP List of Values.
247	Gas Physical Quantity Schedule Step Frequency		Product Group CMSWP List of Values.
248	Gas Physical Quantity Schedule Step Quantity		Product Group CMSWP List of Values.
249	Gas Total Physical Quantity Unit		Product Group CMSWP
250	Gas Total Physical Quantity Quantity		Product Group CMSWP
251	Oil Physical Leg Payer ID		Product Group CMSWP
252	Oil Physical Leg Payer ID Type		Product Group CMSWP
253	Oil Physical Leg Payer Party Name		Product Group CMSWP
254	Oil Delivery Periods - Unadjusted Date		Product Group CMSWP List of Values.

Col. #	Field Name	Data Name	Remarks
255	Oil Type		Product Group CMSWP <input type="text"/>
256	Oil Grade		Product Group CMSWP <input type="text"/>
257	Oil Physical Quantity Unit		Product Group CMSWP <input type="text"/>
258	Oil Physical Quantity Frequency		Product Group CMSWP <input type="text"/>
259	Oil Physical Quantity Quantity		Product Group CMSWP <input type="text"/>
260	Oil Physical Quantity Schedule Step Quantity Unit		Product Group CMSWP <input type="text"/> List of Values.
261	Oil Physical Quantity Schedule Step Frequency		Product Group CMSWP <input type="text"/> List of Values.
262	Oil Physical Quantity Schedule Step Quantity		Product Group CMSWP <input type="text"/> List of Values.
263	Oil Total Physical Quantity Unit		Product Group CMSWP <input type="text"/>
264	Oil Total Physical Quantity Quantity		Product Group CMSWP <input type="text"/>
265	Electricity Physical Leg Payer ID		Product Group CMSWP <input type="text"/>
266	Electricity Physical Leg Payer ID Type		Product Group CMSWP <input type="text"/>
267	Electricity Physical Leg Payer Party Name		Product Group CMSWP <input type="text"/>
268	Electricity Delivery Periods - Unadjusted Date		Product Group CMSWP <input type="text"/> List of Values.
269	Electricity Load Type		Product Group CMSWP <input type="text"/>
270	Electricity Type		Product Group CMSWP <input type="text"/>
271	Electricity Voltage		Product Group CMSWP <input type="text"/>
272	Electricity Physical Quantity Unit		Product Group CMSWP <input type="text"/>

Col. #	Field Name	Data Name	Remarks
273	Electricity Physical Quantity Frequency		Product Group CMSWP
274	Electricity Physical Quantity Quantity		Product Group CMSWP
275	Electricity Physical Quantity Schedule Step Unit		Product Group CMSWP
276	Electricity Physical Quantity Schedule Step Frequency		Product Group CMSWP
277	Electricity Physical Quantity Schedule Step Quantity		Product Group CMSWP
278	Electricity Total Physical Quantity Unit		Product Group CMSWP
279	Electricity Total Physical Quantity Quantity		Product Group CMSWP
280	Settlement Currency		Product Type CMSWP CMOPT
281	OTC Derivatives Product Taxonomy		
282	(Other) Hybrid-Other Asset Class		Product Type CMEXT
283	(Other) Buyer ID		Product Type CMEXT
284	(Other) Buyer ID Type		Product Type CMEXT
285	(Other) Buyer Party Name		Product Type CMEXT
286	(Other) Seller ID		Product Type CMEXT
287	(Other) Seller ID Type		Product Type CMEXT
288	(Other) Seller Party Name		Product Type CMEXT
289	(Other) Effective Date - Leg 1		Product Type CMEXT
290	(Other) Termination Date - Leg 1		Product Type CMEXT
291	(Other) Notional - Leg 1 - Units		Product Type CMEXT
292	(Other) Notional - Leg 1 - Currency		Product Type CMEXT

Col. #	Field Name	Data Name	Remarks
293	(Other) Notional - Leg 1 - Amount		Product Type CMEXT
294	(Other) Effective Date - Leg 2		Product Type CMEXT
295	(Other) Termination Date - Leg 2		Product Type CMEXT
296	(Other) Notional - Leg 2 - Units		Product Type CMEXT
297	(Other) Notional - Leg 2 - Currency		Product Type CMEXT
298	(Other) Notional - Leg 2 - Amount		Product Type CMEXT
299	(Other) Option Type		Product Type CMEXT
300	(Other) Strike Price Per Unit - Unit of Measure		Product Type CMEXT
301	(Other) Strike Price Per Unit - Currency		Product Type CMEXT
302	(Other) Strike Price Per Unit - Amount		Product Type CMEXT
303	(Other) Option Style		Product Type CMEXT
304	(Other) Commencement Date		Product Type CMEXT
305	(Other) Expiration Date		Product Type CMEXT
306	(Other) Value Date		Product Type CMEXT
307	(Other) Option Entitlement		Product Type CMEXT
308	(Other) Number of Options		Product Type CMEXT
309	(Other) Price Notation Value		Product Type CMEXT
310	(Other) Price Notation Measure Type		Product Type CMEXT
311	(Other) Price Notation Quote Units		Product Type CMEXT
312	(Other) Price Notation Currency		Product Type CMEXT
313	(Other) Grade(s)		Product Type CMEXT



Col. #	Field Name	Data Name	Remarks
314	(Other) Load Type		Product Type CMEXT
315	(Other) Quantity		Product Type CMEXT
316	(Other) Quantity Frequency		Product Type CMEXT
317	(Other) Fixed Price Currency		Product Type CMEXT
318	(Other) Fixed Price Price		Product Type CMEXT
319	(Other) Fixed Price Unit		Product Type CMEXT
320	(Other) Full Termination Indicator		Product Type CMEXT
321	(Other) Final Maturity Date		Product Type CMEXT
322	(Other) Underlying Asset		Product Type CMEXT
323	(Other) Underlyer 1 Commodity Instrument ID		Product Type CMEXT
324	(Other) Underlyer 1 Commodity Name		Product Type CMEXT
325	(Other) Underlyer 1 Commodity Base		Product Type CMEXT
326	(Other) Underlyer 1 Commodity Details		Product Type CMEXT
327	(Other) Underlyer 1 Commodity Unit of Measure		Product Type CMEXT
328	(Other) Underlyer 1 Commodity Currency		Product Type CMEXT
329	(Other) Underlyer 2 Commodity Instrument ID		Product Type CMEXT
330	(Other) Underlyer 2 Commodity Name		Product Type CMEXT
331	(Other) Underlyer 2 Commodity Base		Product Type CMEXT
332	(Other) Underlyer 2 Commodity Details		Product Type CMEXT
333	(Other) Underlyer 2 Commodity Unit of Measure		Product Type CMEXT

Col. #	Field Name	Data Name	Remarks
334	(Other) Underlyer 2 Commodity Currency		Product Type CMEXT
335	(Other) Settlement Type		Product Type CMEXT
336	(Other) Settlement Currency		Product Type CMEXT
337	(Other) Premium Payer ID		Product Type CMEXT
338	(Other) Premium Payer ID Type		Product Type CMEXT
339	(Other) Premium Payer Party Name		Product Type CMEXT
340	(Other) Premium Receiver ID		Product Type CMEXT
341	(Other) Premium Receiver ID Type		Product Type CMEXT
342	(Other) Premium Receiver Party Name		Product Type CMEXT
343	(Other) Premium Payment Amount Currency		Product Type CMEXT
344	(Other) Premium Payment Amount Amount		Product Type CMEXT
345	(Other) Attachment Submitting Date Time		Product Type CMEXT  List of Values.
346	(Other) Attachment File Name		Product Type CMEXT  List of Values.
347	(Other) Attachment Submitting Party		Product Type CMEXT  List of Values.
348	(Other) Attachment Submitting User ID		Product Type CMEXT  List of Values.
349	(Other) Attachment Remark	Attachment Remark	Product Type CMEXT  List of Values.

#### **D.4.4.4 Sorting for Detail Records**

<b>Display Priority</b>	<b>Fields</b>	<b>Order</b>
1	Asset Class	Refer to Appendix B.2
2	Base Product	Refer to Appendix B.2
3	Sub Product	Refer to Appendix B.2
4	Transaction Type	Refer to Appendix B.2
5	Trade Date	Ascending
6	Trade Reference	Ascending

## D.4.5 CTRD2602 - Trade Position (with update) Report

### D.4.5.1 Report Description

<b>Purpose:</b>	This report shows the list of all reporting trades with change history being modified for the day, per product type. Suppress uncertain trade event is excluded.  Master reveals all trade details of the trade.
<b>Type:</b>	System
<b>Delivery Schedule:</b>	Day end scheduled
<b>Access Path:</b>	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

### D.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.

#### Trade Position (with update) Report (Master)

Fields	Description
Report ID	CTRD2602-XXXXXX-A
Report Name	Trade Position (with update) Report (Master) - <product type> - Reporting Trade

### D.4.5.3 Report Details

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

#### Trade Position (with update) Report (Master)

This is trade detail section of “Trade Position (with update) Report”.

Col. #	Field Name	Data Name	Remarks
1	Asset Class		
2	Base Product		

Col. #	Field Name	Data Name	Remarks																																
3	Sub Product		<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRSPT	IRINF		EQ		EQOPT	EQSWP	EQVSW	EQDSW	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI	CM		CMSWP	CMOPT	CMFWD	
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IRBSS	IRCXX																																		
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IRINF																																			
EQ																																			
EQOPT	EQSWP																																		
EQVSW	EQDSW																																		
CD																																			
CDSNC	CDSNS																																		
CDIXC	CDIXI																																		
CDITC	CDITI																																		
CM																																			
CMSWP	CMOPT																																		
CMFWD																																			
4	Transaction Type		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI																		
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CDITC	CDITI																																		
5	OTC Derivatives Product Taxonomy		<table><tr><td colspan="2">IR</td></tr><tr><td>IREXT</td><td></td></tr><tr><td colspan="2">FX</td></tr><tr><td>FXEXT</td><td></td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr><tr><td colspan="2">CM</td></tr><tr><td>- all -</td><td></td></tr></table>	IR		IREXT		FX		FXEXT		EQ		EQEXT		CD		CDEXT		CM		- all -													
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6	Trade Type		Reporting																																
7	Trade Reference																																		
8	User Trade Reference																																		
9	Agent Trade Reference																																		
10	CP Trade Reference																																		
11	Unique Transaction Identifier (UTI) - Issuer ID																																		
12	Unique Transaction Identifier (UTI) - UTI Value																																		

Col. #	Field Name	Data Name	Remarks																																						
13	Unique Transaction Identifier - Unique Trade ID (UTI-TID)																																								
14	Participant	Participant ID																																							
15	Participant Name																																								
16	Participant's LEI	LEI																																							
17	Participant Reporting For Role	Party Role	<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRFRA</td></tr><tr><td>IRINF</td><td>IRCFR</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">FX</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRFRA	IRINF	IRCFR	IRSPT		FX		FXOPT	FXNDO	EQ		EQOPT	EQSWP	EQVSW	EQDSW	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI	CM		CMSWP	CMOPT	CMFWD	
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18	Participant Reporting For	Trade Counterparty Identifier																																							
19	Participant Reporting For ID Type	ID Type																																							
20	Participant Reporting For Party Name	Party Name																																							
21	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier																																							
22	Participant Reporting For ID Type (Original Input Code)	ID Type																																							
23	Participant Reporting For Party Name (Original Input Code)	Party Name																																							

Col. #	Field Name	Data Name	Remarks																																						
24	Participant Reporting For's LEI	LEI																																							
25	Counterparty	Trade Counterparty Identifier																																							
26	Counterparty ID Type	ID Type																																							
27	Counterparty Name	Party Name																																							
28	Counterparty Participant's LEI	LEI																																							
29	Counterparty (Original Input Code)	Trade Counterparty Identifier																																							
30	Counterparty ID Type (Original Input Code)	ID Type																																							
31	Counterparty Name (Original Input Code)	Party Name																																							
32	Counterparty Role	Party Role	<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRFRA</td></tr><tr><td>IRINF</td><td>IRCFR</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">FX</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRFRA	IRINF	IRCFR	IRSPT		FX		FXOPT	FXNDO	EQ		EQOPT	EQSWP	EQVSW	EQDSW	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI	CM		CMSWP	CMOPT	CMFWD	
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33	Reporting Party	Participant ID																																							
34	Agent	Participant ID																																							
35	Trade Status																																								
36	Last Event Date																																								
37	Last Event Effective Date																																								

Col. #	Field Name	Data Name	Remarks
38	Creation Timestamp	Trade Creation Timestamp	
39	Reporting Interface		
40	Link Status		
41	Linked Trade Reference		
42	Late Matching		Y/N
43	Suppress Uncertain Indicator		
44	Trade Execution Time		
45	Bilateral Comments		
46	Special Terms Indicator		
47	Special Terms Brief Description	Special Terms	
48	Backloading		
49	Backloading Date		
50	Last Reconciliation Status		
51	Last Reconciliation Status Update Time		
*	Field Group "Trade Details v2.0"		This segment of record contains fields with varying structure depending on the product type. For detail, refer to Trade Details in Participant View sections in appendix D.2.5.

#### **D.4.5.4 Sorting for Detail Records**

##### **Trade Position (with update) Report (Master)**

Display Priority	Fields	Order
1	Trade Reference	Ascending



## D.4.6 CTRD2603 - Participant Trade Reconciliation Discrepancy Report

### D.4.6.1 Report Description

<b>Purpose:</b>	This report shows the list of reporting trades of participant with failed results in trade reconciliation.
<b>Type:</b>	System
<b>Delivery Schedule:</b>	Day end scheduled
<b>Access Path:</b>	User can view or download the report via the "View Report List" UI function. Please refer to Section 11.2 in Administrative Functions.

### D.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	CTRD2603-XX
Report Name	Participant Trade Reconciliation Discrepancy Report - <asset class>

### D.4.6.3 Report Details

This report can be omitted from display on the report list by choosing the corresponding predefined user roles mentioned in Appendix B.3.3 in Administrative Functions.

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 can be (i) one party reported the trade only or (ii) both parties reported the trade but unmatched linking sets 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 unlinked trade are excluded from this report and displayed in the Participant Uncertain Unlink Report mentioned in Section D.4.7.

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

Uncertain unlinked trades are excluded in this report and displayed in the Participant Uncertain Unlink Report mentioned below in Section D.4.7.

(ii) **Content Mismatched**

The “Content Mismatch” 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 unmatched is resolved.

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

The different layouts for Interest Rate Derivatives, Foreign Exchange Derivatives, Equity Derivatives, Credit Derivatives and Commodity Derivatives are as follows.

(a) **Interest Rate Derivatives**

Col. #	Field Name	Data Name	Remarks
1	Reconciliation Status		Content Mismatched/Trade Not Found
2	Reporting Party	Participant ID	Reporting Party of the trade.
3	Reporting For	TR Entity ID	The trade party that the participant reporting for.
4	Reporting Party's Trade Reference		
5	Reporting Party's User Trade Reference		
6	Reporting Party's Agent Trade Reference		
7	Counterparty	TR Entity ID	
8	Trade Party's Reference Branch		
9	Counterparty Reference Branch		
10	Bilateral Comments		
11	Bilateral Comments (Counterparty's Input)		Content Mismatched only.
12	Bilateral Comments Matched		Content Mismatched only. Y/N
13	Link Status		
14	Linked Trade Reference	Trade Reference	Content Mismatched only.
15	Content Matching Status		Content Mismatched only.
16	Last Event Date		

Col. #	Field Name	Data Name	Remarks
17	Last Event Date (Counterparty's Input)		Content Mismatched only.
18	Unique Transaction Identifier (UTI) Indicator		
19	Unique Transaction Identifier (UTI) Indicator (Counterparty's Input)		Content Mismatched only.
20	Unique Transaction Identifier (UTI) Indicator Matched		Content Mismatched only. Y/N
21	Unique Transaction Identifier (UTI) - Issuer ID		
22	Unique Transaction Identifier (UTI) - Issuer ID (Counterparty's Input)		Content Mismatched only.
23	Unique Transaction Identifier (UTI) - Issuer ID Matched		Content Mismatched only. Y/N
24	Unique Transaction Identifier (UTI) - UTI Value		
25	Unique Transaction Identifier (UTI) - UTI Value (Counterparty's Input)		Content Mismatched only.
26	Unique Transaction Identifier (UTI) - UTI Value Matched		Content Mismatched only. Y/N
27	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
28	Unique Transaction Identifier - Unique Trade ID (UTI-TID) (Counterparty's Input)		Content Mismatched only.
29	Unique Transaction Identifier - Unique Trade ID (UTI-TID) Matched		Content Mismatched only. Y/N
30	CP Trade Reference		
31	CP Trade Reference (Counterparty's Input)		Content Mismatched only.
32	CP Trade Reference Matched		Content Mismatched only. Y/N
33	Confirmation Platform ID		
34	Confirmation Platform ID (Counterparty's Input)		Content Mismatched only.

Col. #	Field Name	Data Name	Remarks														
35	Confirmation Platform ID Matched		Content Mismatched only.  Y/N														
36	Clearing		Content Mismatched: <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table>  Trade Not Found: All product type	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT	
Product Type																	
IRFVF	IRCFF																
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37	Clearing (Counterparty's Input)		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT	
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38	Clearing Matched		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table>  Y/N	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT	
Product Type																	
IRFVF	IRCFF																
IROIS	IRCBS																
IRBSS	IRCXX																
IRSXX	IRCFR																
IRINF	IRFRA																
IRSPT																	
39	Trade Party 1	TR Entity ID															
40	Trade Party 1 (Counterparty's Input)	TR Entity ID	Content Mismatched only.														
41	Trade Party 1 Matched		Content Mismatched only.  Y/N														
42	Trade Party 2	TR Entity ID															
43	Trade Party 2 (Counterparty's Input)	TR Entity ID	Content Mismatched only.														
44	Trade Party 2 Matched		Content Mismatched only.  Y/N														

Col. #	Field Name	Data Name	Remarks														
45	Trade Date		<div>Content Mismatched:</div> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table> <div>Trade Not Found: All product type</div>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT	
Product Type																	
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IROIS	IRCBS																
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IRINF	IRFRA																
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46	Trade Date (Counterparty's Input)		<div>Content Mismatched only.</div> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT	
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IRINF	IRFRA																
IRSPT																	
47	Trade Date Matched		<div>Content Mismatched only.</div> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table> <div>Y/N</div>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT	
Product Type																	
IRFVF	IRCFF																
IROIS	IRCBS																
IRBSS	IRCXX																
IRSXX	IRCFR																
IRINF	IRFRA																
IRSPT																	
48	Fixed Rate Payer - Participant	TR Entity ID	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td>IRFRA</td></tr></table> <div>The participant trade party if it is a fixed rate payer.</div>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	IRFRA				
Product Type																	
IRFVF	IROIS																
IRSXX	IRINF																
IRCFF	IRCXX																
IRSPT	IRFRA																
49	Fixed Rate Payer - Participant (Counterparty's Input)	TR Entity ID	<div>Content Mismatched only.</div> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td>IRFRA</td></tr></table>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	IRFRA				
Product Type																	
IRFVF	IROIS																
IRSXX	IRINF																
IRCFF	IRCXX																
IRSPT	IRFRA																
50	Fixed Rate Payer - Participant Matched		<div>Content Mismatched only.</div> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td>IRFRA</td></tr></table> <div>Y/N</div>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	IRFRA				
Product Type																	
IRFVF	IROIS																
IRSXX	IRINF																
IRCFF	IRCXX																
IRSPT	IRFRA																

Col. #	Field Name	Data Name	Remarks										
51	Fixed Rate Payer - Counterparty	TR Entity ID	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>The counterparty trade party if it is a fixed rate payer.</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT													
52	Fixed Rate Payer - Counterparty (Counterparty's Input)	TR Entity ID	Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT													
53	Fixed Rate Payer - Counterparty Matched		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>Y/N</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT													
54	Known Amount Payer - Participant	TR Entity ID	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>The participant trade party if it is a known amount payer.</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT													
55	Known Amount Payer - Participant (Counterparty's Input)	TR Entity ID	Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT													
56	Known Amount Payer - Participant Matched		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>Y/N</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
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IRSPT													

Col. #	Field Name	Data Name	Remarks												
57	Known Amount Payer - Counterparty	TR Entity ID	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>The counterparty trade party if it is a known amount payer.</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT			
Product Type															
IRFVF	IROIS														
IRSXX	IRINF														
IRCFF	IRCXX														
IRSPT															
58	Known Amount Payer - Counterparty (Counterparty's Input)	TR Entity ID	<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT			
Product Type															
IRFVF	IROIS														
IRSXX	IRINF														
IRCFF	IRCXX														
IRSPT															
59	Known Amount Payer - Counterparty Matched		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>Y/N</p>	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT			
Product Type															
IRFVF	IROIS														
IRSXX	IRINF														
IRCFF	IRCXX														
IRSPT															
60	Floating Rate Payer - Participant	TR Entity ID	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr><tr><td>IRFRA</td><td></td></tr></table> <p>The participant trade party if it is a floating rate payer.</p>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	IRCFR	IRFRA	
Product Type															
IRFVF	IRBSS														
IROIS	IRINF														
IRCFF	IRCBS														
IRSPT	IRCFR														
IRFRA															
61	Floating Rate Payer - Participant (Counterparty's Input)	TR Entity ID	<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr><tr><td>IRFRA</td><td></td></tr></table>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	IRCFR	IRFRA	
Product Type															
IRFVF	IRBSS														
IROIS	IRINF														
IRCFF	IRCBS														
IRSPT	IRCFR														
IRFRA															
62	Floating Rate Payer - Participant Matched		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr><tr><td>IRFRA</td><td></td></tr></table> <p>Y/N</p>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	IRCFR	IRFRA	
Product Type															
IRFVF	IRBSS														
IROIS	IRINF														
IRCFF	IRCBS														
IRSPT	IRCFR														
IRFRA															

Col. #	Field Name	Data Name	Remarks										
63	Floating Rate Payer - Counterparty	TR Entity ID	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>The counterparty trade party if it is a floating rate payer.</p>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	
Product Type													
IRFVF	IRBSS												
IROIS	IRINF												
IRCFF	IRCBS												
IRSPT													
64	Floating Rate Payer - Counterparty (Counterparty's Input)	TR Entity ID	<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	
Product Type													
IRFVF	IRBSS												
IROIS	IRINF												
IRCFF	IRCBS												
IRSPT													
65	Floating Rate Payer - Counterparty Matched		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>Y/N</p>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	
Product Type													
IRFVF	IRBSS												
IROIS	IRINF												
IRCFF	IRCBS												
IRSPT													
66	Inflation Rate Payer	TR Entity ID	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRINF							
Product Type													
IRINF													
67	Inflation Rate Payer (Counterparty's Input)	TR Entity ID	<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRINF							
Product Type													
IRINF													
68	Inflation Rate Payer Matched		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRINF</td><td></td></tr></table> <p>Y/N</p>	Product Type		IRINF							
Product Type													
IRINF													
69	Buyer	TR Entity ID	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td>IRSPT</td></tr><tr><td>IRFRA</td><td></td></tr></table>	Product Type		IRCFR	IRSPT	IRFRA					
Product Type													
IRCFR	IRSPT												
IRFRA													
70	Buyer (Counterparty’s Input)	TR Entity ID	<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td>IRSPT</td></tr><tr><td>IRFRA</td><td></td></tr></table>	Product Type		IRCFR	IRSPT	IRFRA					
Product Type													
IRCFR	IRSPT												
IRFRA													
71	Buyer Matched		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td>IRSPT</td></tr><tr><td>IRFRA</td><td></td></tr></table> <p>Y/N</p>	Product Type		IRCFR	IRSPT	IRFRA					
Product Type													
IRCFR	IRSPT												
IRFRA													
72	Seller	TR Entity ID	<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td>IRSPT</td></tr><tr><td>IRFRA</td><td></td></tr></table>	Product Type		IRCFR	IRSPT	IRFRA					
Product Type													
IRCFR	IRSPT												
IRFRA													



Col. #	Field Name	Data Name	Remarks												
73	Seller (Counterparty’s Input)	TR Entity ID	Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td>IRSPT</td></tr><tr><td>IRFRA</td><td></td></tr></table>	Product Type		IRCFR	IRSPT	IRFRA							
Product Type															
IRCFR	IRSPT														
IRFRA															
74	Seller Matched		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td>IRSPT</td></tr><tr><td>IRFRA</td><td></td></tr></table> Y/N	Product Type		IRCFR	IRSPT	IRFRA							
Product Type															
IRCFR	IRSPT														
IRFRA															
75	Effective Date - Adjusted Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFRA</td><td></td></tr></table>	Product Type		IRFRA									
Product Type															
IRFRA															
76	Effective Date - Adjusted Date (Counterparty’s Input)		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFRA</td><td></td></tr></table>	Product Type		IRFRA									
Product Type															
IRFRA															
77	Effective Date - Adjusted Date Matched		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFRA</td><td></td></tr></table> Y/N	Product Type		IRFRA									
Product Type															
IRFRA															
78	Effective Date - Unadjusted Date - Participant		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr></table> The unadjusted effective date on the participant leg.	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRCBS	IRSPT	IRCFR
Product Type															
IRFVF	IRBSS														
IROIS	IRSXX														
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IRCXX	IRCBS														
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79	Effective Date - Unadjusted Date - Participant (Counterparty's Input)		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr></table> Unadjusted effective date on counterparty trade’s counterparty leg.	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRCBS	IRSPT	IRCFR
Product Type															
IRFVF	IRBSS														
IROIS	IRSXX														
IRINF	IRCFF														
IRCXX	IRCBS														
IRSPT	IRCFR														
80	Effective Date - Unadjusted Date - Participant Matched		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr></table> Y/N	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRCBS	IRSPT	IRCFR
Product Type															
IRFVF	IRBSS														
IROIS	IRSXX														
IRINF	IRCFF														
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Col. #	Field Name	Data Name	Remarks												
81	Effective Date - Unadjusted Date - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>The unadjusted effective date on the counterparty leg.</p>	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRCBS	IRSPT	
Product Type															
IRFVF	IRBSS														
IROIS	IRSXX														
IRINF	IRCFF														
IRCXX	IRCBS														
IRSPT															
82	Effective Date - Unadjusted Date - Counterparty (Counterparty's Input)		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>Unadjusted effective date on counterparty trade’s participant leg.</p>	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRCBS	IRSPT	
Product Type															
IRFVF	IRBSS														
IROIS	IRSXX														
IRINF	IRCFF														
IRCXX	IRCBS														
IRSPT															
83	Effective Date - Unadjusted Date - Counterparty Matched		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>Y/N</p>	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRCBS	IRSPT	
Product Type															
IRFVF	IRBSS														
IROIS	IRSXX														
IRINF	IRCFF														
IRCXX	IRCBS														
IRSPT															
84	Termination Date - Adjusted Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFRA</td><td></td></tr></table>	Product Type		IRFRA									
Product Type															
IRFRA															
85	Termination Date - Adjusted Date (Counterparty’s Input)		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFRA</td><td></td></tr></table>	Product Type		IRFRA									
Product Type															
IRFRA															
86	Termination Date - Adjusted Date Matched		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFRA</td><td></td></tr></table> <p>Y/N</p>	Product Type		IRFRA									
Product Type															
IRFRA															
87	Termination Date - Unadjusted Date - Participant		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr></table> <p>The unadjusted termination date on the participant leg.</p>	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRCBS	IRSPT	IRCFR
Product Type															
IRFVF	IRBSS														
IROIS	IRSXX														
IRINF	IRCFF														
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Col. #	Field Name	Data Name	Remarks												
88	Termination Date - Unadjusted Date - Participant (Counterparty's Input)		<div>Content Mismatched only.</div> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr></table> <div>Unadjusted termination date on counterparty trade's counterparty leg.</div>	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRCBS	IRSPT	IRCFR
Product Type															
IRFVF	IRBSS														
IROIS	IRSXX														
IRINF	IRCFF														
IRCXX	IRCBS														
IRSPT	IRCFR														
89	Termination Date - Unadjusted Date - Participant Matched		<div>Content Mismatched only.</div> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr></table> <div>Y/N</div>	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRCBS	IRSPT	IRCFR
Product Type															
IRFVF	IRBSS														
IROIS	IRSXX														
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90	Termination Date - Unadjusted Date - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <div>The unadjusted termination date on the counterparty leg.</div>	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRCBS	IRSPT	
Product Type															
IRFVF	IRBSS														
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IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT	IRFRA												

Col. #	Field Name	Data Name	Remarks										
126	Fixed Rate - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> Fixed rate on counterparty leg.	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
IRCFF	IRCXX												
IRSPT													
127	Fixed Rate - Counterparty (Counterparty's Input)		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> Fixed rate on counterparty trade's participant leg.	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
IRSXX	IRINF												
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128	Fixed Rate - Counterparty Matched		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> Y/N	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
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129	Fixed Rate Schedule - Participant		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> Fixed rate schedule on participant leg.	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
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IRSXX	IRINF												
IRCFF	IRCXX												
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130	Fixed Rate Schedule - Participant (Counterparty's Input)		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> Fixed rate schedule on counterparty trade's counterparty leg.	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
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IRCFF	IRCXX												
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131	Fixed Rate Schedule Exist - Participant Matched		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IROIS</td></tr><tr><td>IRSXX</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRSPT</td><td></td></tr></table> Y/N	Product Type		IRFVF	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRSPT	
Product Type													
IRFVF	IROIS												
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Col. #	Field Name	Data Name	Remarks												
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135	Floating Rate Index - Participant		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr><tr><td>IRFRA</td><td></td></tr></table> Floating rate index on participant leg.	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	IRCFR	IRFRA	
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Col. #	Field Name	Data Name	Remarks										
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141	Floating Rate Multiplier Schedule - Participant		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr></table> <p>Floating rate multiplier schedule on participant leg.</p>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	IRCFR
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Product Type													
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Product Type													
IRFVF	IRBSS												
IROIS	IRINF												
IRCFF	IRCBS												
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146	Floating Rate Multiplier Schedule Exist - Counterparty Matched		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>Y/N</p>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	
Product Type													
IRFVF	IRBSS												
IROIS	IRINF												
IRCFF	IRCBS												
IRSPT													
147	Floating Rate Tenor - Participant		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCBS</td><td>IRCFR</td></tr><tr><td>IRFRA</td><td></td></tr></table> <p>Floating rate tenor on participant leg.</p>	Product Type		IRFVF	IRBSS	IRINF	IRCFF	IRCBS	IRCFR	IRFRA	
Product Type													
IRFVF	IRBSS												
IRINF	IRCFF												
IRCBS	IRCFR												
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148	Floating Rate Tenor - Participant (Counterparty's Input)		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCBS</td><td>IRCFR</td></tr><tr><td>IRFRA</td><td></td></tr></table> <p>Floating rate tenor on counterparty trade’s counterparty leg.</p>	Product Type		IRFVF	IRBSS	IRINF	IRCFF	IRCBS	IRCFR	IRFRA	
Product Type													
IRFVF	IRBSS												
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Product Type													
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IRINF	IRCFF												
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Col. #	Field Name	Data Name	Remarks										
150	Floating Rate Spread - Participant		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr></table> <p>Floating rate spread on participant leg.</p>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	IRCFR
Product Type													
IRFVF	IRBSS												
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151	Floating Rate Spread - Participant (Counterparty's Input)		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr></table> <p>Floating rate spread on counterparty trade’s counterparty leg.</p>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	IRCFR
Product Type													
IRFVF	IRBSS												
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152	Floating Rate Spread - Participant Matched		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr></table> <p>Y/N</p>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	IRCFR
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IRFVF	IRBSS												
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153	Floating Rate Tenor - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCBS</td><td></td></tr></table> <p>Floating rate tenor on counterparty leg.</p>	Product Type		IRFVF	IRBSS	IRINF	IRCFF	IRCBS			
Product Type													
IRFVF	IRBSS												
IRINF	IRCFF												
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154	Floating Rate Tenor - Counterparty (Counterparty's Input)		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCBS</td><td></td></tr></table> <p>Floating rate tenor on counterparty trade’s participant leg.</p>	Product Type		IRFVF	IRBSS	IRINF	IRCFF	IRCBS			
Product Type													
IRFVF	IRBSS												
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155	Floating Rate Tenor - Counterparty Matched		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCBS</td><td></td></tr></table> <p>Y/N</p>	Product Type		IRFVF	IRBSS	IRINF	IRCFF	IRCBS			
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Col. #	Field Name	Data Name	Remarks										
156	Floating Rate Spread - Counterparty		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>Floating rate spread on counterparty leg.</p>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	
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Product Type													
IRFVF	IRBSS												
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158	Floating Rate Spread - Counterparty Matched		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <p>Y/N</p>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	
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IROIS	IRINF												
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159	Spread Schedule - Participant		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRCFR</td><td>IRSPT</td></tr></table> <p>Spread schedule on participant leg.</p>	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRCFR	IRSPT
Product Type													
IRFVF	IRBSS												
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Col. #	Field Name	Data Name	Remarks										
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IRCFF	IRCBS												
IRSPT													
164	Spread Schedule Exist - Counterparty Matched		<p>Content Mismatched following only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> Y/N	Product Type		IRFVF	IRBSS	IROIS	IRINF	IRCFF	IRCBS	IRSPT	
Product Type													
IRFVF	IRBSS												
IROIS	IRINF												
IRCFF	IRCBS												
IRSPT													
165	Cap Rate Initial		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table>	Product Type		IRCFR							
Product Type													
IRCFR													
166	Cap Rate Initial (Counterparty’s Input)		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table>	Product Type		IRCFR							
Product Type													
IRCFR													
167	Cap Rate Initial Matched		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table> Y/N	Product Type		IRCFR							
Product Type													
IRCFR													
168	Cap Rate Buyer		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table>	Product Type		IRCFR							
Product Type													
IRCFR													
169	Cap Rate Buyer (Counterparty’s Input)		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table>	Product Type		IRCFR							
Product Type													
IRCFR													
170	Cap Rate Buyer Matched		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table> Y/N	Product Type		IRCFR							
Product Type													
IRCFR													
171	Cap Rate Seller		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table>	Product Type		IRCFR							
Product Type													
IRCFR													
172	Cap Rate Seller (Counterparty’s Input)		<p>Content Mismatched only.</p> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table>	Product Type		IRCFR							
Product Type													
IRCFR													



Col. #	Field Name	Data Name	Remarks
173	Cap Rate Seller Matched		Content Mismatched only. <div>Product Type</div> <div>IRCFR <input type="text"/></div> Y/N
174	Cap Rate Schedule		<div>Product Type</div> <div>IRCFR <input type="text"/></div>
175	Cap Rate Schedule (Counterparty's Input)		Content Mismatched only. <div>Product Type</div> <div>IRCFR <input type="text"/></div>
176	Cap Rate Schedule Exist Matched		Content Mismatched only. <div>Product Type</div> <div>IRCFR <input type="text"/></div> Y/N
177	Floor Rate Initial		<div>Product Type</div> <div>IRCFR <input type="text"/></div>
178	Floor Rate Initial (Counterparty's Input)		Content Mismatched only. <div>Product Type</div> <div>IRCFR <input type="text"/></div>
179	Floor Rate Initial Matched		Content Mismatched only. <div>Product Type</div> <div>IRCFR <input type="text"/></div> Y/N
180	Floor Rate Buyer		<div>Product Type</div> <div>IRCFR <input type="text"/></div>
181	Floor Rate Buyer (Counterparty's Input)		Content Mismatched only. <div>Product Type</div> <div>IRCFR <input type="text"/></div>
182	Floor Rate Buyer Matched		Content Mismatched only. <div>Product Type</div> <div>IRCFR <input type="text"/></div> Y/N
183	Floor Rate Seller		<div>Product Type</div> <div>IRCFR <input type="text"/></div>
184	Floor Rate Seller (Counterparty's Input)		Content Mismatched only <div>Product Type</div> <div>IRCFR <input type="text"/></div>
185	Floor Rate Seller Matched		Content Mismatched only. <div>Product Type</div> <div>IRCFR <input type="text"/></div> Y/N
186	Floor Rate Schedule		<div>Product Type</div> <div>IRCFR <input type="text"/></div>

Col. #	Field Name	Data Name	Remarks
187	Floor Rate Schedule (Counterparty's Input)		Content Mismatched only. <div>Product Type</div> <div>IRCFR</div>
188	Floor Rate Schedule Exist Matched		Content Mismatched only. <div>Product Type</div> <div>IRCFR</div> Y/N
189	Option Type		<div>Product Type</div> <div>IRSPT</div>
190	Option Type (Counterparty's Input)		Content Mismatched only. <div>Product Type</div> <div>IRSPT</div>
191	Option Type Matched		Content Mismatched only. <div>Product Type</div> <div>IRSPT</div> Y/N
192	Exercise Style		<div>Product Type</div> <div>IRSPT</div>
193	Exercise Style (Counterparty's Input)		Content Mismatched only. <div>Product Type</div> <div>IRSPT</div>
194	Exercise Style Matched		Content Mismatched only. <div>Product Type</div> <div>IRSPT</div> Y/N
195	Commencement Date - Unadjusted Date		<div>Product Type</div> <div>IRSPT</div>
196	Commencement Date - Unadjusted Date (Counterparty's Input)		Content Mismatched only. <div>Product Type</div> <div>IRSPT</div>
197	Commencement Date - Unadjusted Date Matched		Content Mismatched only. <div>Product Type</div> <div>IRSPT</div> Y/N
198	Expiration Date - Unadjusted Date		<div>Product Type</div> <div>IRSPT</div>
199	Expiration Date - Unadjusted Date (Counterparty's Input)		Content Mismatched only. <div>Product Type</div> <div>IRSPT</div>
200	Expiration Date - Unadjusted Date Matched		Content Mismatched only. <div>Product Type</div> <div>IRSPT</div> Y/N

Col. #	Field Name	Data Name	Remarks												
201	Bermuda Exercise Dates - Unadjusted Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRSPT</td><td></td></tr></table> List of Values.	Product Type		IRSPT									
Product Type															
IRSPT															
202	Bermuda Exercise Dates - Unadjusted Date (Counterparty’s Input)		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRSPT</td><td></td></tr></table> List of Values.	Product Type		IRSPT									
Product Type															
IRSPT															
203	Bermuda Exercise Dates - Unadjusted Date Matched		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRSPT</td><td></td></tr></table> Y/N	Product Type		IRSPT									
Product Type															
IRSPT															
204	Mandatory Early Termination Date - Unadjusted Date		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRCFR</td><td>IRSPT</td></tr></table>	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRCBS	IRCFR	IRSPT
Product Type															
IRFVF	IRBSS														
IROIS	IRSXX														
IRINF	IRCFF														
IRCXX	IRCBS														
IRCFR	IRSPT														
205	Mandatory Early Termination Date - Unadjusted Date (Counterparty’s Input)		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRCFR</td><td>IRSPT</td></tr></table>	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRCBS	IRCFR	IRSPT
Product Type															
IRFVF	IRBSS														
IROIS	IRSXX														
IRINF	IRCFF														
IRCXX	IRCBS														
IRCFR	IRSPT														
206	Mandatory Early Termination Date - Unadjusted Date Matched		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRCFR</td><td>IRSPT</td></tr></table> Y/N	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRCBS	IRCFR	IRSPT
Product Type															
IRFVF	IRBSS														
IROIS	IRSXX														
IRINF	IRCFF														
IRCXX	IRCBS														
IRCFR	IRSPT														
207	Optional Early Termination Exercise Style		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRCFR</td><td>IRSPT</td></tr></table>	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRCBS	IRCFR	IRSPT
Product Type															
IRFVF	IRBSS														
IROIS	IRSXX														
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IRCXX	IRCBS														
IRCFR	IRSPT														
208	Optional Early Termination Exercise Style (Counterparty’s Input)		Content Mismatched only: <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCFF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRCFR</td><td>IRSPT</td></tr></table>	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCFF	IRCXX	IRCBS	IRCFR	IRSPT
Product Type															
IRFVF	IRBSS														
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IRINF	IRCFF														
IRCXX	IRCBS														
IRCFR	IRSPT														

Col. #	Field Name	Data Name	Remarks												
209	Optional Early Termination Exercise Style Matched		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRCFR</td><td>IRSPT</td></tr></table> Y/N	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCF	IRCXX	IRCBS	IRCFR	IRSPT
Product Type															
IRFVF	IRBSS														
IROIS	IRSXX														
IRINF	IRCF														
IRCXX	IRCBS														
IRCFR	IRSPT														
210	Cancellation Option Exercise Style		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table>	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCF	IRCXX	IRCBS	IRSPT	
Product Type															
IRFVF	IRBSS														
IROIS	IRSXX														
IRINF	IRCF														
IRCXX	IRCBS														
IRSPT															
211	Cancellation Option Exercise Style (Counterparty’s Input)		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table>	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCF	IRCXX	IRCBS	IRSPT	
Product Type															
IRFVF	IRBSS														
IROIS	IRSXX														
IRINF	IRCF														
IRCXX	IRCBS														
IRSPT															
212	Cancellation Option Exercise Style Matched		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> Y/N	Product Type		IRFVF	IRBSS	IROIS	IRSXX	IRINF	IRCF	IRCXX	IRCBS	IRSPT	
Product Type															
IRFVF	IRBSS														
IROIS	IRSXX														
IRINF	IRCF														
IRCXX	IRCBS														
IRSPT															
213	Asset Class														
214	Asset Class (Counterparty's Input)		Content Mismatched only.												
215	Asset Class Matched		Content Mismatched only.  Y/N												
216	Base Product														
217	Base Product (Counterparty's Input)		Content Mismatched only.												
218	Base Product Matched		Content Mismatched only.  Y/N												
219	Sub Product		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRSPT	IRINF	
Product Type															
IRFVF	IRCF														
IROIS	IRCBS														
IRBSS	IRCXX														
IRSXX	IRSPT														
IRINF															

Col. #	Field Name	Data Name	Remarks														
220	Sub Product (Counterparty's Input)		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRSPT	IRINF			
Product Type																	
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IROIS	IRCBS																
IRBSS	IRCXX																
IRSXX	IRSPT																
IRINF																	
221	Sub Product Matched		Content Mismatched only <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr></table> Y/N	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRSPT	IRINF			
Product Type																	
IRFVF	IRCFF																
IROIS	IRCBS																
IRBSS	IRCXX																
IRSXX	IRSPT																
IRINF																	
222	Transaction Type		Not applicable														
223	Transaction Type (Counterparty's Input)		Not applicable														
224	Transaction Type Matched		Not applicable  Y/N														
225	OTC Derivatives Product Taxonomy		<table><tr><th colspan="2">Product Type</th></tr><tr><td>IREXT</td><td></td></tr></table>	Product Type		IREXT											
Product Type																	
IREXT																	
226	OTC Derivatives Product Taxonomy (Counterparty's Input)		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IREXT</td><td></td></tr></table>	Product Type		IREXT											
Product Type																	
IREXT																	
227	OTC Derivatives Product Taxonomy Matched		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IREXT</td><td></td></tr></table> Y/N	Product Type		IREXT											
Product Type																	
IREXT																	
228	Industrial Sector		Content Mismatched: <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table> Trade Not Found: All product type	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT	
Product Type																	
IRFVF	IRCFF																
IROIS	IRCBS																
IRBSS	IRCXX																
IRSXX	IRCFR																
IRINF	IRFRA																
IRSPT																	

Col. #	Field Name	Data Name	Remarks														
229	Industrial Sector (Counterparty's Input)		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT	
Product Type																	
IRFVF	IRCFF																
IROIS	IRCBS																
IRBSS	IRCXX																
IRSXX	IRCFR																
IRINF	IRFRA																
IRSPT																	
230	Industrial Sector Matched		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table> Y/N	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT	
Product Type																	
IRFVF	IRCFF																
IROIS	IRCBS																
IRBSS	IRCXX																
IRSXX	IRCFR																
IRINF	IRFRA																
IRSPT																	
231	Counterparty Industrial Sector		Content Mismatched: <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table> Trade Not Found: All product type	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT	
Product Type																	
IRFVF	IRCFF																
IROIS	IRCBS																
IRBSS	IRCXX																
IRSXX	IRCFR																
IRINF	IRFRA																
IRSPT																	
232	Counterparty Industrial Sector (Counterparty's Input)		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table>	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT	
Product Type																	
IRFVF	IRCFF																
IROIS	IRCBS																
IRBSS	IRCXX																
IRSXX	IRCFR																
IRINF	IRFRA																
IRSPT																	
233	Counterparty Industrial Sector Matched		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRCFR</td></tr><tr><td>IRINF</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table> Y/N	Product Type		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRCFR	IRINF	IRFRA	IRSPT	
Product Type																	
IRFVF	IRCFF																
IROIS	IRCBS																
IRBSS	IRCXX																
IRSXX	IRCFR																
IRINF	IRFRA																
IRSPT																	
234	Trade Status																
235	Trade Status (Counterparty's Input)		Content Mismatched only.														

**(b) Foreign Exchange Derivatives**

Col. #	Field Name	Data Name	Remarks
1	Reconciliation Status		Content Mismatched/Trade Not Found
2	Reporting Party	Participant ID	Reporting Party of the trade.
3	Reporting For	TR Entity ID	The trade party that the participant reporting for.
4	Reporting Party's Trade Reference		
5	Reporting Party's User Trade Reference		
6	Reporting Party's Agent Trade Reference		
7	Counterparty	TR Entity ID	
8	Trade Party's Reference Branch		
9	Counterparty Reference Branch		
10	Bilateral Comments		
11	Bilateral Comments (Counterparty's Input)		Content Mismatched only.
12	Bilateral Comments Matched		Content Mismatched only. Y/N
13	Link Status		
14	Linked Trade Reference	Trade Reference	Content Mismatched only.
15	Content Matching Status		Content Mismatched only.
16	Last Event Date		
17	Last Event Date (Counterparty's Input)		Content Mismatched only.
18	Unique Transaction Identifier (UTI) Indicator		Y/N
19	Unique Transaction Identifier (UTI) Indicator (Counterparty's Input)		Content Mismatched only. Y/N
20	Unique Transaction Identifier (UTI) Indicator Matched		Content Mismatched only. Y/N
21	Unique Transaction Identifier (UTI) - Issuer ID		
22	Unique Transaction Identifier (UTI) - Issuer ID (Counterparty's Input)		Content Mismatched only.
23	Unique Transaction Identifier (UTI) - Issuer ID Matched		Content Mismatched only. Y/N

Col. #	Field Name	Data Name	Remarks						
24	Unique Transaction Identifier (UTI) - UTI Value								
25	Unique Transaction Identifier (UTI) - UTI Value (Counterparty’s Input)		Content Mismatched only.						
26	Unique Transaction Identifier (UTI) - UTI Value Matched		Content Mismatched only. Y/N						
27	Unique Transaction Identifier - Unique Trade ID (UTI-TID)								
28	Unique Transaction Identifier - Unique Trade ID (UTI-TID) (Counterparty's Input)		Content Mismatched only.						
29	Unique Transaction Identifier - Unique Trade ID (UTI-TID) Matched		Content Mismatched only. Y/N						
30	CP Trade Reference								
31	CP Trade Reference (Counterparty's Input)		Content Mismatched only.						
32	CP Trade Reference Matched		Content Mismatched only. Y/N						
33	Confirmation Platform ID								
34	Confirmation Platform ID (Counterparty's Input)		Content Mismatched only.						
35	Confirmation Platform ID Matched		Content Mismatched only. Y/N						
36	Clearing		Content Mismatched. <table><tr><th colspan="2">Product Type</th></tr><tr><td>FXNDF</td><td>FXFWD</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr></table> Trade Not Found: All product type  Y/N	Product Type		FXNDF	FXFWD	FXOPT	FXNDO
Product Type									
FXNDF	FXFWD								
FXOPT	FXNDO								
37	Clearing (Counterparty's Input)		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>FXNDF</td><td>FXFWD</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr></table>  Y/N	Product Type		FXNDF	FXFWD	FXOPT	FXNDO
Product Type									
FXNDF	FXFWD								
FXOPT	FXNDO								
38	Clearing Matched		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>FXNDF</td><td>FXFWD</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr></table>  Y/N	Product Type		FXNDF	FXFWD	FXOPT	FXNDO
Product Type									
FXNDF	FXFWD								
FXOPT	FXNDO								



Col. #	Field Name	Data Name	Remarks						
39	Trade Party 1	TR Entity ID							
40	Trade Party 1 (Counterparty's Input)	TR Entity ID	Content Mismatched only.						
41	Trade Party 1 Matched		Content Mismatched only. Y/N						
42	Trade Party 2	TR Entity ID							
43	Trade Party 2 (Counterparty's Input)	TR Entity ID	Content Mismatched only.						
44	Trade Party 2 Matched		Content Mismatched only. Y/N						
45	Trade Date		Content Mismatched. <table><tr><th colspan="2">Product Type</th></tr><tr><td>FXNDF</td><td>FXFWD</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr></table> Trade Not Found: All product type	Product Type		FXNDF	FXFWD	FXOPT	FXNDO
Product Type									
FXNDF	FXFWD								
FXOPT	FXNDO								
46	Trade Date (Counterparty's Input)		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>FXNDF</td><td>FXFWD</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr></table>	Product Type		FXNDF	FXFWD	FXOPT	FXNDO
Product Type									
FXNDF	FXFWD								
FXOPT	FXNDO								
47	Trade Date Matched		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>FXNDF</td><td>FXFWD</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr></table> Y/N	Product Type		FXNDF	FXFWD	FXOPT	FXNDO
Product Type									
FXNDF	FXFWD								
FXOPT	FXNDO								
48	Exchanged Currency Payer ID - First Currency	TR Entity ID	<table><tr><th colspan="2">Product Type</th></tr><tr><td>FXNDF</td><td>FXFWD</td></tr></table> The First Currency and Second Currency are sorted in alphabetical order	Product Type		FXNDF	FXFWD		
Product Type									
FXNDF	FXFWD								
49	Exchanged Currency Payer ID - First Currency (Counterparty's Input)	TR Entity ID	Content Mismatched only: <table><tr><th colspan="2">Product Type</th></tr><tr><td>FXNDF</td><td>FXFWD</td></tr></table> The First Currency and Second Currency are sorted in alphabetical order	Product Type		FXNDF	FXFWD		
Product Type									
FXNDF	FXFWD								
50	Exchanged Currency Payer ID - First Currency Matched		Content Mismatched onlu: <table><tr><th colspan="2">Product Type</th></tr><tr><td>FXNDF</td><td>FXFWD</td></tr></table> Y/N  The First Currency and Second Currency are sorted in alphabetical order	Product Type		FXNDF	FXFWD		
Product Type									
FXNDF	FXFWD								

Col. #	Field Name	Data Name	Remarks
51	Exchanged Currency Payment Amount Currency - First Currency		<div>Product Type</div> <div>FXNDF   FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
52	Exchanged Currency Payment Amount Currency - First Currency (Counterparty's Input)		<p>Content Mismatched only:</p> <div>Product Type</div> <div>FXNDF   FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
53	Exchanged Currency Payment Amount Currency - First Currency Matched		<p>Content Mismatched only:</p> <div>Product Type</div> <div>FXNDF   FXFWD</div> <p>Y/N</p> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
54	Exchanged Currency Payment Amount - First Currency		<div>Product Type</div> <div>FXNDF   FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
55	Exchanged Currency Payment Amount - First Currency (Counterparty's Input)		<p>Content Mismatched only:</p> <div>Product Type</div> <div>FXNDF   FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
56	Exchanged Currency Payment Amount - First Currency Matched		<p>Content Mismatched only:</p> <div>Product Type</div> <div>FXNDF   FXFWD</div> <p>Y/N</p> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
57	Exchanged Currency Payer ID - Second Currency	TR Entity ID	<div>Product Type</div> <div>FXNDF   FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
58	Exchanged Currency Payer ID - Second Currency (Counterparty's Input)	TR Entity ID	<p>Content Mismatched only:</p> <div>Product Type</div> <div>FXNDF   FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>

Col. #	Field Name	Data Name	Remarks
59	Exchanged Currency Payer ID - Second Currency Matched		Content Mismatched only: <div>Product Type</div> <div>FXNDF   FXFWD</div> Y/N  The First Currency and Second Currency are sorted in alphabetical order
60	Exchanged Currency Payment Amount Currency - Second Currency		<div>Product Type</div> <div>FXNDF   FXFWD</div> The First Currency and Second Currency are sorted in alphabetical order
61	Exchanged Currency Payment Amount Currency - Second Currency (Counterparty's Input)		Content Mismatched only: <div>Product Type</div> <div>FXNDF   FXFWD</div> The First Currency and Second Currency are sorted in alphabetical order
62	Exchanged Currency Payment Amount Currency - Second Currency Matched		Content Mismatched only: <div>Product Type</div> <div>FXNDF   FXFWD</div> Y/N  The First Currency and Second Currency are sorted in alphabetical order
63	Exchanged Currency Payment Amount - Second Currency		<div>Product Type</div> <div>FXNDF   FXFWD</div> The First Currency and Second Currency are sorted in alphabetical order
64	Exchanged Currency Payment Amount - Second Currency (Counterparty's Input)		Content Mismatched only: <div>Product Type</div> <div>FXNDF   FXFWD</div> The First Currency and Second Currency are sorted in alphabetical order
65	Exchanged Currency Payment Amount - Second Currency Matched		Content Mismatched only: <div>Product Type</div> <div>FXNDF   FXFWD</div> Y/N  The First Currency and Second Currency are sorted in alphabetical order
66	Value Date		<div>Product Type</div> <div>FXNDF   FXFWD</div>

Col. #	Field Name	Data Name	Remarks
67	Value Date (Counterparty's Input)		Content Mismatched only: Product Type FXNDF   FXFWD
68	Value Date Matched		Content Mismatched only: Product Type FXNDF   FXFWD  Y/N
69	Exchange Rate - Quote Basis		Product Type FXNDF   FXFWD
70	Exchange Rate - Quote Basis (Counterparty's Input)		Content Mismatched only: Product Type FXNDF   FXFWD
71	Exchange Rate - Quote Basis Matched		Content Mismatched only: Product Type FXNDF   FXFWD  Y/N
72	Exchange Rate		Product Type FXNDF   FXFWD
73	Exchange Rate (Counterparty's Input)		Content Mismatched only: Product Type FXNDF   FXFWD
74	Exchange Rate Matched		Content Mismatched only: Product Type FXNDF   FXFWD  Y/N
75	Option Buyer ID	TR Entity ID	Product Type FXOPT   FXNDO
76	Option Buyer ID (Counterparty's Input)	TR Entity ID	Content Mismatched only: Product Type FXOPT   FXNDO
77	Option Buyer ID Matched		Content Mismatched only: Product Type FXOPT   FXNDO  Y/N
78	Option Seller ID	TR Entity ID	Product Type FXOPT   FXNDO
79	Option Seller ID (Counterparty's Input)	TR Entity ID	Content Mismatched only: Product Type FXOPT   FXNDO
80	Option Seller ID Matched		Content Mismatched only: Product Type FXOPT   FXNDO  Y/N

Col. #	Field Name	Data Name	Remarks
81	Option Style		Product Type FXOPT FXNDO
82	Option Style (Counterparty's Input)		Content Mismatched only: Product Type FXOPT FXNDO
83	Option Style Matched		Content Mismatched only: Product Type FXOPT FXNDO  Y/N
84	Put Notional Currency		Product Type FXOPT FXNDO
85	Put Notional Currency (Counterparty's Input)		Content Mismatched only: Product Type FXOPT FXNDO
86	Put Notional Currency Matched		Content Mismatched only: Product Type FXOPT FXNDO  Y/N
87	Put Notional Amount		Product Type FXOPT FXNDO
88	Put Notional Amount (Counterparty's Input)		Content Mismatched only: Product Type FXOPT FXNDO
89	Put Notional Amount Matched		Content Mismatched only: Product Type FXOPT FXNDO  Y/N
90	Call Notional Currency		Product Type FXOPT FXNDO
91	Call Notional Currency (Counterparty's Input)		Content Mismatched only: Product Type FXOPT FXNDO
92	Call Notional Currency Matched		Content Mismatched only: Product Type FXOPT FXNDO  Y/N
93	Call Notional Amount		Product Type FXOPT FXNDO
94	Call Notional Amount (Counterparty's Input)		Content Mismatched only: Product Type FXOPT FXNDO

Col. #	Field Name	Data Name	Remarks
95	Call Notional Amount Matched		Content Mismatched only: <div>Product Type</div> <div>FXOPT   FXNDO</div> Y/N
96	Strike Price - Quote Basis		<div>Product Type</div> <div>FXOPT   FXNDO</div>
97	Strike Price - Quote Basis (Counterparty's Input)		Content Mismatched only: <div>Product Type</div> <div>FXOPT   FXNDO</div>
98	Strike Price - Quote Basis Matched		Content Mismatched only: <div>Product Type</div> <div>FXOPT   FXNDO</div> Y/N
99	Strike Price		<div>Product Type</div> <div>FXOPT   FXNDO</div>
100	Strike Price (Counterparty's Input)		Content Mismatched only: <div>Product Type</div> <div>FXOPT   FXNDO</div>
101	Strike Price Matched		Content Mismatched only: <div>Product Type</div> <div>FXOPT   FXNDO</div> Y/N
102	Option Effective Date - Unadjusted Date		<div>Product Type</div> <div>FXOPT   FXNDO</div>
103	Option Effective Date - Unadjusted Date (Counterparty's Input)		Content Mismatched only: <div>Product Type</div> <div>FXOPT   FXNDO</div>
104	Option Effective Date - Unadjusted Date Matched		Content Mismatched only: <div>Product Type</div> <div>FXOPT   FXNDO</div> Y/N
105	Option Commencement Date - Unadjusted Date		American exercise style only: <div>Product Type</div> <div>FXOPT   FXNDO</div>
106	Option Commencement Date - Unadjusted Date (Counterparty's Input)		Content Mismatched with following and American exercise style only: <div>Product Type</div> <div>FXOPT   FXNDO</div>
107	Option Commencement Date - Unadjusted Date Matched		Content Mismatched with following and American exercise style only: <div>Product Type</div> <div>FXOPT   FXNDO</div> Y/N

Col. #	Field Name	Data Name	Remarks
108	Option Commencement Date - Convention		American exercise style only: Product Type FXOPT   FXNDO
109	Option Commencement Date - Convention (Counterparty's Input)		Content Mismatched with following and American exercise style only: Product Type FXOPT   FXNDO
110	Option Commencement Date - Convention Matched		Content Mismatched with following and American exercise style only: Product Type FXOPT   FXNDO  Y/N
111	Value Date		Product Type FXOPT   FXNDO
112	Value Date(Counterparty's Input)		Content Mismatched only: Product Type FXOPT   FXNDO
113	Value Date Matched		Content Mismatched only: Product Type FXOPT   FXNDO  Y/N
114	Expiration Date		Product Type FXOPT   FXNDO
115	Expiration Date (Counterparty's Input)		Content Mismatched only: Product Type FXOPT   FXNDO
116	Expiration Date Matched		Content Mismatched only: Product Type FXOPT   FXNDO  Y/N
117	Asset Class		
118	Asset Class (Counterparty's Input)		Content Mismatched only.
119	Asset Class Matched		Content Mismatched only.  Y/N
120	Base Product		
121	Base Product (Counterparty's Input)		Content Mismatched only.
122	Base Product Matched		Content Mismatched only.  Y/N
123	Sub Product		Not applicable to Foreign Exchange

Col. #	Field Name	Data Name	Remarks
124	Sub Product (Counterparty's Input)		Not applicable to Foreign Exchange
125	Sub Product Matched		Not applicable to Foreign Exchange
126	Transaction Type		Not applicable to Foreign Exchange
127	Transaction Type (Counterparty's Input)		Not applicable to Foreign Exchange
128	Transaction Type Matched		Not applicable to Foreign Exchange
129	OTC Derivatives Product Taxonomy		Content Mismatched only. Product Type FXEXT
130	OTC Derivatives Product Taxonomy (Counterparty's Input)		Content Mismatched only. Product Type FXEXT
131	OTC Derivatives Product Taxonomy Matched		Content Mismatched only. Product Type FXEXT
132	Industrial Sector		Content Mismatched. Product Type FXNDF FXFWD FXOPT FXNDO  Trade Not Found: All product type
133	Industrial Sector (Counterparty's Input)		Content Mismatched only. Product Type FXNDF FXFWD FXOPT FXNDO
134	Industrial Sector Matched		Content Mismatched only. Product Type FXNDF FXFWD FXOPT FXNDO  Y/N
135	Counterparty Industrial Sector		Content Mismatched. Product Type FXNDF FXFWD FXOPT FXNDO  Trade Not Found: All product type
136	Counterparty Industrial Sector (Counterparty's Input)		Content Mismatched only. Product Type FXNDF FXFWD FXOPT FXNDO



Col. #	Field Name	Data Name	Remarks						
137	Counterparty Industrial Sector Matched		Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>FXNDF</td><td>FXFWD</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr></table> Y/N	Product Type		FXNDF	FXFWD	FXOPT	FXNDO
Product Type									
FXNDF	FXFWD								
FXOPT	FXNDO								
138	Trade Status								
139	Trade Status (Counterparty's Input)		Content Mismatched only.						

**(c) Equity Derivatives**

Col. #	Field Name	Data Name	Remarks
1	Reconciliation Status		Content Mismatched/Trade Not Found
2	Reporting Party	Participant ID	Reporting Party of the trade.
3	Reporting For	TR Entity ID	The trade party that the participant reporting for.
4	Reporting Party's Trade Reference		
5	Reporting Party's User Trade Reference		
6	Reporting Party's Agent Trade Reference		
7	Counterparty	TR Entity ID	
8	Trade Party's Reference Branch		
9	Counterparty Reference Branch		
10	Bilateral Comments		
11	Bilateral Comments (Counterparty's Input)		Content Mismatched only.
12	Bilateral Comments Matched		Content Mismatched only. Y/N
13	Link Status		
14	Linked Trade Reference	Trade Reference	Content Mismatched only.
15	Content Matching Status		Content Mismatched only.
16	Last Event Date		
17	Last Event Date (Counterparty's Input)		Content Mismatched only.
18	Unique Transaction Identifier (UTI) Indicator		

Col. #	Field Name	Data Name	Remarks
19	Unique Transaction Identifier (UTI) Indicator (Counterparty's Input)		Content Mismatched only.
20	Unique Transaction Identifier (UTI) Indicator Matched		Content Mismatched only. Y/N
21	Unique Transaction Identifier (UTI) - Issuer ID		
22	Unique Transaction Identifier (UTI) - Issuer ID (Counterparty's Input)		Content Mismatched only.
23	Unique Transaction Identifier (UTI) - Issuer ID Matched		Content Mismatched only. Y/N
24	Unique Transaction Identifier (UTI) - UTI Value		
25	Unique Transaction Identifier (UTI) - UTI Value (Counterparty's Input)		Content Mismatched only.
26	Unique Transaction Identifier (UTI) - UTI Value Matched		Content Mismatched only Y/N
27	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
28	Unique Transaction Identifier - Unique Trade ID (UTI-TID) (Counterparty's Input)		Content Mismatched only.
29	Unique Transaction Identifier - Unique Trade ID (UTI-TID) Matched		Content Mismatched only. Y/N
30	CP Trade Reference		
31	CP Trade Reference (Counterparty's Input)		Content Mismatched only.
32	CP Trade Reference Matched		Content Mismatched only. Y/N
33	Confirmation Platform ID		
34	Confirmation Platform ID (Counterparty's Input)		Content Mismatched only.
35	Confirmation Platform ID Matched		Content Mismatched only. Y/N

Col. #	Field Name	Data Name	Remarks						
36	Clearing		Content Mismatched: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table> Trade Not Found: All product type	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
37	Clearing (Counterparty's Input)		Content Mismatched only. <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
38	Clearing Matched		Content Mismatched only. <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table> Y/N	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
39	Trade Party 1	TR Entity ID							
40	Trade Party 1 (Counterparty's Input)	TR Entity ID	Applicable to Content Mismatched only.						
41	Trade Party 1 Matched		Applicable to Content Mismatched only. Y/N						
42	Trade Party 2	TR Entity ID							
43	Trade Party 2 (Counterparty's Input)	TR Entity ID	Applicable to Content Mismatched only.						
44	Trade Party 2 Matched		Applicable to Content Mismatched only. Y/N						
45	Trade Date		Content Mismatched: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table> Trade Not Found: All product type	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
46	Trade Date (Counterparty's Input)		Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
47	Trade Date Matched		Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table> Y/N	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								

Col. #	Field Name	Data Name	Remarks						
48	Buyer ID	TR Entity ID	<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table>	EQ		EQOPT			
EQ									
EQOPT									
49	Buyer ID (Counterparty's Input)	TR Entity ID	Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table>	EQ		EQOPT			
EQ									
EQOPT									
50	Buyer ID Matched		Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table> Y/N	EQ		EQOPT			
EQ									
EQOPT									
51	Seller ID	TR Entity ID	<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table>	EQ		EQOPT			
EQ									
EQOPT									
52	Seller ID (Counterparty's Input)	TR Entity ID	Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table>	EQ		EQOPT			
EQ									
EQOPT									
53	Seller ID Matched		Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table> Y/N	EQ		EQOPT			
EQ									
EQOPT									
54	Underlying Asset - Asset Type		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
55	Underlying Asset - Asset Type (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
56	Underlying Asset - Asset Type Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table> Y/N	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
57	Underlying Asset - ID Type		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								

Col. #	Field Name	Data Name	Remarks						
58	Underlying Asset - ID Type (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
59	Underlying Asset - ID Type Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table> Y/N	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
60	Underlying Asset - Instrument ID		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
61	Underlying Asset - Instrument ID (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
62	Underlying Asset - Instrument ID Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table> Y/N	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
63	Option Type		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table>	EQ		EQOPT			
EQ									
EQOPT									
64	Option Type (Counterparty’s Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table>	EQ		EQOPT			
EQ									
EQOPT									
65	Option Type Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table> Y/N	EQ		EQOPT			
EQ									
EQOPT									
66	Strike Price Currency		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table>	EQ		EQOPT			
EQ									
EQOPT									
67	Strike Price Currency (Counterparty’s Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table>	EQ		EQOPT			
EQ									
EQOPT									

Col. #	Field Name	Data Name	Remarks
68	Strike Price Currency Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQOPT</div> Y/N
69	Strike Price		<div>EQ</div> <div>EQOPT</div>
70	Strike Price (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQOPT</div>
71	Strike Price Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQOPT</div> Y/N
72	Number of Options		<div>EQ</div> <div>EQOPT</div>
73	Number of Options (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQOPT</div>
74	Number of Options Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQOPT</div> Y/N
75	Option Entitlement		<div>EQ</div> <div>EQOPT</div>
76	Option Entitlement (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQOPT</div>
77	Option Entitlement Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQOPT</div> Y/N
78	Option Style		<div>EQ</div> <div>EQOPT</div>
79	Option Style (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQOPT</div>

Col. #	Field Name	Data Name	Remarks
80	Option Style Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQOPT</div> Y/N
81	Option Exercise Commencement Date - Unadjusted Date		<div>EQ</div> <div>EQOPT</div>
82	Option Exercise Commencement Date - Unadjusted Date (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQOPT</div>
83	Option Exercise Commencement Date - Unadjusted Date Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQOPT</div> Y/N
84	Option Exercise Expiration Date - Unadjusted Date		<div>EQ</div> <div>EQOPT</div>
85	Option Exercise Expiration Date - Unadjusted Date (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQOPT</div>
86	Option Exercise Expiration Date - Unadjusted Date Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQOPT</div> Y/N
87	Interest Leg Payer ID	TR Entity ID	<div>EQ</div> <div>EQSWP</div>
88	Interest Leg Payer ID (Counterparty's Input)	TR Entity ID	Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div>
89	Interest Leg Payer ID Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div> Y/N
90	Interest Leg Receiver ID	TR Entity ID	<div>EQ</div> <div>EQSWP</div>
91	Interest Leg Receiver ID (Counterparty's Input)	TR Entity ID	Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div>

Col. #	Field Name	Data Name	Remarks
92	Interest Leg Receiver ID Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div> Y/N
93	Interest Leg Notional Currency		<div>EQ</div> <div>EQSWP</div>
94	Interest Leg Notional Currency (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div>
95	Interest Leg Notional Currency Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div> Y/N
96	Interest Leg Notional Amount		<div>EQ</div> <div>EQSWP</div>
97	Interest Leg Notional Amount (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div>
98	Interest Leg Notional Amount Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div> Y/N
99	Floating Rate Option		<div>EQ</div> <div>EQSWP</div>
100	Floating Rate Option (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div>
101	Floating Rate Option Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div> Y/N
102	Floating Rate Spread		<div>EQ</div> <div>EQSWP</div>
103	Floating Rate Spread (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div>



Col. #	Field Name	Data Name	Remarks
104	Floating Rate Spread Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div> Y/N
105	Designated Maturity Period		<div>EQ</div> <div>EQSWP</div>
106	Designated Maturity Period (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div>
107	Designated Maturity Period Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div> Y/N
108	Fixed Rate		<div>EQ</div> <div>EQSWP</div>
109	Fixed Rate (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div>
110	Fixed Rate Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div> Y/N
111	Equity Leg Payer ID	TR Entity ID	<div>EQ</div> <div>EQSWP</div>
112	Equity Leg Payer ID (Counterparty's Input)	TR Entity ID	Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div>
113	Equity Leg Payer ID Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div> Y/N
114	Equity Leg Receiver ID	TR Entity ID	<div>EQ</div> <div>EQSWP</div>
115	Equity Leg Receiver ID (Counterparty's Input)	TR Entity ID	Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div>

Col. #	Field Name	Data Name	Remarks
116	Equity Leg Receiver ID Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div> Y/N
117	Equity Leg Termination Date - Unadjusted Date		<div>EQ</div> <div>EQSWP</div>
118	Equity Leg Termination Date - Unadjusted Date (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div>
119	Equity Leg Termination Date - Unadjusted Date Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div> Y/N
120	Equity Leg Initial Price Currency		<div>EQ</div> <div>EQSWP</div>
121	Equity Leg Initial Price Currency (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div>
122	Equity Leg Initial Price Currency Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div> Y/N
123	Equity Leg Initial Price Amount		<div>EQ</div> <div>EQSWP</div>
124	Equity Leg Initial Price Amount (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div>
125	Equity Leg Initial Price Amount Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div> Y/N
126	Deal Notional Amount Currency		<div>EQ</div> <div>EQSWP</div>
127	Deal Notional Amount Currency (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div>

Col. #	Field Name	Data Name	Remarks
128	Deal Notional Amount Currency Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div> Y/N
129	Deal Notional Amount		<div>EQ</div> <div>EQSWP</div>
130	Deal Notional Amount (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div>
131	Deal Notional Amount Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQSWP</div> Y/N
132	Variance Payer ID	TR Entity ID	<div>EQ</div> <div>EQVSW</div>
133	Variance Payer ID (Counterparty's Input)	TR Entity ID	Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQVSW</div>
134	Variance Payer ID Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQVSW</div> Y/N
135	Variance Receiver ID	TR Entity ID	<div>EQ</div> <div>EQVSW</div>
136	Variance Receiver ID (Counterparty's Input)	TR Entity ID	Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQVSW</div>
137	Variance Receiver ID Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQVSW</div> Y/N
138	Variance Leg Valuation Date - Unadjusted Date		<div>EQ</div> <div>EQVSW</div>
139	Variance Leg Valuation Date - Unadjusted Date (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQVSW</div>

Col. #	Field Name	Data Name	Remarks
140	Variance Leg Valuation Date - Unadjusted Date Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQVSW</div> Y/N
141	Observation Start Date - Unadjusted Date		<div>EQ</div> <div>EQVSW</div>
142	Observation Start Date - Unadjusted Date (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQVSW</div>
143	Observation Start Date - Unadjusted Date Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQVSW</div> Y/N
144	Variance Amount Currency		<div>EQ</div> <div>EQVSW</div>
145	Variance Amount Currency (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQVSW</div>
146	Variance Amount Currency Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQVSW</div> Y/N
147	Variance Amount		<div>EQ</div> <div>EQVSW</div>
148	Variance Amount (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQVSW</div>
149	Variance Amount Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQVSW</div> Y/N
150	Volatility Strike Price		<div>EQ</div> <div>EQVSW</div>
151	Volatility Strike Price (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQVSW</div>

Col. #	Field Name	Data Name	Remarks
152	Volatility Strike Price Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQVSW</div> Y/N
153	Variance Strike Price		<div>EQ</div> <div>EQVSW</div>
154	Variance Strike Price (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQVSW</div>
155	Variance Strike Price Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQVSW</div> Y/N
156	Open Unit (Dividend)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div>
157	Open Unit (Dividend) (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div>
158	Open Unit (Dividend) Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div> Y/N
159	Dividend Amount Payer ID	TR Entity ID	Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div>
160	Dividend Amount Payer ID (Counterparty's Input)	TR Entity ID	Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div>
161	Dividend Amount Payer ID Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div> Y/N

Col. #	Field Name	Data Name	Remarks
162	Dividend Amount Receiver ID	TR Entity ID	Applicable to Content Mismatched with following only: EQ <input type="text"/> EQDSW <input type="text"/>
163	Dividend Amount Receiver ID (Counterparty's Input)	TR Entity ID	Applicable to Content Mismatched with following only: EQ <input type="text"/> EQDSW <input type="text"/>
164	Dividend Amount Receiver ID Matched		Applicable to Content Mismatched with following only: EQ <input type="text"/> EQDSW <input type="text"/>  Y/N
165	Dividend Leg Termination Date - Unadjusted Date		Applicable to Content Mismatched with following only: EQ <input type="text"/> EQDSW <input type="text"/>
166	Dividend Leg Termination Date - Unadjusted Date (Counterparty's Input)		Applicable to Content Mismatched with following only: EQ <input type="text"/> EQDSW <input type="text"/>
167	Dividend Leg Termination Date - Unadjusted Date Matched		Applicable to Content Mismatched with following only: EQ <input type="text"/> EQDSW <input type="text"/>  Y/N
168	Notional Currency		Applicable to Content Mismatched with following only: EQ <input type="text"/> EQDSW <input type="text"/>
169	Notional Currency (Counterparty's Input)		Applicable to Content Mismatched with following only: EQ <input type="text"/> EQDSW <input type="text"/>
170	Notional Currency Matched		Applicable to Content Mismatched with following only: EQ <input type="text"/> EQDSW <input type="text"/>  Y/N
171	Notional Amount		Applicable to Content Mismatched with following only: EQ <input type="text"/> EQDSW <input type="text"/>

Col. #	Field Name	Data Name	Remarks
172	Notional Amount (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div>
173	Notional Amount Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div> Y/N
174	Period Start Date		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div>
175	Period Start Date (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div>
176	Period Start Date Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div> Y/N
177	Period End Date		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div>
178	Period End Date (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div>
179	Period End Date Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div> Y/N
180	Period Fixed Strike		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div>
181	Period Fixed Strike (Counterparty's Input)		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div>

Col. #	Field Name	Data Name	Remarks
182	Period Fixed Strike Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div> Y/N
183	Fixed Amount Payer ID	TR Entity ID	Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div>
184	Fixed Amount Payer ID (Counterparty's Input)	TR Entity ID	Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div>
185	Fixed Amount Payer ID Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div> Y/N
186	Fixed Amount Receiver ID	TR Entity ID	Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div>
187	Fixed Amount Receiver ID (Counterparty's Input)	TR Entity ID	Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div>
188	Fixed Amount Receiver ID Matched		Applicable to Content Mismatched with following only: <div>EQ</div> <div>EQDSW</div> Y/N
189	Asset Class		
190	Asset Class (Counterparty's Input)		Applicable to Content Mismatched only.
191	Asset Class Matched		Applicable to Content Mismatched only. Y/N
192	Base Product		
193	Base Product (Counterparty's Input)		Applicable to Content Mismatched only.
194	Base Product Matched		Applicable to Content Mismatched only. Y/N



Col. #	Field Name	Data Name	Remarks						
195	Sub Product		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
196	Sub Product (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
197	Sub Product Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table> Y/N	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
198	Transaction Type		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
199	Transaction Type (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
200	Transaction Type Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table> Y/N	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
201	OTC Derivatives Product Taxonomy		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr></table>	EQ		EQEXT			
EQ									
EQEXT									
202	OTC Derivatives Product Taxonomy (Counterparty’s Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr></table>	EQ		EQEXT			
EQ									
EQEXT									
203	OTC Derivatives Product Taxonomy Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr></table> Y/N	EQ		EQEXT			
EQ									
EQEXT									
204	Industrial Sector		Content Mismatched: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table> Trade Not Found: All product type	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								

Col. #	Field Name	Data Name	Remarks						
205	Industrial Sector (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
206	Industrial Sector Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table> Y/N	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
207	Counterparty Industrial Sector		Content Mismatched: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table> Trade Not Found: All product type	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
208	Counterparty Industrial Sector (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
209	Counterparty Industrial Sector Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr></table> Y/N	EQ		EQOPT	EQSWP	EQVSW	EQDSW
EQ									
EQOPT	EQSWP								
EQVSW	EQDSW								
210	Trade Status								
211	Trade Status (Counterparty's Input)		Applicable to Content Mismatched only.						

**(d) Credit Derivatives**

Col. #	Field Name	Data Name	Remarks
1	Reconciliation Status		Content Mismatched/Trade Not Found
2	Reporting Party	Participant ID	Reporting Party of the trade.
3	Reporting For	TR Entity ID	The trade party that the participant reporting for.
4	Reporting Party's Trade Reference		
5	Reporting Party's User Trade Reference		
6	Reporting Party's Agent Trade Reference		

Col. #	Field Name	Data Name	Remarks
7	Counterparty	TR Entity ID	
8	Trade Party's Reference Branch		
9	Counterparty Reference Branch		
10	Bilateral Comments		
11	Bilateral Comments (Counterparty's Input)		Content Mismatched only.
12	Bilateral Comments Matched		Content Mismatched only. Y/N
13	Link Status		
14	Linked Trade Reference	Trade Reference	Applicable to Content Mismatched only.
15	Content Matching Status		Applicable to Content Mismatched only.
16	Last Event Date		
17	Last Event Date (Counterparty's Input)		Applicable to Content Mismatched only.
18	Unique Transaction Identifier (UTI) Indicator		Y/N
19	Unique Transaction Identifier (UTI) Indicator (Counterparty's Input)		Applicable to Content Mismatched only. Y/N
20	Unique Transaction Identifier (UTI) Indicator Matched		Applicable to Content Mismatched only. Y/N
21	Unique Transaction Identifier (UTI) - Issuer ID		
22	Unique Transaction Identifier (UTI) - Issuer ID (Counterparty's Input)		Applicable to Content Mismatched only.
23	Unique Transaction Identifier (UTI) - Issuer ID Matched		Applicable to Content Mismatched only. Y/N
24	Unique Transaction Identifier (UTI) - UTI Value		
25	Unique Transaction Identifier (UTI) - UTI Value (Counterparty's Input)		Applicable to Content Mismatched only.
26	Unique Transaction Identifier (UTI) - UTI Value Matched		Applicable to Content Mismatched only. Y/N

Col. #	Field Name	Data Name	Remarks								
27	Unique Transaction Identifier - Unique Trade ID (UTI-TID)										
28	Unique Transaction Identifier - Unique Trade ID (UTI-TID) (Counterparty's Input)		Applicable to Content Mismatched only.								
29	Unique Transaction Identifier - Unique Trade ID (UTI-TID) Matched		Applicable to Content Mismatched only. Y/N								
30	CP Trade Reference										
31	CP Trade Reference (Counterparty's Input)		Applicable to Content Mismatched only.								
32	CP Trade Reference Matched		Applicable to Content Mismatched only. Y/N								
33	Confirmation Platform ID										
34	Confirmation Platform ID (Counterparty's Input)		Applicable to Content Mismatched only.								
35	Confirmation Platform ID Matched		Applicable to Content Mismatched only. Y/N								
36	Clearing		Content Mismatched <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Trade Not Found: All product type  Y/N	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
37	Clearing (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Y/N	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
38	Clearing Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Y/N	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										

Col. #	Field Name	Data Name	Remarks								
39	Trade Party 1	TR Entity ID									
40	Trade Party 1 (Counterparty's Input)	TR Entity ID	Applicable to Content Mismatched only.								
41	Trade Party 1 Matched		Applicable to Content Mismatched only. Y/N								
42	Trade Party 2	TR Entity ID									
43	Trade Party 2 (Counterparty's Input)	TR Entity ID	Applicable to Content Mismatched only.								
44	Trade Party 2 Matched		Applicable to Content Mismatched only. Y/N								
45	Trade Date		Content Mismatched <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Trade Not Found: All product type	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
46	Trade Date (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
47	Trade Date Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Y/N	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
48	Buyer ID	TR Entity ID	<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
49	Buyer ID (Counterparty's Input)	TR Entity ID	Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										

Col. #	Field Name	Data Name	Remarks								
50	Buyer ID Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Y/N	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
51	Seller ID	TR Entity ID	<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
52	Seller ID (Counterparty's Input)	TR Entity ID	Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
53	Seller ID Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Y/N	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
54	Effective Date - Unadjusted Date		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
55	Effective Date - Unadjusted Date (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
56	Effective Date - Unadjusted Date Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Y/N	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
57	Scheduled Termination Date - Unadjusted Date		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										

Col. #	Field Name	Data Name	Remarks								
58	Scheduled Termination Date - Unadjusted Date (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
59	Scheduled Termination Date - Unadjusted Date Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Y/N	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
60	Reference Entity - ID Type		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table>	CD		CDSNS	CDSNC				
CD											
CDSNS	CDSNC										
61	Reference Entity - ID Type (Counterparty's Input)		Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table>	CD		CDSNS	CDSNC				
CD											
CDSNS	CDSNC										
62	Reference Entity - ID Type Matched		Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table> Y/N	CD		CDSNS	CDSNC				
CD											
CDSNS	CDSNC										
63	Reference Entity - Entity ID		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table>	CD		CDSNS	CDSNC				
CD											
CDSNS	CDSNC										
64	Reference Entity - Entity ID (Counterparty's Input)		Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table>	CD		CDSNS	CDSNC				
CD											
CDSNS	CDSNC										
65	Reference Entity - Entity ID Matched		Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table> Y/N  Compare the first 6 characters of Entity ID only when both “Reference Entity - ID Type” and “Reference Entity - ID Type (Counterparty's Input)” are “RED”; compare the entire Entity ID if otherwise.	CD		CDSNS	CDSNC				
CD											
CDSNS	CDSNC										
66	Reference Entity - Entity Name		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table>	CD		CDSNS	CDSNC				
CD											
CDSNS	CDSNC										
67	Reference Entity - Entity Name (Counterparty's Input)		Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table>	CD		CDSNS	CDSNC				
CD											
CDSNS	CDSNC										

Col. #	Field Name	Data Name	Remarks
68	Reference Entity - Entity Name Matched		Applicable to Content Mismatched with the following only: <div>CD</div> <div>CDSNS CDSNC</div> Y/N
69	Reference Obligation - Asset Type		<div>CD</div> <div>CDSNS CDSNC</div>
70	Reference Obligation - Asset Type (Counterparty's Input)		Applicable to Content Mismatched with the following only: <div>CD</div> <div>CDSNS CDSNC</div>
71	Reference Obligation - Asset Type Matched		Applicable to Content Mismatched with the following only: <div>CD</div> <div>CDSNS CDSNC</div> Y/N
72	Reference Obligation - ID Type		<div>CD</div> <div>CDSNS CDSNC</div>
73	Reference Obligation - ID Type (Counterparty's Input)		Applicable to Content Mismatched with the following only: <div>CD</div> <div>CDSNS CDSNC</div>
74	Reference Obligation - ID Type Matched		Applicable to Content Mismatched with the following only: <div>CD</div> <div>CDSNS CDSNC</div> Y/N
75	Reference Obligation - Instrument ID		<div>CD</div> <div>CDSNS CDSNC</div>
76	Reference Obligation - Instrument ID (Counterparty's Input)		Applicable to Content Mismatched with the following only: <div>CD</div> <div>CDSNS CDSNC</div>
77	Reference Obligation - Instrument ID Matched		Applicable to Content Mismatched with the following only: <div>CD</div> <div>CDSNS CDSNC</div> Y/N
78	Index Reference Information - ID Type		<div>CD</div> <div>CDITC CDITI</div> <div>CDIXC CDIXI</div>



Col. #	Field Name	Data Name	Remarks						
79	Index Reference Information - ID Type (Counterparty's Input)		Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDITC	CDITI	CDIXC	CDIXI
CD									
CDITC	CDITI								
CDIXC	CDIXI								
80	Index Reference Information - ID Type Matched		Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table> Y/N	CD		CDITC	CDITI	CDIXC	CDIXI
CD									
CDITC	CDITI								
CDIXC	CDIXI								
81	Index Reference Information - Index ID		<table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDITC	CDITI	CDIXC	CDIXI
CD									
CDITC	CDITI								
CDIXC	CDIXI								
82	Index Reference Information - Index ID (Counterparty's Input)		Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDITC	CDITI	CDIXC	CDIXI
CD									
CDITC	CDITI								
CDIXC	CDIXI								
83	Index Reference Information - Index ID Matched		Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table> Y/N	CD		CDITC	CDITI	CDIXC	CDIXI
CD									
CDITC	CDITI								
CDIXC	CDIXI								
84	Attachment Point		<table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDITC	CDITI		
CD									
CDITC	CDITI								
85	Attachment Point (Counterparty's Input)		Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDITC	CDITI		
CD									
CDITC	CDITI								
86	Attachment Point Matched		Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Y/N	CD		CDITC	CDITI		
CD									
CDITC	CDITI								
87	Exhaustion Point		<table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDITC	CDITI		
CD									
CDITC	CDITI								
88	Exhaustion Point (Counterparty's Input)		Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDITC	CDITI		
CD									
CDITC	CDITI								

Col. #	Field Name	Data Name	Remarks								
89	Exhaustion Point Matched		Applicable to Content Mismatched with the following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Y/N	CD		CDITC	CDITI				
CD											
CDITC	CDITI										
90	Payment Frequency		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
91	Payment Frequency (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
92	Payment Frequency Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Y/N	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
93	Fixed Rate (per annum)		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
94	Fixed Rate (per annum) (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
95	Fixed Rate (per annum) Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Y/N	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
96	Notional Currency		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										

Col. #	Field Name	Data Name	Remarks								
97	Notional Currency (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
98	Notional Currency Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Y/N	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
99	Notional Amount		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
100	Notional Amount (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
101	Notional Amount Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Y/N	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
102	Asset Class										
103	Asset Class (Counterparty's Input)		Applicable to Content Mismatched only.								
104	Asset Class Matched		Applicable to Content Mismatched only.  Y/N								
105	Base Product										
106	Base Product (Counterparty's Input)		Applicable to Content Mismatched only.								
107	Base Product Matched		Applicable to Content Mismatched only.  Y/N								
108	Sub Product		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										

Col. #	Field Name	Data Name	Remarks								
109	Sub Product (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
110	Sub Product Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Y/N	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
111	Transaction Type		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
112	Transaction Type (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
113	Transaction Type Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Y/N	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
114	OTC Derivatives Product Taxonomy		<table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table>	CD		CDEXT					
CD											
CDEXT											
115	OTC Derivatives Product Taxonomy (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table>	CD		CDEXT					
CD											
CDEXT											
116	OTC Derivatives Product Taxonomy Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table> Y/N	CD		CDEXT					
CD											
CDEXT											

Col. #	Field Name	Data Name	Remarks								
117	Industrial Sector		Content Mismatched <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Trade Not Found: All product type	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
118	Industrial Sector (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
119	Industrial Sector Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Y/N	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
120	Counterparty Industrial Sector		Content Mismatched <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Trade Not Found: All product type	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
121	Counterparty Industrial Sector (Counterparty's Input)		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
122	Counterparty Industrial Sector Matched		Applicable to Content Mismatched with following only: <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> Y/N	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
123	Trade Status										
124	Trade Status (Counterparty's Input)		Applicable to Content Mismatched only.								

**(e) Commodity Derivatives**

Col. #	Field Name	Data Name	Remarks
1	Reconciliation Status		Content Mismatched/Trade Not Found
2	Reporting Party	Participant ID	Reporting Party of the trade.
3	Reporting For	TR Entity ID	The trade party that the participant reporting for.
4	Reporting Party's Trade Reference		
5	Reporting Party's User Trade Reference		
6	Reporting Party's Agent Trade Reference		
7	Counterparty	TR Entity ID	
8	Trade Party's Reference Branch		
9	Counterparty Reference Branch		
10	Bilateral Comments		
11	Bilateral Comments (Counterparty's Input)		Content Mismatched only.
12	Bilateral Comments Matched		Content Mismatched only. Y/N
13	Link Status		
14	Linked Trade Reference	Trade Reference	Content Mismatched only.
15	Content Matching Status		Content Mismatched only.
16	Last Event Date		
17	Last Event Date (Counterparty's Input)		Content Mismatched only.
18	Unique Transaction Identifier (UTI) Indicator		Y/N
19	Unique Transaction Identifier (UTI) Indicator (Counterparty's Input)		Content Mismatched only. Y/N
20	Unique Transaction Identifier (UTI) Indicator Matched		Content Mismatched only. Y/N
21	Unique Transaction Identifier (UTI) - Issuer ID		
22	Unique Transaction Identifier (UTI) - Issuer ID (Counterparty's Input)		Content Mismatched only.
23	Unique Transaction Identifier (UTI) - Issuer ID Matched		Content Mismatched only. Y/N
24	Unique Transaction Identifier (UTI) - UTI Value		

Col. #	Field Name	Data Name	Remarks						
25	Unique Transaction Identifier (UTI) - UTI Value (Counterparty’s Input)		Content Mismatched only.						
26	Unique Transaction Identifier (UTI) - UTI Value Matched		Content Mismatched only. Y/N						
27	Unique Transaction Identifier - Unique Trade ID (UTI-TID)								
28	Unique Transaction Identifier - Unique Trade ID (UTI-TID) (Counterparty's Input)		Content Mismatched only.						
29	Unique Transaction Identifier - Unique Trade ID (UTI-TID) Matched		Content Mismatched only. Y/N						
30	CP Trade Reference								
31	CP Trade Reference (Counterparty's Input)		Content Mismatched only.						
32	CP Trade Reference Matched		Content Mismatched only. Y/N						
33	Confirmation Platform ID								
34	Confirmation Platform ID (Counterparty's Input)		Content Mismatched only.						
35	Confirmation Platform ID Matched		Content Mismatched only. Y/N						
36	Clearing		Content Mismatched: <table><tr><th colspan="2">Product Group</th></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table> Trade Not Found: All product type Y/N	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
37	Clearing (Counterparty's Input)		Content Mismatched: <table><tr><th colspan="2">Product Group</th></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
38	Clearing Matched		Content Mismatched: <table><tr><th colspan="2">Product Group</th></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table> Y/N	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
39	Trade Party 1	TR Entity ID							
40	Trade Party 1 (Counterparty's Input)	TR Entity ID	Content Mismatched only.						

Col. #	Field Name	Data Name	Remarks						
41	Trade Party 1 Matched		Content Mismatched only. Y/N						
42	Trade Party 2	TR Entity ID							
43	Trade Party 2 (Counterparty's Input)	TR Entity ID	Content Mismatched only.						
44	Trade Party 2 Matched		Content Mismatched only. Y/N						
45	Trade Date		Content Mismatched: <table><tr><th colspan="2">Product Group</th></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table> Trade Not Found: All product type	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
46	Trade Date (Counterparty's Input)		Content Mismatched: <table><tr><th colspan="2">Product Group</th></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
47	Trade Date Matched		Content Mismatched: <table><tr><th colspan="2">Product Group</th></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table> Y/N	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
48	Option Buyer		<table><tr><th colspan="2">CM</th></tr><tr><td>CMOPT</td><td></td></tr></table>	CM		CMOPT			
CM									
CMOPT									
49	Option Buyer (Counterparty's Input)		Content Mismatched with following only: <table><tr><th colspan="2">CM</th></tr><tr><td>CMOPT</td><td></td></tr></table>	CM		CMOPT			
CM									
CMOPT									
50	Option Buyer Matched		Content Mismatched with following only: <table><tr><th colspan="2">CM</th></tr><tr><td>CMOPT</td><td></td></tr></table> Y/N	CM		CMOPT			
CM									
CMOPT									
51	Option Seller		<table><tr><th colspan="2">CM</th></tr><tr><td>CMOPT</td><td></td></tr></table>	CM		CMOPT			
CM									
CMOPT									
52	Option Seller (Counterparty's Input)		Content Mismatched with following only: <table><tr><th colspan="2">CM</th></tr><tr><td>CMOPT</td><td></td></tr></table>	CM		CMOPT			
CM									
CMOPT									
53	Option Seller Matched		Content Mismatched with following only: <table><tr><th colspan="2">CM</th></tr><tr><td>CMOPT</td><td></td></tr></table> Y/N	CM		CMOPT			
CM									
CMOPT									
54	Option Type		<table><tr><th colspan="2">CM</th></tr><tr><td>CMOPT</td><td></td></tr></table>	CM		CMOPT			
CM									
CMOPT									



Col. #	Field Name	Data Name	Remarks
55	Option Type (Counterparty's Input)		Content Mismatched with following only: CM CMOPT
56	Option Type Matched		Content Mismatched with following only: CM CMOPT Y/N
57	Option Commodity Instrument ID		CM CMOPT
58	Option Commodity Instrument ID (Counterparty's Input)		Content Mismatched with following only: CM CMOPT
59	Option Commodity Instrument ID Matched		Content Mismatched with following only: CM CMOPT Y/N
60	Option Commodity Base		CM CMOPT
61	Option Commodity Base (Counterparty's Input)		Content Mismatched with following only: CM CMOPT
62	Option Commodity Base Matched		Content Mismatched with following only: CM CMOPT Y/N
63	Option Commodity Details		CM CMOPT
64	Option Commodity Details (Counterparty's Input)		Content Mismatched with following only: CM CMOPT
65	Option Commodity Details Matched		Content Mismatched with following only: CM CMOPT Y/N
66	Option Commodity Unit of Measure		CM CMOPT
67	Option Commodity Unit of Measure (Counterparty's Input)		Content Mismatched with following only: CM CMOPT
68	Option Commodity Unit of Measure Matched		Content Mismatched with following only: CM CMOPT Y/N

Col. #	Field Name	Data Name	Remarks
69	Option Commodity Currency		CM CMOPT
70	Option Commodity Currency (Counterparty's Input)		Content Mismatched with following only: CM CMOPT
71	Option Commodity Currency Matched		Content Mismatched with following only: CM CMOPT  Y/N
72	Option Style		CM CMOPT
73	Option Style (Counterparty's Input)		Content Mismatched with following only: CM CMOPT
74	Option Style Matched		Content Mismatched with following only: CM CMOPT  Y/N
75	Option Effective Date - Unadjusted Date		CM CMOPT
76	Option Effective Date - Unadjusted Date (Counterparty's Input)		Content Mismatched with following only: CM CMOPT
77	Option Effective Date - Unadjusted Date Matched		Content Mismatched with following only: CM CMOPT  Y/N
78	Option Commencement Date - Unadjusted Date		CM CMOPT
79	Option Commencement Date - Unadjusted Date (Counterparty's Input)		Content Mismatched with following only: CM CMOPT
80	Option Commencement Date - Unadjusted Date Matched		Content Mismatched with following only: CM CMOPT  Y/N
81	Expiration Date - Unadjusted Date		CM CMOPT
82	Expiration Date - Unadjusted Date (Counterparty's Input)		Content Mismatched with following only: CM CMOPT

Col. #	Field Name	Data Name	Remarks
83	Expiration Date - Unadjusted Date Matched		Content Mismatched with following only: CM CMOPT <input type="text"/>  Y/N
84	Option Total Notional Quantity		CM CMOPT <input type="text"/>
85	Option Total Notional Quantity (Counterparty's Input)		Content Mismatched with following only: CM CMOPT <input type="text"/>
86	Option Total Notional Quantity Matched		Content Mismatched with following only: CM CMOPT <input type="text"/>  Y/N
87	Strike Price Per Unit Currency		CM CMOPT <input type="text"/>
88	Strike Price Per Unit Currency (Counterparty's Input)		Content Mismatched with following only: CM CMOPT <input type="text"/>
89	Strike Price Per Unit Currency Matched		Content Mismatched with following only: CM CMOPT <input type="text"/>  Y/N
90	Strike Price Per Unit Amount		CM CMOPT <input type="text"/>
91	Strike Price Per Unit Amount (Counterparty's Input)		Content Mismatched with following only: CM CMOPT <input type="text"/>
92	Strike Price Per Unit Amount Matched		Content Mismatched with following only: CM CMOPT <input type="text"/>  Y/N
93	Strike Price Per Unit Schedule		CM CMOPT <input type="text"/>
94	Strike Price Per Unit Schedule (Counterparty's Input)		Content Mismatched with following only: CM CMOPT <input type="text"/>
95	Strike Price Per Unit Schedule Exist Matched		Content Mismatched with following only: CM CMOPT <input type="text"/>  Y/N
96	Option Floating Strike Price Per Unit Commodity Instrument ID		CM CMOPT <input type="text"/>

Col. #	Field Name	Data Name	Remarks
97	Option Floating Strike Price Per Unit Commodity Instrument ID (Counterparty's Input)		Content Mismatched with following only: CM <input type="text"/> CMOPT <input type="text"/>
98	Option Floating Strike Price Per Unit Commodity Instrument ID Matched		Content Mismatched with following only: CM <input type="text"/> CMOPT <input type="text"/>  Y/N
99	Option Floating Strike Price Per Unit Commodity Base		CM <input type="text"/> CMOPT <input type="text"/>
100	Option Floating Strike Price Per Unit Commodity Base (Counterparty's Input)		Content Mismatched with following only: CM <input type="text"/> CMOPT <input type="text"/>
101	Option Floating Strike Price Per Unit Commodity Base Matched		Content Mismatched with following only: CM <input type="text"/> CMOPT <input type="text"/>  Y/N
102	Option Floating Strike Price Per Unit Commodity Details		CM <input type="text"/> CMOPT <input type="text"/>
103	Option Floating Strike Price Per Unit Commodity Details (Counterparty's Input)		Content Mismatched with following only: CM <input type="text"/> CMOPT <input type="text"/>
104	Option Floating Strike Price Per Unit Commodity Details Matched		Content Mismatched with following only: CM <input type="text"/> CMOPT <input type="text"/>  Y/N
105	Option Floating Strike Price Per Unit Commodity Unit of Measure		CM <input type="text"/> CMOPT <input type="text"/>
106	Option Floating Strike Price Per Unit Commodity Unit of Measure (Counterparty's Input)		Content Mismatched with following only: CM <input type="text"/> CMOPT <input type="text"/>
107	Option Floating Strike Price Per Unit Commodity Unit of Measure Matched		Content Mismatched with following only: CM <input type="text"/> CMOPT <input type="text"/>  Y/N
108	Option Floating Strike Price Per Unit Commodity Currency		CM <input type="text"/> CMOPT <input type="text"/>
109	Option Floating Strike Price Per Unit Commodity Currency (Counterparty's Input)		Content Mismatched with following only: CM <input type="text"/> CMOPT <input type="text"/>

Col. #	Field Name	Data Name	Remarks
110	Option Floating Strike Price Per Unit Commodity Currency Matched		Content Mismatched with following only: CM CMOPT <input type="text"/>  Y/N
111	Physical Option Style		CM CMOPT <input type="text"/>
112	Physical Option Style (Counterparty's Input)		Content Mismatched with following only: CM CMOPT <input type="text"/>
113	Physical Option Style Matched		Content Mismatched with following only: CM CMOPT <input type="text"/>  Y/N
114	Physical Option Commencement Dates - Unadjusted Date		CM CMOPT <input type="text"/>
115	Physical Option Commencement Dates - Unadjusted Date (Counterparty's Input)		Content Mismatched with following only: CM CMOPT <input type="text"/>
116	Physical Option Commencement Dates - Unadjusted Date Matched		Content Mismatched with following only: CM CMOPT <input type="text"/>  Y/N
117	Physical Expiration Dates - Unadjusted Date		CM CMOPT <input type="text"/>
118	Physical Expiration Dates - Unadjusted Date (Counterparty's Input)		Content Mismatched with following only: CM CMOPT <input type="text"/>
119	Physical Expiration Dates - Unadjusted Date Match		Content Mismatched with following only: CM CMOPT <input type="text"/>  Y/N
120	Effective Date - Unadjusted Date		CM CMSWP <input type="text"/>
121	Effective Date - Unadjusted Date (Counterparty's Input)		Content Mismatched with following only: CM CMSWP <input type="text"/>
122	Effective Date - Unadjusted Date Matched		Content Mismatched with following only: CM CMSWP <input type="text"/>  Y/N
123	Termination Date - Unadjusted Date		CM CMSWP <input type="text"/>

Col. #	Field Name	Data Name	Remarks
124	Termination Date - Unadjusted Date (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
125	Termination Date - Unadjusted Date Matched		Content Mismatched with following only: CM CMSWP  Y/N
126	Value Date - Unadjusted Date		CM CMFWD CMOPT
127	Value Date - Unadjusted Date (Counterparty's Input)		Content Mismatched with following only: CM CMFWD CMOPT
128	Value Date - Unadjusted Date Matched		Content Mismatched with following only: CM CMFWD CMOPT  Y/N
129	Average Price Leg Payer		CM CMOPT CMFWD
130	Average Price Leg Payer (Counterparty's Input)		Content Mismatched with following only: CM CMOPT CMFWD
131	Average Price Leg Payer Matched		Content Mismatched with following only: CM CMOPT CMFWD  Y/N
132	Average Price Commodity Instrument ID		CM CMOPT CMFWD
133	Average Price Commodity Instrument ID (Counterparty's Input)		Applicable to Content Mismatched with following only: CM CMOPT CMFWD
134	Average Price Commodity Instrument ID Matched		Content Mismatched with following only: CM CMOPT CMFWD  Y/N
135	Average Price Commodity Base		CM CMOPT CMFWD
136	Average Price Commodity Base (Counterparty's Input)		Content Mismatched with following only: CM CMOPT CMFWD

Col. #	Field Name	Data Name	Remarks
137	Average Price Commodity Base Matched		Content Mismatched with following only: CM CMOPT CMFWD Y/N
138	Average Price Commodity Details		CM CMOPT CMFWD
139	Average Price Commodity Details (Counterparty's Input)		Content Mismatched with following only: CM CMOPT CMFWD
140	Average Price Commodity Details Matched		Content Mismatched with following only: CM CMOPT CMFWD Y/N
141	Average Price Commodity Unit of Measure		CM CMOPT CMFWD
142	Average Price Commodity Unit of Measure (Counterparty's Input)		Content Mismatched with following only: CM CMOPT CMFWD
143	Average Price Commodity Unit of Measure Matched		Content Mismatched with following only: CM CMOPT CMFWD Y/N
144	Average Price Commodity Currency		CM CMOPT CMFWD
145	Average Price Commodity Currency (Counterparty's Input)		Content Mismatched with following only: CM CMOPT CMFWD
146	Average Price Commodity Currency Matched		Content Mismatched with following only: CM CMOPT CMFWD Y/N
147	Bullion Physical Leg Payer		CM CMOPT CMFWD
148	Bullion Physical Leg Payer (Counterparty's Input)		Content Mismatched with following only: CM CMOPT CMFWD
149	Bullion Physical Leg Payer Matched		Content Mismatched with following only: CM CMOPT CMFWD Y/N
150	Bullion Type		CM CMOPT CMFWD

Col. #	Field Name	Data Name	Remarks
151	Bullion Type (Counterparty's Input)		Content Mismatched with following only: CM CMOPT CMFWD
152	Bullion Type Matched		Content Mismatched with following only: CM CMOPT CMFWD  Y/N
153	Bullion Total Physical Quantity Unit		CM CMOPT CMFWD
154	Bullion Total Physical Quantity Unit (Counterparty's Input)		Content Mismatched with following only: CM CMOPT CMFWD
155	Bullion Total Physical Quantity Unit Matched		Content Mismatched with following only: CM CMOPT CMFWD  Y/N
156	Bullion Total Physical Quantity Quantity		CM CMOPT CMFWD
157	Bullion Total Physical Quantity Quantity (Counterparty's Input)		Content Mismatched with following only: CM CMOPT CMFWD
158	Bullion Total Physical Quantity Quantity Matched		Content Mismatched with following only: CM CMOPT CMFWD  Y/N
159	Metal Physical Leg Payer		CM CMOPT CMFWD
160	Metal Physical Leg Payer (Counterparty's Input)		Content Mismatched with following only: CM CMOPT CMFWD
161	Metal Physical Leg Payer Matched		Content Mismatched with following only: CM CMOPT CMFWD  Y/N
162	Metal Material		CM CMOPT CMFWD
163	Metal Material (Counterparty's Input)		Content Mismatched with following only: CM CMOPT CMFWD
164	Metal Material Matched		Content Mismatched with following only: CM CMOPT CMFWD  Y/N



Col. #	Field Name	Data Name	Remarks
165	Metal Grade		<div>CM</div> <div>CMOPT CMFWD</div>
166	Metal Grade (Counterparty's Input)		Content Mismatched with following only: <div>CM</div> <div>CMOPT CMFWD</div>
167	Metal Grade Matched		Content Mismatched with following only: <div>CM</div> <div>CMOPT CMFWD</div> Y/N
168	Metal Total Physical Quantity Unit		<div>CM</div> <div>CMOPT CMFWD</div>
169	Metal Total Physical Quantity Unit (Counterparty's Input)		Content Mismatched with following only: <div>CM</div> <div>CMOPT CMFWD</div>
170	Metal Total Physical Quantity Unit Matched		Content Mismatched with following only: <div>CM</div> <div>CMOPT CMFWD</div> Y/N
171	Metal Total Physical Quantity Quantity		<div>CM</div> <div>CMOPT CMFWD</div>
172	Metal Total Physical Quantity Quantity (Counterparty's Input)		Content Mismatched with following only: <div>CM</div> <div>CMOPT CMFWD</div>
173	Metal Total Physical Quantity Quantity Matched		Content Mismatched with following only: <div>CM</div> <div>CMOPT CMFWD</div> Y/N
174	Fixed Rate Payer		<div>CM</div> <div>CMSWP CMOPT</div> <div>CMFWD</div>
175	Fixed Rate Payer (Counterparty's Input)		Content Mismatched with following only: <div>CM</div> <div>CMSWP CMOPT</div> <div>CMFWD</div>
176	Fixed Rate Payer Matched		Content Mismatched with following only: <div>CM</div> <div>CMSWP CMOPT</div> <div>CMFWD</div> Y/N
177	Fixed Total Notional Quantity		<div>CM</div> <div>CMSWP</div>
178	Fixed Total Notional Quantity (Counterparty's Input)		Content Mismatched with following only: <div>CM</div> <div>CMSWP</div>

Col. #	Field Name	Data Name	Remarks
179	Fixed Total Notional Quantity Matched		Content Mismatched with following only: CM CMSWP Y/N
180	Floating Leg 1 Payer		CM CMSWP
181	Floating Leg 1 Payer (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
182	Floating Leg 1 Payer Matched		Content Mismatched with following only: CM CMSWP Y/N
183	Floating Leg 1 Commodity Instrument ID		CM CMSWP
184	Floating Leg 1 Commodity Instrument ID (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
185	Floating Leg 1 Commodity Instrument ID Matched		Content Mismatched with following only: CM CMSWP Y/N
186	Floating Leg 1 Commodity Base		CM CMSWP
187	Floating Leg 1 Commodity Base (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
188	Floating Leg 1 Commodity Base Matched		Content Mismatched with following only: CM CMSWP Y/N
189	Floating Leg 1 Commodity Details		CM CMSWP
190	Floating Leg 1 Commodity Details (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
191	Floating Leg 1 Commodity Details Matched		Content Mismatched with following only: CM CMSWP Y/N
192	Floating Leg 1 Commodity Unit of Measure		CM CMSWP

Col. #	Field Name	Data Name	Remarks
193	Floating Leg 1 Commodity Unit of Measure (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
194	Floating Leg 1 Commodity Unit of Measure Matched		Content Mismatched with following only: CM CMSWP  Y/N
195	Floating Leg 1 Commodity Currency		CM CMSWP
196	Floating Leg 1 Commodity Currency (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
197	Floating Leg 1 Commodity Currency Matched		Content Mismatched with following only: CM CMSWP  Y/N
198	Floating Leg 1 Total Notional Quantity		CM CMSWP
199	Floating Leg 1 Total Notional Quantity (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
200	Floating Leg 1 Total Notional Quantity Matched		Content Mismatched with following only: CM CMSWP  Y/N
201	Floating Leg 2 Payer		CM CMSWP
202	Floating Leg 2 Payer (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
203	Floating Leg 2 Payer Matched		Content Mismatched with following only: CM CMSWP  Y/N
204	Floating Leg 2 Commodity Instrument ID		CM CMSWP
205	Floating Leg 2 Commodity Instrument ID (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
206	Floating Leg 2 Commodity Instrument ID Matched		Content Mismatched with following only: CM CMSWP  Y/N

Col. #	Field Name	Data Name	Remarks
207	Floating Leg 2 Commodity Base		CM CMSWP
208	Floating Leg 2 Commodity Base (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
209	Floating Leg 2 Commodity Base Matched		Content Mismatched with following only: CM CMSWP  Y/N
210	Floating Leg 2 Commodity Details		CM CMSWP
211	Floating Leg 2 Commodity Details (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
212	Floating Leg 2 Commodity Details Matched		Content Mismatched with following only: CM CMSWP  Y/N
213	Floating Leg 2 Commodity Unit of Measure		CM CMSWP
214	Floating Leg 2 Commodity Unit of Measure (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
215	Floating Leg 2 Commodity Unit of Measure Matched		Content Mismatched with following only: CM CMSWP  Y/N
216	Floating Leg 2 Commodity Currency		CM CMSWP
217	Floating Leg 2 Commodity Currency (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
218	Floating Leg 2 Commodity Currency Matched		Content Mismatched with following only: CM CMSWP  Y/N
219	Floating Leg 2 Total Notional Quantity		CM CMSWP
220	Floating Leg 2 Total Notional Quantity (Counterparty's Input)		Content Mismatched with following only: CM CMSWP

Col. #	Field Name	Data Name	Remarks
221	Floating Leg 2 Total Notional Quantity Matched		Content Mismatched with following only: CM CMSWP Y/N
222	Coal Physical Leg Payer		CM CMSWP
223	Coal Physical Leg Payer (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
224	Coal Physical Leg Payer Matched		Content Mismatched with following only: CM CMSWP Y/N
225	Coal Type		CM CMSWP
226	Coal Type (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
227	Coal Type Matched		Content Mismatched with following only: CM CMSWP Y/N
228	Coal Source		CM CMSWP
229	Coal Source (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
230	Coal Source Matched		Content Mismatched with following only: CM CMSWP Y/N
231	Coal Total Physical Quantity Unit		CM CMSWP
232	Coal Total Physical Quantity Unit (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
233	Coal Total Physical Quantity Unit Matched		Content Mismatched with following only: CM CMSWP Y/N
234	Coal Total Physical Quantity Quantity		CM CMSWP

Col. #	Field Name	Data Name	Remarks
235	Coal Total Physical Quantity Quantity (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
236	Coal Total Physical Quantity Quantity Matched		Content Mismatched with following only: CM CMSWP  Y/N
237	Gas Physical Leg Payer		CM CMSWP
238	Gas Physical Leg Payer (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
239	Gas Physical Leg Payer Matched		Content Mismatched with following only: CM CMSWP  Y/N
240	Gas Type		CM CMSWP
241	Gas Type (Counterparty's Input)		Applicable to Content Mismatched with following only: CM CMSWP
242	Gas Type Matched		Content Mismatched with following only: CM CMSWP  Y/N
243	Gas Total Physical Quantity Unit		CM CMSWP
244	Gas Total Physical Quantity Unit (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
245	Gas Total Physical Quantity Unit Matched		Content Mismatched with following only: CM CMSWP  Y/N
246	Gas Total Physical Quantity Quantity		CM CMSWP
247	Gas Total Physical Quantity Quantity (Counterparty's Input)		Content Mismatched with following only: CM CMSWP

Col. #	Field Name	Data Name	Remarks
248	Gas Total Physical Quantity Quantity Matched		Applicable to Content Mismatched with following only: CM CMSWP Y/N
249	Oil Physical Leg Payer		CM CMSWP
250	Oil Physical Leg Payer (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
251	Oil Physical Leg Payer Matched		Content Mismatched with following only: CM CMSWP Y/N
252	Oil Type		CM CMSWP
253	Oil Type (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
254	Oil Type Matched		Content Mismatched with following only: CM CMSWP Y/N
255	Oil Grade		CM CMSWP
256	Oil Grade (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
257	Oil Grade Matched		Content Mismatched with following only: CM CMSWP Y/N
258	Oil Total Physical Quantity Unit		CM CMSWP
259	Oil Total Physical Quantity Unit (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
260	Oil Total Physical Quantity Unit Matched		Content Mismatched with following only: CM CMSWP Y/N
261	Oil Total Physical Quantity Quantity		CM CMSWP

Col. #	Field Name	Data Name	Remarks
262	Oil Total Physical Quantity Quantity (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
263	Oil Total Physical Quantity Quantity Matched		Content Mismatched with following only: CM CMSWP  Y/N
264	Electricity Physical Leg Payer		CM CMSWP
265	Electricity Physical Leg Payer (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
266	Electricity Physical Leg Payer Matched		Content Mismatched with following only: CM CMSWP  Y/N
267	Electricity Type		CM CMSWP
268	Electricity Type (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
269	Electricity Type Matched		Content Mismatched with following only: CM CMSWP  Y/N
270	Electricity Total Physical Quantity Unit		CM CMSWP
271	Electricity Total Physical Quantity Unit (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
272	Electricity Total Physical Quantity Unit Matched		Content Mismatched with following only: CM CMSWP  Y/N
273	Electricity Total Physical Quantity Quantity		CM CMSWP
274	Electricity Total Physical Quantity Quantity (Counterparty's Input)		Content Mismatched with following only: CM CMSWP
275	Electricity Total Physical Quantity Quantity Matched		Content Mismatched with following only: CM CMSWP  Y/N



Col. #	Field Name	Data Name	Remarks						
276	Asset Class								
277	Asset Class (Counterparty's Input)		Content Mismatched only.						
278	Asset Class Matched		Content Mismatched only.  Y/N						
279	Base Product								
280	Base Product (Counterparty's Input)		Content Mismatched only.						
281	Base Product Matched		Content Mismatched only.  Y/N						
282	Sub Product		<table><tr><th colspan="2">Product Group</th></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
283	Sub Product (Counterparty's Input)		Content Mismatched: <table><tr><th colspan="2">Product Group</th></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
284	Sub Product Matched		Content Mismatched: <table><tr><th colspan="2">Product Group</th></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>  Y/N	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
285	Transaction Type		Not applicable						
286	Transaction Type (Counterparty's Input)		Not applicable						
287	Transaction Type Matched		Not applicable  Y/N						
288	OTC Derivatives Product Taxonomy								
289	OTC Derivatives Product Taxonomy (Counterparty’s Input)		Content Mismatched only.						
290	OTC Derivatives Product Taxonomy Matched		Content Mismatched only.  Y/N						
291	Industrial Sector		Content Mismatched: <table><tr><th colspan="2">Product Group</th></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>  Trade Not Found: All product type	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									

Col. #	Field Name	Data Name	Remarks						
292	Industrial Sector (Counterparty's Input)		Content Mismatched: <table><tr><th colspan="2">Product Group</th></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
293	Industrial Sector Matched		Content Mismatched: <table><tr><th colspan="2">Product Group</th></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table> Y/N	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
294	Counterparty Industrial Sector		Content Mismatched: <table><tr><th colspan="2">Product Group</th></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table> Trade Not Found: All product type	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
295	Counterparty Industrial Sector (Counterparty's Input)		Content Mismatched: <table><tr><th colspan="2">Product Group</th></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
296	Counterparty Industrial Sector Matched		Content Mismatched: <table><tr><th colspan="2">Product Group</th></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table> Y/N	Product Group		CMSWP	CMOPT	CMFWD	
Product Group									
CMSWP	CMOPT								
CMFWD									
297	Trade Status								
298	Trade Status (Counterparty's Input)		Content Mismatched only.						

#### **D.4.6.4 Sorting for Detail Records**

Display Priority	Fields	Order
1	Reconciliation Status	In the order of: <ul style="list-style-type: none"> <li>Content Mismatched</li> <li>Trade Not Found</li> </ul>
2	Participant	In the order of: <ul style="list-style-type: none"> <li>Participant itself</li> <li>Others (Ascending)</li> </ul>
3	Participant Reporting For	Ascending
4	Trade Reference	Ascending

## D.4.7 CTRD2604 - Participant Uncertain Unlink Report

### D.4.7.1 Report Description

<b>Purpose:</b>	This report shows the list of reporting trades of participant with uncertain unlinks, per asset class. This report is generated for overseas incorporated AI only.
<b>Type:</b>	System
<b>Delivery Schedule:</b>	Day end scheduled
<b>Access Path:</b>	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

### D.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	CTRD2604-XX
Report Name	Participant Uncertain Unlink Report - <asset class>

### D.4.7.3 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, (ii) the unlinked trade is no longer active or terminated, (iii) the unlinked trade has been updated as terminated for more than 45 days, or (iv) the unlinked (active or terminated) trade is suppressed.

NOTE: This report can be omitted from display on the report list by choosing the corresponding system predefined user roles mentioned in Appendix B.3.3 in Administrative Functions.

Addition to the above, for trades that are no longer shown in “Participant Uncertain Unlink Report” can be enquired through UI function.

The different layouts for Interest Rate Derivatives, Foreign Exchange Derivatives, Equity Derivatives, Credit Derivatives and Commodity Derivatives are as follows.

**(a) Interest Rate Derivatives**

Col. #	Field Name	Data Name	Remarks	
1	Trade Party’s Trade Reference			
2	Trade Party’s User Trade Reference			
3	Trade Party’s Agent Trade Reference			
4	Trade Party’s Reference Branch			
5	Counterparty Reference Branch			
6	Trade Party’s Bilateral Comments			
7	Last Event Date			
8	Unique Transaction Identifier (UTI) Indicator			
9	Unique Transaction Identifier (UTI) - Issuer ID			
10	Unique Transaction Identifier (UTI) - UTI Value			
11	Unique Transaction Identifier - Unique Trade ID (UTI-TID)			
12	CP Trade Reference			
13	Confirmation Platform ID			
14	Clearing			
15	Trade Party	TR Entity ID		
16	Trade Party - Counterparty	TR Entity ID		
17	Trade Date			
18	Fixed Rate Payer - Participant	TR Entity ID	Product Type	
			IRFVF	IROIS
			IRSXX	IRINF
			IRCFF	IRCXX
			IRSPT	IRFRA
19	Fixed Rate Payer - Counterparty	TR Entity ID	Product Type	
			IRFVF	IROIS
			IRSXX	IRINF
			IRCFF	IRCXX
			IRSPT	
20	Known Amount Payer - Participant	TR Entity ID	Product Type	
			IRFVF	IROIS
			IRSXX	IRINF
			IRCFF	IRCXX
			IRSPT	

Col. #	Field Name	Data Name	Remarks	
21	Known Amount Payer - Counterparty	TR Entity ID	Product Type	
			IRFVF	IROIS
			IRSXX	IRINF
			IRCFF	IRCXX
			IRSPT	
22	Floating Rate Payer - Participant	TR Entity ID	Product Type	
			IRFVF	IRBSS
			IROIS	IRINF
			IRCFF	IRCBS
			IRSPT	IRCFR
			IRFRA	
23	Floating Rate Payer - Counterparty	TR Entity ID	Product Type	
			IRFVF	IRBSS
			IROIS	IRINF
			IRCFF	IRCBS
			IRSPT	
24	Inflation Rate Payer	TR Entity ID	Product Type	
			IRINF	
25	Buyer	TR Entity ID	Product Type	
			IRCFR	IRSPT
			IRFRA	
26	Seller	TR Entity ID	Product Type	
			IRCFR	IRSPT
			IRFRA	
27	Effective Date - Adjusted Date - Participant		Product Type	
			IRFRA	
28	Effective Date - Unadjusted Date - Participant		Product Type	
			IRFVF	IRBSS
			IROIS	IRSXX
			IRINF	IRCFF
			IRCXX	IRCBS
			IRSPT	IRCFR
29	Effective Date - Unadjusted Date - Counterparty		Product Type	
			IRFVF	IRBSS
			IROIS	IRSXX
			IRINF	IRCFF
			IRCXX	IRCBS
			IRSPT	
30	Termination Date - Adjusted Date - Participant		Product Type	
			IRFRA	
31	Termination Date - Unadjusted Date - Participant		Product Type	
			IRFVF	IRBSS
			IROIS	IRSXX
			IRINF	IRCFF
			IRCXX	IRCBS
			IRSPT	IRCFR

Col. #	Field Name	Data Name	Remarks	
32	Termination Date - Unadjusted Date - Counterparty		Product Type	
			IRFVF	IRBSS
			IROIS	IRSXX
			IRINF	IRCFF
			IRCXX	IRCBS
			IRSPT	
33	Notional Schedule - Participant		Product Type	
			IRFVF	IRBSS
			IROIS	IRSXX
			IRINF	IRCFF
			IRCXX	IRCBS
			IRCFR	IRSPT
34	Notional Schedule - Counterparty		Product Type	
			IRFVF	IRBSS
			IROIS	IRSXX
			IRINF	IRCFF
			IRCXX	IRCBS
			IRSPT	
35	Notional Amount Currency - Participant		Product Type	
			IRFVF	IRBSS
			IROIS	IRSXX
			IRINF	IRCFF
			IRCXX	IRCBS
			IRSPT	
36	Notional Amount Currency - Counterparty		Product Type	
			IRFVF	IRBSS
			IROIS	IRSXX
			IRINF	IRCFF
			IRCXX	IRCBS
			IRSPT	
37	Notional Amount - Participant		Product Type	
			IRFVF	IRBSS
			IROIS	IRSXX
			IRINF	IRCFF
			IRCXX	IRCBS
			IRSPT	
38	Notional Amount - Counterparty		Product Type	
			IRFVF	IRBSS
			IROIS	IRSXX
			IRINF	IRCFF
			IRCXX	IRCBS
			IRSPT	
39	Known Amount Currency - Participant		Product Type	
			IRFVF	IRCFF
			IROIS	IRCXX
			IRSXX	
			IRINF	IRSPT

Col. #	Field Name	Data Name	Remarks	
40	Known Amount Currency - Counterparty		Product Type	
			IRFVF	IRCFF
			IROIS	IRCXX
			IRSXX	
			IRINF	IRSPT
41	Known Amount - Participant		Product Type	
			IRFVF	IRCFF
			IROIS	IRCXX
			IRSXX	
			IRINF	IRSPT
42	Known Amount - Counterparty		Product Type	
			IRFVF	IRCFF
			IROIS	IRCXX
			IRSXX	
			IRINF	IRSPT
43	Fixed Rate - Participant		Product Type	
			IRFVF	IROIS
			IRSXX	IRINF
			IRCFF	IRCXX
			IRSPT	IRFRA
44	Fixed Rate - Counterparty		Product Type	
			IRFVF	IROIS
			IRSXX	IRINF
			IRCFF	IRCXX
			IRSPT	
45	Fixed Rate Schedule - Participant		Product Type	
			IRFVF	IROIS
			IRSXX	IRINF
			IRCFF	IRCXX
			IRSPT	
46	Fixed Rate Schedule - Counterparty		Product Type	
			IRFVF	IROIS
			IRSXX	IRINF
			IRCFF	IRCXX
			IRSPT	
47	Floating Rate Index - Participant		Product Type	
			IRFVF	IRBSS
			IROIS	IRINF
			IRCFF	IRCBS
			IRSPT	IRCFR
48	Floating Rate Index - Counterparty		Product Type	
			IRFVF	IRBSS
			IROIS	IRINF
			IRCFF	IRCBS
			IRSPT	

Col. #	Field Name	Data Name	Remarks	
49	Floating Rate Multiplier Schedule - Participant		Product Type	
			IRFVF	IRBSS
			IROIS	IRINF
			IRCFF	IRCBS
			IRSPT	IRCFR
50	Floating Rate Multiplier Schedule - Counterparty		Product Type	
			IRFVF	IRBSS
			IROIS	IRINF
			IRCFF	IRCBS
			IRSPT	
51	Floating Rate Tenor - Participant		Product Type	
			IRFVF	IRBSS
			IRINF	IRCFF
			IRCBS	IRCFR
			IRFRA	
52	Floating Rate Spread - Participant		Product Type	
			IRFVF	IRBSS
			IROIS	IRINF
			IRCFF	IRCBS
			IRSPT	IRCFR
53	Floating Rate Tenor - Counterparty		Product Type	
			IRFVF	IRBSS
			IRINF	IRCFF
			IRCBS	
54	Floating Rate Spread - Counterparty		Product Type	
			IRFVF	IRBSS
			IROIS	IRINF
			IRCFF	IRCBS
			IRSPT	
55	Spread Schedule - Participant		Product Type	
			IRFVF	IRBSS
			IROIS	IRINF
			IRCFF	IRCBS
			IRCFR	IRSPT
56	Spread Schedule - Counterparty		Product Type	
			IRFVF	IRBSS
			IROIS	IRINF
			IRCFF	IRCBS
			IRSPT	
57	Cap Rate Initial		Product Type	
			IRCFR	
58	Cap Rate Buyer		Product Type	
			IRCFR	
59	Cap Rate Seller		Product Type	
			IRCFR	
60	Cap Rate Schedule		Product Type	
			IRCFR	



Col. #	Field Name	Data Name	Remarks
61	Floor Rate Initial		Product Type IRCFR
62	Floor Rate Buyer		Product Type IRCFR
63	Floor Rate Seller		Product Type IRCFR
64	Floor Rate Schedule		Product Type IRCFR
65	Option Type		Product Type IRSPT
66	Exercise Style		Product Type IRSPT
67	Commencement Date - Unadjusted Date		Product Type IRSPT
68	Expiration Date - Unadjusted Date		Product Type IRSPT
69	Bermuda Exercise Dates - Unadjusted Date		Product Type IRSPT  List of Values.
70	Mandatory Early Termination Date - Unadjusted Date		Product Type IRFVF IRBSS IROIS IRSXX IRINF IRCFF IRCXX IRCBS IRCFR IRSPT
71	Optional Early Termination Exercise Style		Product Type IRFVF IRBSS IROIS IRSXX IRINF IRCFF IRCXX IRCBS IRCFR IRSPT
72	Cancelation Option Exercise Style		Product Type IRFVF IRBSS IROIS IRSXX IRINF IRCFF IRCXX IRCBS IRSPT
73	Asset Class		
74	Base Product		
75	Sub Product		Product Type IRFVF IRCFF IROIS IRCBS IRBSS IRCXX IRSXX IRSPT IRINF

Col. #	Field Name	Data Name	Remarks				
76	Transaction Type		Not applicable to Interest Rate				
77	OTC Derivatives Product Taxonomy		<table><tr><td>Product Type</td><td></td></tr><tr><td>IREXT</td><td></td></tr></table>	Product Type		IREXT	
Product Type							
IREXT							
78	Industrial Sector						
79	Counterparty Industrial Sector						
80	Trade Status						

**(b) Foreign Exchange Derivatives**

Col. #	Field Name	Data Name	Remarks				
1	Trade Party’s Trade Reference						
2	Trade Party’s User Trade Reference						
3	Trade Party’s Agent Trade Reference						
4	Trade Party’s Reference Branch						
5	Counterparty Reference Branch						
6	Trade Party’s Bilateral Comments						
7	Last Event Date						
8	Unique Transaction Identifier (UTI) Indicator						
9	Unique Transaction Identifier (UTI) - Issuer ID						
10	Unique Transaction Identifier (UTI) - UTI Value						
11	Unique Transaction Identifier - Unique Trade ID (UTI-TID)						
12	CP Trade Reference						
13	Confirmation Platform ID						
14	Clearing						
15	Trade Party	TR Entity ID	Trade party of the trade reporting party.				
16	Trade Party - Counterparty	TR Entity ID					
17	Trade Date						
18	Exchanged Currency Payer ID - First Currency		<table><tr><td colspan="2">Product Type</td></tr><tr><td>FXNDF</td><td>FXFWD</td></tr></table> <p>The First Currency and Second Currency are sorted in alphabetical order</p>	Product Type		FXNDF	FXFWD
Product Type							
FXNDF	FXFWD						

Col. #	Field Name	Data Name	Remarks
19	Exchanged Currency Payment Amount Currency - First Currency		<div>Product Type</div> <div>FXNDF    FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
20	Exchanged Currency Payment Amount - First Currency		<div>Product Type</div> <div>FXNDF    FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
21	Exchanged Currency Payer ID - Second Currency		<div>Product Type</div> <div>FXNDF    FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
22	Exchanged Currency Payment Amount Currency - Second Currency		<div>Product Type</div> <div>FXNDF    FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
23	Exchanged Currency Payment Amount - Second Currency		<div>Product Type</div> <div>FXNDF    FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>
24	Value Date		<div>Product Type</div> <div>FXNDF    FXFWD</div>
25	Exchange Rate - Quote Basis		<div>Product Type</div> <div>FXNDF    FXFWD</div>
26	Exchange Rate		<div>Product Type</div> <div>FXNDF    FXFWD</div>
27	Option Buyer ID	TR Entity ID	<div>Product Type</div> <div>FXOPT    FXNDO</div>
28	Option Seller ID	TR Entity ID	<div>Product Type</div> <div>FXOPT    FXNDO</div>
29	Option Style		<div>Product Type</div> <div>FXOPT    FXNDO</div>
30	Put Notional Currency		<div>Product Type</div> <div>FXOPT    FXNDO</div>
31	Put Notional Amount		<div>Product Type</div> <div>FXOPT    FXNDO</div>
32	Call Notional Currency		<div>Product Type</div> <div>FXOPT    FXNDO</div>
33	Call Notional Amount		<div>Product Type</div> <div>FXOPT    FXNDO</div>
34	Strike Price - Quote Basis		<div>Product Type</div> <div>FXOPT    FXNDO</div>

Col. #	Field Name	Data Name	Remarks
35	Strike Price		Product Type FXOPT FXNDO
36	Option Effective Date - Unadjusted Date		Product Type FXOPT FXNDO
37	Option Commencement - Unadjusted Date		Product Type FXOPT FXNDO
38	Option Commencement - Convention		Product Type FXOPT FXNDO
39	Value Date		Product Type FXOPT FXNDO
40	Expiration Date		Product Type FXOPT FXNDO
41	Fixing Date		Product Type FXNDF FXNDO
42	Asset Class		
43	Base Product		
44	Sub Product		
45	Transaction Type		
46	OTC Derivatives Product Taxonomy		Product Type FXEXT
47	Industrial Sector		
48	Counterparty Industrial Sector		
49	Trade Status		

**(c) Equity Derivatives**

Col. #	Field Name	Data Name	Remarks
1	Trade Party's Trade Reference		
2	Trade Party's User Trade Reference		
3	Trade Party's Agent Trade Reference		
4	Trade Party's Reference Branch		
5	Counterparty Reference Branch		
6	Trade Party's Bilateral Comments		
7	Last Event Date		
8	Unique Transaction Identifier (UTI) Indicator		
9	Unique Transaction Identifier (UTI) - Issuer ID		

Col. #	Field Name	Data Name	Remarks
10	Unique Transaction Identifier (UTI) - UTI Value		
11	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
12	CP Trade Reference		
13	Confirmation Platform ID		
14	Clearing		
15	Trade Party	TR Entity ID	Trade party of the trade reporting party.
16	Trade Party - Counterparty	TR Entity ID	
17	Trade Date		
18	Buyer ID	TR Entity ID	EQ EQOPT
19	Seller ID	TR Entity ID	EQ EQOPT
20	Underlying Asset - Asset Type		EQ EQOPT EQSWP EQVSW EQDSW
21	Underlying Asset - ID Type		EQ EQOPT EQSWP EQVSW EQDSW
22	Underlying Asset - Instrument ID		EQ EQOPT EQSWP EQVSW EQDSW
23	Option Type		EQ EQOPT
24	Strike Price Currency		EQ EQOPT
25	Strike Price		EQ EQOPT
26	Number of Options		EQ EQOPT

Col. #	Field Name	Data Name	Remarks
27	Option Entitlement		EQ EQOPT <input type="text"/>
28	Option Style		EQ EQOPT <input type="text"/>
29	Option Exercise Commencement Date - Unadjusted Date		EQ EQOPT <input type="text"/>
30	Option Exercise Expiration Date - Unadjusted Date		EQ EQOPT <input type="text"/>
31	Interest Leg Payer ID	TR Entity ID	EQ EQSWP <input type="text"/>
32	Interest Leg Receiver ID	TR Entity ID	EQ EQSWP <input type="text"/>
33	Interest Leg Notional Currency		EQ EQSWP <input type="text"/>
34	Interest Leg Notional Amount		EQ EQSWP <input type="text"/>
35	Floating Rate Option		EQ EQSWP <input type="text"/>
36	Floating Rate Spread		EQ EQSWP <input type="text"/>
37	Designated Maturity Period		EQ EQSWP <input type="text"/>
38	Fixed Rate		EQ EQSWP <input type="text"/>
39	Equity Leg Payer ID	TR Entity ID	EQ EQSWP <input type="text"/>
40	Equity Leg Receiver ID	TR Entity ID	EQ EQSWP <input type="text"/>

Col. #	Field Name	Data Name	Remarks
41	Equity Leg Termination Date - Unadjusted Date		EQ EQSWP
42	Equity Leg Initial Price Currency		EQ EQSWP
43	Equity Leg Initial Price Amount		EQ EQSWP
44	Deal Notional Amount Currency		EQ EQSWP
45	Deal Notional Amount		EQ EQSWP
46	Variance Payer ID	TR Entity ID	EQ EQVSW
47	Variance Receiver ID	TR Entity ID	EQ EQVSW
48	Variance Leg Valuation Date - Unadjusted Date		EQ EQVSW
49	Observation Start Date - Unadjusted Date		EQ EQVSW
50	Variance Amount Currency		EQ EQVSW
51	Variance Amount		EQ EQVSW
52	Volatility Strike Price		EQ EQVSW
53	Variance Strike Price		EQ EQVSW
54	Open Unit (Dividend)		EQ EQDSW
55	Dividend Amount Payer ID	TR Entity ID	EQ EQDSW

Col. #	Field Name	Data Name	Remarks
56	Dividend Amount Receiver ID	TR Entity ID	EQ EQDSW
57	Dividend Leg Termination Date - Unadjusted Date		EQ EQDSW
58	Notional Currency		EQ EQDSW
59	Notional Amount		EQ EQDSW
60	Period Start Date		EQ EQDSW
61	Period End Date		EQ EQDSW
62	Period Fixed Strike		EQ EQDSW
63	Fixed Amount Payer ID	TR Entity ID	EQ EQDSW
64	Fixed Amount Receiver ID	TR Entity ID	EQ EQDSW
65	Asset Class		
66	Base Product		
67	Sub Product		EQ EQOPT EQSWP EQVSW EQDSW
68	Transaction Type		EQ EQOPT EQSWP EQVSW EQDSW
69	OTC Derivatives Product Taxonomy		EQ EQEXT
70	Industrial Sector		
71	Counterparty Industrial Sector		
72	Trade Status		

**(d) Credit Derivatives**

Col. #	Field Name	Data Name	Remarks
1	Trade Party's Trade Reference		
2	Trade Party's User Trade Reference		



**Hong Kong Interbank Clearing Limited**  
**Operating Procedures for Hong Kong Trade Repository -**  
**User Manual for Participants (Trade Functions - Reporting Service - Appendix)**

Col. #	Field Name	Data Name	Remarks								
3	Trade Party’s Agent Trade Reference										
4	Trade Party’s Reference Branch										
5	Counterparty Reference Branch										
6	Trade Party’s Bilateral Comments										
7	Last Event Date										
8	Unique Transaction Identifier (UTI) Indicator										
9	Unique Transaction Identifier (UTI) - Issuer ID										
10	Unique Transaction Identifier (UTI) - UTI Value										
11	Unique Transaction Identifier - Unique Trade ID (UTI-TID)										
12	CP Trade Reference										
13	Confirmation Platform ID										
14	Clearing										
15	Trade Party	TR Entity ID	Trade party of the trade reporting party.								
16	Trade Party - Counterparty	TR Entity ID									
17	Trade Date										
18	Buyer ID	TR Entity ID	<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
19	Seller ID	TR Entity ID	<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
20	Effective Date - Unadjusted Date		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
21	Scheduled Termination Date - Unadjusted Date		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
22	Reference Entity - ID Type		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table>	CD		CDSNS	CDSNC				
CD											
CDSNS	CDSNC										
23	Reference Entity - Entity ID		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table>	CD		CDSNS	CDSNC				
CD											
CDSNS	CDSNC										
24	Reference Entity - Entity Name		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table>	CD		CDSNS	CDSNC				
CD											
CDSNS	CDSNC										

Col. #	Field Name	Data Name	Remarks								
25	Reference Obligation - Asset Type		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table>	CD		CDSNS	CDSNC				
CD											
CDSNS	CDSNC										
26	Reference Obligation - ID Type		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table>	CD		CDSNS	CDSNC				
CD											
CDSNS	CDSNC										
27	Reference Obligation - Instrument ID		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table>	CD		CDSNS	CDSNC				
CD											
CDSNS	CDSNC										
28	Index Reference Information - ID Type		<table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDITC	CDITI	CDIXC	CDIXI		
CD											
CDITC	CDITI										
CDIXC	CDIXI										
29	Index Reference Information - Index ID		<table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr></table>	CD		CDITC	CDITI	CDIXC	CDIXI		
CD											
CDITC	CDITI										
CDIXC	CDIXI										
30	Attachment Point		<table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDITC	CDITI				
CD											
CDITC	CDITI										
31	Exhaustion Point		<table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDITC	CDITI				
CD											
CDITC	CDITI										
32	Payment Frequency		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
33	Fixed Rate (per annum)		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
34	Notional Currency		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
35	Notional Amount		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
36	Asset Class										
37	Base Product										
38	Sub Product		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
39	Transaction Type		<table><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI
CD											
CDSNC	CDSNS										
CDIXC	CDIXI										
CDITC	CDITI										
40	OTC Derivatives Product Taxonomy		<table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table>	CD		CDEXT					
CD											
CDEXT											
41	Industrial Sector										

Col. #	Field Name	Data Name	Remarks
42	Counterparty Industrial Sector		
43	Trade Status		

**(e) Commodity Derivatives**

Col. #	Field Name	Data Name	Remarks
1	Trade Party's Trade Reference		
2	Trade Party's User Trade Reference		
3	Trade Party's Agent Trade Reference		
4	Trade Party's Reference Branch		
5	Counterparty Reference Branch		
6	Trade Party's Bilateral Comments		
7	Last Event Date		
8	Unique Transaction Identifier (UTI) Indicator		
9	Unique Transaction Identifier (UTI) - Issuer ID		
10	Unique Transaction Identifier (UTI) - UTI Value		
11	Unique Transaction Identifier - Unique Trade ID (UTI-TID)		
12	CP Trade Reference		
13	Confirmation Platform ID		
14	Clearing		
15	Trade Party	TR Entity ID	Trade party of the trade reporting party.
16	Trade Party - Counterparty	TR Entity ID	
17	Trade Date		
18	Option Buyer	TR Entity ID	Product Group CMOPT <input type="text"/>
19	Option Seller	TR Entity ID	Product Group CMOPT <input type="text"/>
20	Option Type		Product Group CMOPT <input type="text"/>
21	Option Commodity Instrument ID		Product Group CMOPT <input type="text"/>
22	Option Commodity Base		Product Group CMOPT <input type="text"/>
23	Option Commodity Details		Product Group CMOPT <input type="text"/>

Col. #	Field Name	Data Name	Remarks
24	Option Commodity Unit of Measure		Product Group CMOPT
25	Option Commodity Currency		Product Group CMOPT
26	Option Style		Product Group CMOPT
27	Option Effective Date - Unadjusted Date		Product Group CMOPT
28	Option Commencement Date - Unadjusted Date		Product Group CMOPT
29	Expiration Date - Unadjusted Date		Product Group CMOPT
30	Option Total Notional Quantity		Product Group CMOPT
31	Strike Price Per Unit Currency		Product Group CMOPT
32	Strike Price Per Unit Amount		Product Group CMOPT
33	Strike Price Per Unit Schedule		Product Group CMOPT
34	Option Floating Strike Price Per Unit Commodity Instrument ID		Product Group CMOPT
35	Option Floating Strike Price Per Unit Commodity Base		Product Group CMOPT
36	Option Floating Strike Price Per Unit Commodity Details		Product Group CMOPT
37	Option Floating Strike Price Per Unit Commodity Unit of Measure		Product Group CMOPT
38	Option Floating Strike Price Per Unit Commodity Currency		Product Group CMOPT
39	Physical Option Style		Product Group CMOPT
40	Physical Option Commencement Dates - Unadjusted Date		Product Group CMOPT
41	Physical Expiration Dates - Unadjusted Date		Product Group CMOPT
42	Effective Date - Unadjusted Date		Product Group CMSWP
43	Termination Date - Unadjusted Date		Product Group CMSWP
44	Value Date - Unadjusted Date		Product Group CMFWD CMOPT

Col. #	Field Name	Data Name	Remarks
45	Average Price Payer	TR Entity ID	Product Group CMOPT CMFWD
46	Average Price Commodity Instrument ID		Product Group CMOPT CMFWD
47	Average Price Commodity Base		Product Group CMOPT CMFWD
48	Average Price Commodity Details		Product Group CMOPT CMFWD
49	Average Price Commodity Unit of Measure		Product Group CMOPT CMFWD
50	Average Price Commodity Currency		Product Group CMOPT CMFWD
51	Bullion Physical Leg Payer	TR Entity ID	Product Group CMOPT CMFWD
52	Bullion Type		Product Group CMSWP
53	Bullion Total Physical Quantity Unit		Product Group CMSWP
54	Bullion Total Physical Quantity Quantity		Product Group CMSWP
55	Metal Physical Leg Payer	TR Entity ID	Product Group CMOPT CMFWD
56	Metal Material		Product Group CMSWP
57	Metal Grade		Product Group CMSWP
58	Metal Total Physical Quantity Unit		Product Group CMSWP
59	Metal Total Physical Quantity Quantity		Product Group CMSWP
60	Fixed Rate Payer	TR Entity ID	Product Group CMSWP CMOPT CMFWD
61	Fixed Total Notional Quantity		Product Group CMSWP
62	Floating Leg 1 Payer	TR Entity ID	Product Group CMSWP
63	Floating Leg 1 Commodity Instrument ID		Product Group CMSWP
64	Floating Leg 1 Commodity Base		Product Group CMSWP
65	Floating Leg 1 Commodity Details		Product Group CMSWP

Col. #	Field Name	Data Name	Remarks
66	Floating Leg 1 Commodity Unit of Measure		Product Group CMSWP
67	Floating Leg 1 Commodity Currency		Product Group CMSWP
68	Floating Leg 1 Total Notional Quantity		Product Group CMSWP
69	Floating Leg 2 Payer	TR Entity ID	Product Group CMSWP
70	Floating Leg 2 Commodity Instrument ID		Product Group CMSWP
71	Floating Leg 2 Commodity Base		Product Group CMSWP
72	Floating Leg 2 Commodity Details		Product Group CMSWP
73	Floating Leg 2 Commodity Unit of Measure		Product Group CMSWP
74	Floating Leg 2 Commodity Currency		Product Group CMSWP
75	Floating Leg 2 Total Notional Quantity		Product Group CMSWP
76	Coal Physical Leg Payer	TR Entity ID	Product Group CMSWP
77	Coal Type		Product Group CMSWP
78	Coal Source		Product Group CMSWP
79	Coal Total Physical Quantity Unit		Product Group CMSWP
80	Coal Total Physical Quantity Quantity		Product Group CMSWP
81	Gas Physical Leg Payer	TR Entity ID	Product Group CMSWP
82	Gas Type		Product Group CMSWP
83	Gas Total Physical Quantity Unit		Product Group CMSWP
84	Gas Total Physical Quantity Quantity		Product Group CMSWP
85	Oil Physical Leg Payer	TR Entity ID	Product Group CMSWP
86	Oil Type		Product Group CMSWP

Col. #	Field Name	Data Name	Remarks
87	Oil Grade		Product Group CMSWP
88	Oil Total Physical Quantity Unit		Product Group CMSWP
89	Oil Total Physical Quantity Quantity		Product Group CMSWP
90	Electricity Physical Leg Payer	TR Entity ID	Product Group CMSWP
91	Electricity Type		Product Group CMSWP
92	Electricity Total Physical Quantity Unit		Product Group CMSWP
93	Electricity Total Physical Quantity Quantity		Product Group CMSWP
94	Asset Class		
95	Base Product		
96	Sub Product		Product Group CMSWP CMOPT CMFWD
97	Transaction Type		Not applicable
98	OTC Derivatives Product Taxonomy		
99	Industrial Sector		
100	Counterparty Industrial Sector		
101	Trade Status		

#### **D.4.7.4 Sorting for Detail Records**

Display Priority	Fields	Order
1	Trade Reference	Ascending

## D.4.8 CTRD2701 - Participant Valuation Request Report

### D.4.8.1 Report Description

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

### D.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	CTRD2701
Report Name	Participant Valuation Request Report

### D.4.8.3 Report Details

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

Col. #	Field Name	Data Name	Remarks
1	Participant	Participant ID	
2	Participant Name		
3	Participant Reporting For	Trade Counterparty Identifier	
4	Participant Reporting For ID Type	ID Type	
5	Participant Reporting For Party Name	Party Name	
6	Counterparty	Trade Counterparty Identifier	
7	Counterparty ID Type	ID Type	
8	Counterparty Name	Party Name	
9	TR Valuation Request Reference		
10	Valuation Request ID		
11	Request Type		
12	Trade Reference		
13	User Trade Reference		
14	Agent Trade Reference		



Col. #	Field Name	Data Name	Remarks																																
15	Unique Transaction Identifier (UTI) - Issuer ID																																		
16	Unique Transaction Identifier (UTI) - UTI Value																																		
17	Unique Transaction Identifier - Unique Trade ID (UTI-TID)																																		
18	Asset Class																																		
19	Base Product																																		
20	Sub Product		<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRSPT	IRINF		EQ		EQOPT	EQSWP	EQVSW	EQDSW	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI	CM		CMSWP	CMOPT	CMFWD	
IR																																			
IRFVF	IRCFF																																		
IROIS	IRCBS																																		
IRBSS	IRCXX																																		
IRSXX	IRSPT																																		
IRINF																																			
EQ																																			
EQOPT	EQSWP																																		
EQVSW	EQDSW																																		
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CDSNC	CDSNS																																		
CDIXC	CDIXI																																		
CDITC	CDITI																																		
CM																																			
CMSWP	CMOPT																																		
CMFWD																																			
21	Transaction Type		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI																		
EQ																																			
EQOPT	EQSWP																																		
EQVSW	EQDSW																																		
CD																																			
CDSNC	CDSNS																																		
CDIXC	CDIXI																																		
CDITC	CDITI																																		
22	Reporting Time																																		
23	Creation Timestamp																																		
24	Late Submission																																		
25	Source																																		
26	Valuation Date for Deletion																																		
27	Valuation Date Time (Reporting For)																																		
28	Valuation Value Currency (Reporting For)																																		
29	Valuation Value Amount (Reporting For)																																		
30	Valuation Type (Reporting For)																																		
31	Valuation Source (Reporting For)																																		
32	Valuation Reference Model (Reporting For)																																		

Col. #	Field Name	Data Name	Remarks
33	Additional Comments		
34	Valuation Date Time (Counterparty)		
35	Valuation Value Currency (Counterparty)		
36	Valuation Value Amount (Counterparty)		
37	Valuation Type (Counterparty)		
38	Valuation Source (Counterparty)		
39	Valuation Reference Model (Counterparty)		
40	Valuation Date Time (CCP)		
41	Valuation Value Currency (CCP)		
42	Valuation Value Amount (CCP)		
43	Valuation Type (CCP)		
44	Valuation Source (CCP)		
45	Valuation Reference Model (CCP)		
46	Remarks 1		
47	Remarks 2		
48	Remarks 3		
49	Submitting Party	Participant ID	
50	File Name		
51	File Reference		
52	User ID		
53	Channel		

#### **D.4.8.4 Sorting for Detail Records**

Display Priority	Fields	Order
1	Creation Timestamp	Ascending
2	TR Valuation Request Reference	Ascending

## D.4.9 CTRD2702 - Participant Missing Valuation Data Report

### D.4.9.1 Report Description

<b>Purpose:</b>	This report shows list of trades that has missing valuation data. After the MTM valuation reporting effective date, trades will be treated as having missing valuation data if there is no valuation reported on a day on or after MTM valuation reporting cut-off date. Thus, it will be listed in the report.  With T + 2 reporting timeframe, valuations which are not reported on T, T + 1 will not be shown on this report.
<b>Type:</b>	System
<b>Delivery Schedule:</b>	Day end scheduled
<b>Access Path:</b>	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

### D.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	CTRD2702
Report Name	Participant Missing Valuation Data Report

### D.4.9.3 Report Details

The report does not include following trades:

- i. Exempted trade
- ii. Withdrawn trade

Col. #	Field Name	Data Name	Remarks
1	Participant	Participant ID	
2	Participant Name		
3	Asset Class		
4	Base Product		

Col. #	Field Name	Data Name	Remarks																																
5	Sub Product		<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRSPT	IRINF		EQ		EQOPT	EQSWP	EQVSW	EQDSW	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI	CM		CMSWP	CMOPT	CMFWD	
IR																																			
IRFVF	IRCFF																																		
IROIS	IRCBS																																		
IRBSS	IRCXX																																		
IRSXX	IRSPT																																		
IRINF																																			
EQ																																			
EQOPT	EQSWP																																		
EQVSW	EQDSW																																		
CD																																			
CDSNC	CDSNS																																		
CDIXC	CDIXI																																		
CDITC	CDITI																																		
CM																																			
CMSWP	CMOPT																																		
CMFWD																																			
6	Transaction Type		<table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>	EQ		EQOPT	EQSWP	EQVSW	EQDSW	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI																		
EQ																																			
EQOPT	EQSWP																																		
EQVSW	EQDSW																																		
CD																																			
CDSNC	CDSNS																																		
CDIXC	CDIXI																																		
CDITC	CDITI																																		
7	Trade Reference																																		
8	User Trade Reference																																		
9	Agent Trade Reference																																		
10	Unique Transaction Identifier (UTI) - Issuer ID																																		
11	Unique Transaction Identifier (UTI) - UTI Value																																		
12	Unique Transaction Identifier - Unique Trade ID (UTI-TID)																																		
13	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.																																
14	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																																

#### D.4.9.4 Sorting for Detail Records

Display Priority	Fields	Order
1	Asset Class	Refer to appendix B.2
2	Base Product	Refer to appendix B.2
3	Sub Product	Refer to appendix B.2.
4	Transaction Type	Refer to appendix B.2
5	Trade Reference	Ascending
6	Month	Ascending

## **D.5 Capture Reports**

### **D.5.1 CTRR5501 - Trade Event Request File Capture Report**

#### **D.5.1.1 Report Description**

<b>Purpose:</b>	This report shows a list of trade request capture responses of a file with determined reporting service submitted from all channels.
<b>Type:</b>	System
<b>Delivery Schedule:</b>	Upon file submission

#### **D.5.1.2 Header Record**

<b>Fields</b>	<b>Description</b>
Report ID	CTRR5501
Report Name	Trade Event Request Capture Report - Reporting Trade

### D.5.1.3 Report Layout

Report ID:	CTRR5501	HONG KONG MONETARY AUTHORITY	YYYY-MM-DD HH:MM:SS	Page: ZZZZ9
As at:	YYYY-MM-DD HH:MM:SS	HONG KONG TRADE REPOSITORY		
Participant:	XXXXXXXXXXXXXXXXXX			

**Trade Event Request Capture Report - Reporting Trade**

Reporting Party	:	XXXXXXXXXXXXXXXXXX
Submitting Agent	:	XXXXXXXXXXXXXXXXXX
Request File Name	:	XX
Request File Reference	:	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
File Capture Timestamp	:	YYYY-MM-DD HH:MM:SS
Response File Name	:	XX
Response File Reference	:	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Response Generation Timestamp	:	YYYY-MM-DD HH:MM:SS
Reason Code	:	XXXXXX
Reason Description	:	XX XX XX

Number of Trade Event Response : 999

No.	Event Request ID	Event Reference	User/Agent Reference	Event Status
	Event Response ID		Trade Reference	
	Reason Code - Reason Description			
ZZ9	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Oyyymddnnnnnn XXXXXX - XXX XX XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX Eyyymddnnnnnn	XXXXXXXXXXXXXXXXXXXX Tyymddnnnnnn	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
ZZ9	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX Oyyymddnnnnnn XXXXXX - XXX XX XXXXXXXXXXXXXXXXXXXX	XXXXXXXXXXXXXXXXXXXX Eyyymddnnnnnn	XXXXXXXXXXXXXXXXXXXX Tyymddnnnnnn	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX

\*\*\* End of Report \*\*\*

For any field which is not applicable, “-” will be displayed.

For each trade event response, “-” will be displayed in Event Status if the event request is rejected or cancelled by system. In such circumstance, Reason Code - Reason Description will be provided with detailed reason description. For other cases, “-” will be displayed in this field while status value is displayed in Event Status.

As HKTR system supports return of multiple error messages, a maximum number of 20 error messages will be returned in each trade event response.

For the field Reason Description in both file level response and trade event response, the number of line displayed is depended on the actual length of the reason description and it can be displayed up to the maximum as defined in system.

#### **D.5.1.4 Sorting for Detail Records**

The order of Trade Event Responses is same as the order of their corresponding requests in request file.



## **D.5.2 CTRR5502 - Valuation Request File Capture Report**

### **D.5.2.1 Report Description**

<b>Purpose:</b>	This report shows a list of valuation request file capture responses of a file submitted from all channels.
<b>Type:</b>	System
<b>Delivery Schedule:</b>	Upon file submission

### **D.5.2.2 Header Record**

<b>Fields</b>	<b>Description</b>
Report ID	CTRR5502
Report Name	Valuation Request File Capture Report

### D.5.2.3 Report Layout

Page 521

[illegible]

For any field which is not applicable, “-” will be displayed.

For each valuation request file capture response, “-” will be displayed in Capture Status if the valuation request file is rejected or cancelled by system. In such circumstance, Reason Code - Reason Description will be provided with detailed reason description. For other cases, “-” will be displayed in this field while status value is displayed in Capture Status.

As HKTR system supports return of multiple error messages, a maximum number of 20 error messages will be returned in each valuation file capture response.

For the field Reason Description in both file level response and valuation request response, the number of line displayed is depended on the actual length of the reason description and it can be displayed up to the maximum as defined in system.

#### **D.5.2.4 Sorting for Detail Records**

The order of Valuation File Capture Responses is same as the order of their corresponding requests in request file.

### **D.5.3 CTRR5999 - Request File Capture Report - Unrecognized Service Type**

#### **D.5.3.1 Report Description**

<b>Purpose:</b>	This report shows a capture file response for undetermined service exceptional case submitted via FTS or FileAct channel.
<b>Type:</b>	System
<b>Delivery Schedule:</b>	Upon file submission

#### **D.5.3.2 Header Record**

<b>Fields</b>	<b>Description</b>
Report ID	CTRR5999
Report Name	Request Capture Report - Unrecognized Service Type

## D.6 Archived Reports

### D.6.1 CTRI7101 - Trade Archive Request Report

#### D.6.1.1 Report Description

<b>Purpose:</b>	This requested archive report shows the archived trade and its historical details of a specific trade.
<b>Type:</b>	Archive
<b>Delivery Schedule:</b>	On request

#### D.6.1.2 Header Record

Fields	Description
Report ID	CTRI7101
Report Name	Trade Archive Request Report - Reporting Trade

#### D.6.1.3 Report Details

Col. #	Field Name	Data Name	Remarks																																
1	Asset Class																																		
2	Base Product																																		
3	Sub Product		<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRSPT</td></tr><tr><td>IRINF</td><td></td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRSPT	IRINF		EQ		EQOPT	EQSWP	EQVSW	EQDSW	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI	CM		CMSWP	CMOPT	CMFWD	
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5	OTC Derivatives Product Taxonomy		<table><tr><td colspan="2">IR</td></tr><tr><td>IREXT</td><td></td></tr><tr><td colspan="2">FX</td></tr><tr><td>FXEXT</td><td></td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr></table>	IR		IREXT		FX		FXEXT		EQ		EQEXT																					
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Col. #	Field Name	Data Name	Remarks																																						
			<table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr><tr><td colspan="2">CM</td></tr><tr><td>- all -</td><td></td></tr></table>	CD		CDEXT		CM		- all -																															
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6	Trade Type																																								
7	Exempted Trade																																								
8	Trade Reference																																								
9	User Trade Reference																																								
10	Agent Trade Reference																																								
11	CP Trade Reference																																								
12	Unique Transaction Identifier (UTI) - Issuer ID																																								
13	Unique Transaction Identifier (UTI) - UTI Value																																								
14	Unique Transaction Identifier - Unique Trade ID (UTI-TID)																																								
15	Participant	Participant ID																																							
16	Participant Name																																								
17	Participant’s LEI	LEI																																							
18	Participant Reporting For Role	Party Role	<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRFRA</td></tr><tr><td>IRINF</td><td>IRCFR</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">FX</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRFRA	IRINF	IRCFR	IRSPT		FX		FXOPT	FXNDO	EQ		EQOPT	EQSWP	EQVSW	EQDSW	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI	CM		CMSWP	CMOPT	CMFWD	
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19	Participant Reporting For	Trade Counterparty Identifier																																							
20	Participant Reporting For ID Type	ID Type																																							
21	Participant Reporting For Party Name	Party Name																																							
22	Participant Reporting For (Original Input Code)	Trade Counterparty Identifier																																							
23	Participant Reporting For ID Type (Original Input Code)	ID Type																																							
24	Participant Reporting For Party Name (Original Input Code)	Party Name																																							
25	Participant Reporting For’s LEI	LEI																																							
26	Counterparty	Trade Counterparty																																							

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Col. #	Field Name	Data Name	Remarks																																						
		Identifier																																							
27	Counterparty ID Type	ID Type																																							
28	Counterparty Name	Party Name																																							
29	Counterparty Participant’s LEI	LEI																																							
30	Counterparty (Original Input Code)	Trade Counterparty Identifier																																							
31	Counterparty ID Type (Original Input Code)	ID Type																																							
32	Counterparty Name (Original Input Code)	Party Name																																							
33	Counterparty Role	Party Role	<table><tr><td colspan="2">IR</td></tr><tr><td>IRFVF</td><td>IRCFF</td></tr><tr><td>IROIS</td><td>IRCBS</td></tr><tr><td>IRBSS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td>IRFRA</td></tr><tr><td>IRINF</td><td>IRCFR</td></tr><tr><td>IRSPT</td><td></td></tr><tr><td colspan="2">FX</td></tr><tr><td>FXOPT</td><td>FXNDO</td></tr><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td>EQSWP</td></tr><tr><td>EQVSW</td><td>EQDSW</td></tr><tr><td colspan="2">CD</td></tr><tr><td>CDSNC</td><td>CDSNS</td></tr><tr><td>CDIXC</td><td>CDIXI</td></tr><tr><td>CDITC</td><td>CDITI</td></tr><tr><td colspan="2">CM</td></tr><tr><td>CMSWP</td><td>CMOPT</td></tr><tr><td>CMFWD</td><td></td></tr></table>	IR		IRFVF	IRCFF	IROIS	IRCBS	IRBSS	IRCXX	IRSXX	IRFRA	IRINF	IRCFR	IRSPT		FX		FXOPT	FXNDO	EQ		EQOPT	EQSWP	EQVSW	EQDSW	CD		CDSNC	CDSNS	CDIXC	CDIXI	CDITC	CDITI	CM		CMSWP	CMOPT	CMFWD	
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35	Agent	Participant ID																																							
36	Trade Status																																								
37	Last Event Date																																								
38	Last Event Effective Date																																								
39	Creation Timestamp	Trade Creation Timestamp																																							
40	Reporting Interface																																								
41	Link Status		Latest trade image only																																						
42	Linked Trade Reference		Latest trade image only																																						
43	Late Matching		Latest trade image only																																						
44	Suppress Uncertain Indicator																																								
45	Trade Execution Time																																								
46	Bilateral Comments																																								
47	Special Terms Indicator																																								
48	Special Terms Brief Description	Special Terms																																							
49	Backloading																																								
50	Backloading Date																																								
51	Last Reconciliation Status		Latest trade image only																																						
52	Last Reconciliation Status Update Time		Latest trade image only																																						
*	Field Group “Trade Details v2.0”																																								



Col. #	Field Name	Data Name	Remarks																				
+1	Update Time	Trade Update Time																					
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+4	System Event Type																						
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+9	Attachment Submitting User ID		<table><tr><td>IR</td><td></td></tr><tr><td>IREXT</td><td></td></tr><tr><td>FX</td><td></td></tr><tr><td>FXEXT</td><td></td></tr><tr><td>EQ</td><td></td></tr><tr><td>EQEXT</td><td></td></tr><tr><td>CD</td><td></td></tr><tr><td>CDEXT</td><td></td></tr><tr><td>CM</td><td></td></tr><tr><td>CMEXT</td><td></td></tr></table>	IR		IREXT		FX		FXEXT		EQ		EQEXT		CD		CDEXT		CM		CMEXT	
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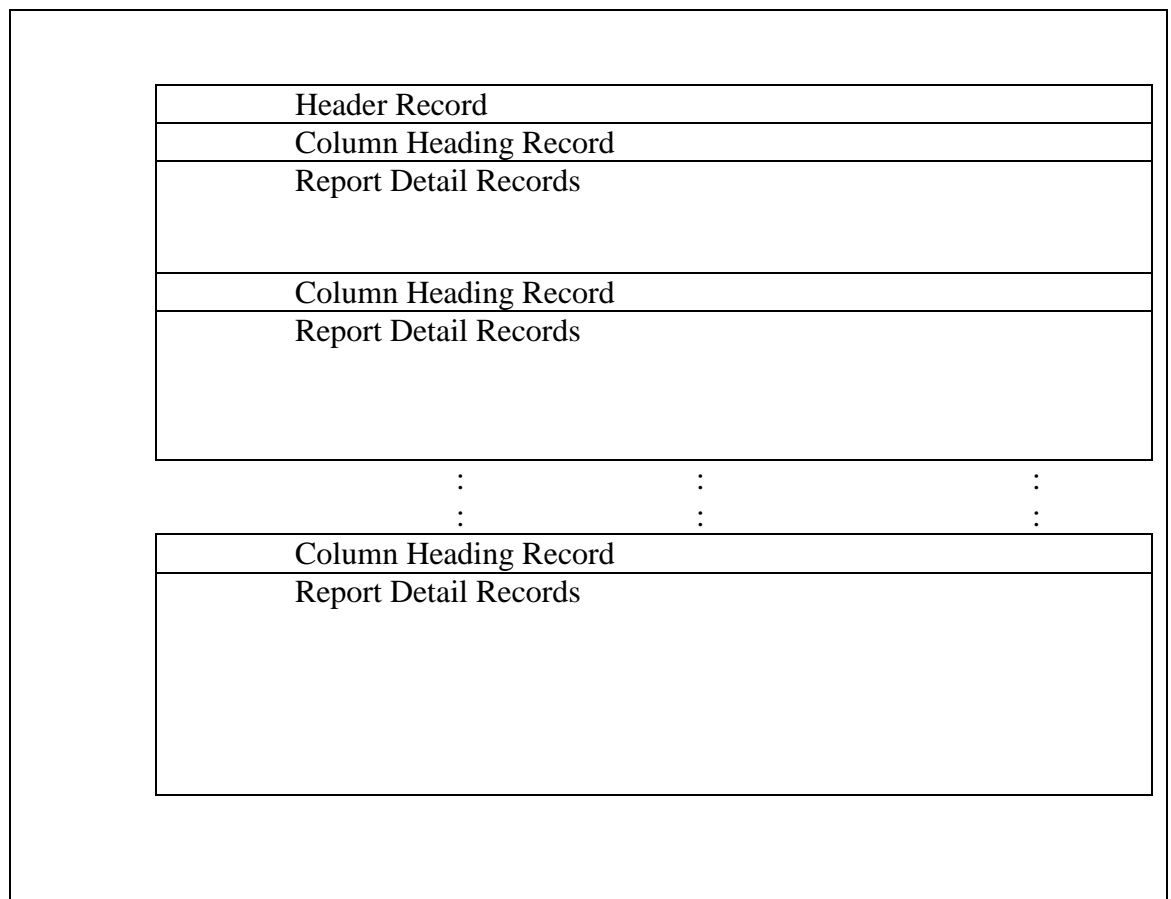
Col. #	Field Name	Data Name	Remarks
			CMEXT <input type="text"/>

#### D.6.1.4 Sorting for Detail Records

	Fields	Order
1	Trade Reference	Ascending
2	Update Time	Ascending

#### D.6.1.5 Report Structure

Under some situations, multiple column headings may exist in the reports. 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. This situation may occur when different sub-products are referred within the same report.

For example, there is a UTI which was originally assigned to an Interest Rate trade. After it was archived, the UTI was reused and assigned to another Foreign Exchange trade. Subsequently, the Foreign Exchange trade was also archived and reporting entity make use of the UTI to request the archive request reports

## **D.6.2 CTRI7102 - Trade Event Archive Request Report**

### **D.6.2.1 Report Description**

<b>Purpose:</b>	This requested archive report shows the archived trade events of a specific trade.
<b>Type:</b>	Archive
<b>Delivery Schedule:</b>	On request

### **D.6.2.2 Header Record**

<b>Fields</b>	<b>Description</b>
Report ID	CTRI7102
Report Name	Trade Event Archive Request Report - Reporting Trade

### **D.6.2.3 Report Details**

For the report details, please refer to Section D.4.1 master report of CTRD 2501 across asset classes.

### **D.6.2.4 Sorting for Detail Records**

For the sorting details, please refer to Section D.4.1.4 master report of CTRD 2501 across asset classes.

### **D.6.2.5 Report Structure**

For the report structure, please refer to Section D.6.1.5.

## **D.6.3 CTRI7103 - Valuation Request Archive Request Report**

### **D.6.3.1 Report Description**

<b>Purpose:</b>	This archive report shows the archived valuation request of a specific trade.
<b>Type:</b>	Archive
<b>Delivery Schedule:</b>	On request

#### **D.6.3.2 Header Record**

<b>Fields</b>	<b>Description</b>
Report ID	CTRI7103
Report Name	Valuation Request Archive Request Report

#### **D.6.3.3 Report Details**

For the report details, please refer to Section D.4.8.3, CTRD 2701 Participant Valuation Request Report.

#### **D.6.3.4 Sorting for Detail Records**

For the sorting details, please refer to Section D.4.8.4, CTRD 2701 Participant Valuation Request Report.

### D.6.3.5 Report Layout

Report ID:	CTRR5999	HONG KONG MONETARY AUTHORITY	YYYY-MM-DD HH:MM:SS	Page: ZZZZ9
As at:	YYYY-MM-DD HH:MM:SS	HONG KONG TRADE REPOSITORY		
Participant:	XXXXXXXXXXXXXXXX			
Request Capture Report - Unrecognized Service Type				
Trade/Reporting Party	:	XXXXXXXXXXXXXXXX		
Submitting Agent	:	XXXXXXXXXXXXXXXX		
Request File Name	:	XX		
Request File Reference	:	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		
File Capture Timestamp	:	YYYY-MM-DD HH:MM:SS		
Response File Name	:	XX		
Response File Reference	:	XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX		
Response Generation Timestamp	:	YYYY-MM-DD HH:MM:SS		
Reason Code	:	XXXXXX		
Reason Description	:	XX XX XX		
*** End of Report ***				

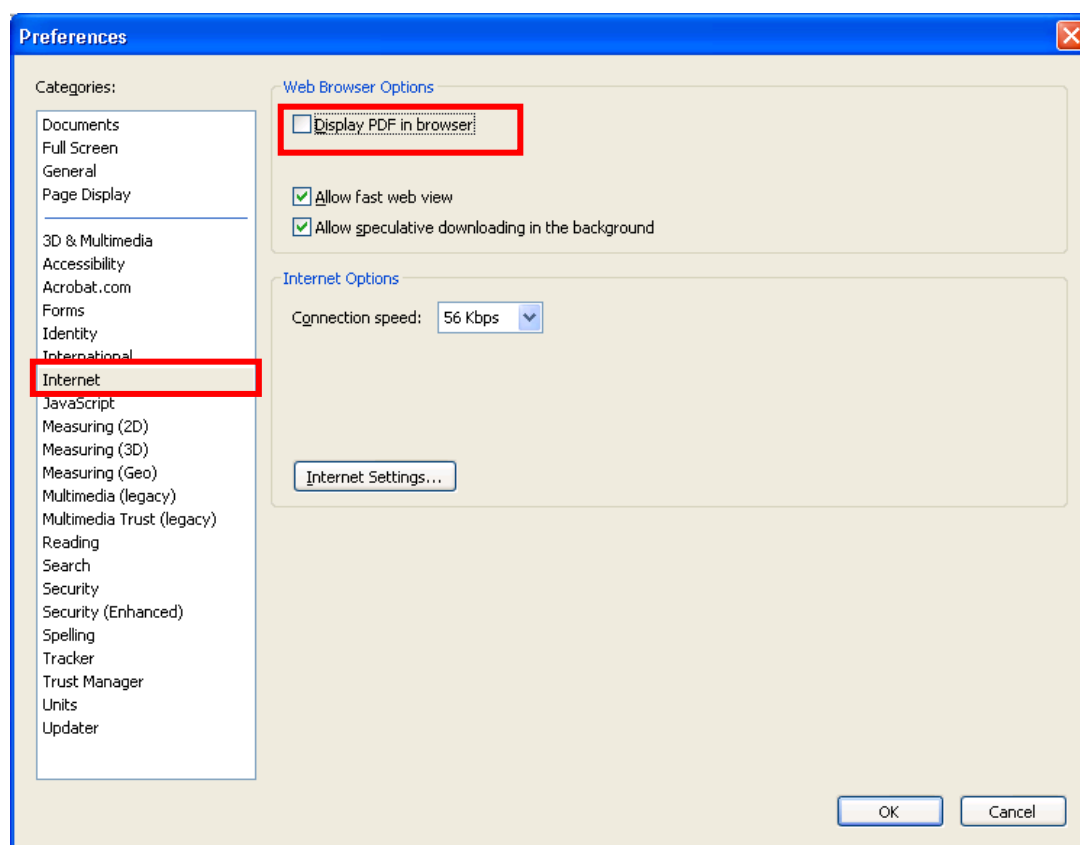
For the field Reason Description in both file level response and trade event response, the number of line displayed depends on the actual length of the reason description and it is displayed up to a maximum length defined in system.

#### **D.6.3.6    Sorting for Detail Records**

Not applicable since only one file is included for each capture report.

## APPENDIX E 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.

## ANNEX 1 UPDATES OF REPORTS LAYOUT AND THEIR CORRESPONDING FIELDS BETWEEN VERSION 2.1 & 3.0

This annex lists out the major differences of reports layout and their corresponding fields between version 2.1 and 3.0, including field renaming, adding/ removing/ splitting of fields, reallocations of fields and updates in the applicable product type of the fields etc.

Appendix	Heading / Report ID	Change of field(s) between version 2.1 and 3.0
D.2.2.1	Trade Event v1.0	1. Renamed “Participant Role” to “Participant Reporting For Role”
D.2.2.2	Trade Event v2.0	1. Renamed “Participant Role” to “Participant Reporting For Role” 2. Added new field “Participant Reporting For Place of Incorporation” 3. Added new field “Unique Transaction Identifier - Unique Trade ID (UTI-TID)” 4. Added new field “OTC Derivatives Product Taxonomy” 5. Certain fields are updated and applicable to specified trade event type
D.2.2.3	Alleged Trade Event v2.0	1. Added new field “Unique Transaction Identifier - Unique Trade ID (UTI-TID)”
D.2.3.1	Trade Details / Event Details - IRS Floating vs. Fixed / Overnight Index Swap v1.0	1. Renamed “Reserved 1” to “Obsoleted Field 1” 2. Renamed “Reserved 2 ” to “Obsoleted Field 2” 3. Renamed “Unique Transaction Identifier - Unique Trade ID (UTI-TID) - UTI Value” to “Unique Transaction Identifier - Unique Trade ID (UTI-TID)”
D.2.3.2	Trade Details / Event Details - Basis Swap v1.0	1. Renamed “Reserved 1” to “Obsoleted Field 1” 2. Renamed “Reserved 2” to “Obsoleted Field 2”



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D.2.3.3	Trade Details / Event Details - FX Non-Deliverable Forward v1.0	<ol style="list-style-type: none"> <li>1. Renamed “Reserved 1” to “Obsoleted Field 1”</li> <li>2. Renamed “Reserved 2” to “Obsoleted Field 2”</li> <li>3. Renamed “Unique Transaction Identifier - Unique Trade ID (UTI-TID) - UTI Value” to “Unique Transaction Identifier - Unique Trade ID (UTI-TID) ”</li> <li>4. Renamed “Quote Basis” to “Exchange Rate - Quote Basis”</li> <li>5. Added new field “Exchanged Currency Payment Amount - Second Currency”</li> <li>6. Added new field “Exchanged Currency Payer ID - Base Currency”</li> <li>7. Added new field “Exchanged Currency Payer ID Type - Base Currency”</li> <li>8. Added new field “Exchanged Currency Payer Party Name - Base Currency”</li> <li>9. Renamed “Exchanged Currency Payment Amount - Second Currency” to “Exchanged Currency Payment Amount Currency - Base Currency”</li> <li>10. Added new field “Exchanged Currency Payment Amount - Base Currency”</li> <li>11. Added new field “Exchanged Currency Payer ID - Quote Currency”</li> <li>12. Added new field “Exchanged Currency Payer ID Type - Quote Currency”</li> <li>13. Added new field “Exchanged Currency Payer Party Name - Quote Currency”</li> <li>14. Added new field “Exchanged Currency Payment Amount Currency - Quote Currency”</li> <li>15. Added new field “Exchanged Currency Payment Amount - Quote Currency”</li> <li>16. Certain fields are updated and do not show in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519</li> </ol>
D.2.5	Trade Details / Event Details - Cross Asset v2.0	<ol style="list-style-type: none"> <li>1. Removed “Unique Transaction Identifier - Unique Trade ID (UTI-TID)”</li> <li>2. Added new field “Executing Broker / Prime Broker”</li> <li>3. Added new field “Counterparty Executing Broker / Prime Broker”</li> <li>4. Added new field “Trade Party 1 Place of Incorporation”</li> <li>5. Added new field “Trade Party 2 Place of Incorporation”</li> <li>6. Added new field “Master Document Transaction Type / Underlying Master Document Transaction Type”</li> <li>7. Added new field “Master Document Transaction Date / Underlying Master Document Transaction Date”</li> <li>8. Added new field “Master Confirmation Annex Date”</li> <li>9. Added new field “Documentation Type”</li> <li>10. Added new field “Remarks 1”</li> </ol>

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		11. Added new field “Remarks 2”
D.2.5.1	Trade Details / Event Details - InterestRate:IRSwap:FixedFloat / InterestRate:IRSwap:OIS v2.0	1. Added new field “Known Amount Currency - Participant” 2. Added new field “Known Amount - Participant” 3. Added new field “Known Amount Currency - Counterparty” 4. Added new field “Known Amount - Counterparty” 5. Added new field “Floating Rate Multiplier - Participant” 6. Added new field “Floating Rate Multiplier - Counterparty” 7. Renamed ‘Field Group “Settlement Provision - Participant v2.0”’ to ‘Field Group “Settlement Provision - InterestRate:IRSwap Participant v2.0”’ 8. Renamed ‘Field Group “Settlement Provision - Counterparty v2.0”’ to ‘Field Group “Settlement Provision - InterestRate:IRSwap Counterparty v2.0”’ 9. Renamed ‘Field Group “Early Termination v2.0”’ to ‘Field Group “Early Termination - InterestRate v2.0”’ 10. Renamed ‘Field Group “Cancelable Provision v2.0”’ to ‘Field Group “Cancelable Provision - InterestRate v2.0”’ 11. Renamed ‘Field Group “Schedule - Swap v2.0”’ to ‘Field Group “Schedule - InterestRate:IRSwap v2.0”’
D.2.5.2	Trade Details / Event Details - InterestRate:CrossCurrency:FixedFloat v2.0	1. Added new field “Known Amount Currency - Participant” 2. Added new field “Known Amount - Participant” 3. Added new field “Known Amount Currency - Counterparty” 4. Added new field “Known Amount - Counterparty” 5. Added new field “Floating Rate Multiplier - Participant” 6. Added new field “Floating Rate Multiplier - Counterparty” 7. Renamed ‘Field Group “Settlement Provision - Participant v2.0”’ to ‘Field Group “Settlement Provision - InterestRate:IRSwap Participant v2.0”’ 8. Renamed ‘Field Group “Settlement Provision - Counterparty v2.0”’ to ‘Field Group “Settlement Provision - InterestRate:IRSwap Counterparty v2.0”’ 9. Renamed ‘Field Group “Early Termination v2.0”’ to ‘Field Group “Early Termination - InterestRate v2.0”’ 10. Renamed ‘Field Group “Cancelable Provision v2.0”’ to ‘Field Group “Cancelable Provision - InterestRate v2.0”’

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		11. Renamed 'Field Group "Schedule - Swap v2.0"' to 'Field Group "Schedule - InterestRate:IRSwap v2.0"'
D.2.5.3	Trade Details / Event Details - InterestRate:IRSwap:Basis v2.0	1. Added new field "Floating Rate Multiplier - Participant" 2. Added new field "Floating Rate Multiplier - Counterparty" 3. Renamed 'Field Group "Settlement Provision - Participant v2.0"' to 'Field Group "Settlement Provision - InterestRate:IRSwap Participant v2.0"' 4. Renamed 'Field Group "Settlement Provision - Counterparty v2.0"' to 'Field Group "Settlement Provision - InterestRate:IRSwap Counterparty v2.0"' 5. Renamed 'Field Group "Early Termination v2.0"' to 'Field Group "Early Termination - InterestRate v2.0"' 6. Renamed 'Field Group "Cancelable Provision v2.0"' to 'Field Group "Cancelable Provision - InterestRate v2.0"' 7. Renamed 'Field Group "Schedule - Swap v2.0"' to 'Field Group "Schedule - InterestRate:IRSwap v2.0"'
D.2.5.4	Trade Details / Event Details - InterestRate:CrossCurrency:Basis v2.0	1. Added new field "Floating Rate Multiplier - Participant" 2. Added new field "Floating Rate Multiplier - Counterparty" 3. Renamed 'Field Group "Settlement Provision - Participant v2.0"' to 'Field Group "Settlement Provision - InterestRate:IRSwap Participant v2.0"' 4. Renamed 'Field Group "Settlement Provision - Counterparty v2.0"' to 'Field Group "Settlement Provision - InterestRate:IRSwap Counterparty v2.0"' 5. Renamed 'Field Group "Early Termination v2.0"' to 'Field Group "Early Termination - InterestRate v2.0"' 6. Renamed 'Field Group "Cancelable Provision v2.0"' to 'Field Group "Cancelable Provision - InterestRate v2.0"' 7. Renamed 'Field Group "Schedule - Swap v2.0"' to 'Field Group "Schedule - InterestRate:IRSwap v2.0"'

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D.2.5.5	Trade Details / Event Details - InterestRate:IRSwap:FixedFixed v2.0	<ol style="list-style-type: none"> <li>1. Added new field “Known Amount Currency - Participant”</li> <li>2. Added new field “Known Amount - Participant”</li> <li>3. Added new field “Known Amount Currency - Counterparty”</li> <li>4. Added new field “Known Amount - Counterparty”</li> <li>5. Renamed ‘Field Group “Settlement Provision - Participant v2.0”’ to ‘Field Group “Settlement Provision - InterestRate:IRSwap Participant v2.0”’</li> <li>6. Renamed ‘Field Group “Settlement Provision - Counterparty v2.0”’ to ‘Field Group “Settlement Provision - InterestRate:IRSwap Counterparty v2.0”’</li> <li>7. Renamed ‘Field Group “Early Termination v2.0”’ to ‘Field Group “Early Termination - InterestRate v2.0”’</li> <li>8. Renamed ‘Field Group “Cancelable Provision v2.0”’ to ‘Field Group “Cancelable Provision - InterestRate v2.0”’</li> <li>9. Renamed ‘Field Group “Schedule - Swap v2.0”’ to ‘Field Group “Schedule - InterestRate:IRSwap v2.0”’</li> </ol>
D.2.5.6	Trade Details / Event Details - InterestRate:CrossCurrency:FixedFixed v2.0	<ol style="list-style-type: none"> <li>1. Added new field “Known Amount Currency - Participant”</li> <li>2. Added new field “Known Amount - Participant”</li> <li>3. Added new field “Known Amount Currency - Counterparty”</li> <li>4. Added new field “Known Amount - Counterparty”</li> <li>5. Renamed ‘Field Group “Settlement Provision - Participant v2.0”’ to ‘Field Group “Settlement Provision - InterestRate:IRSwap Participant v2.0”’</li> <li>6. Renamed ‘Field Group “Settlement Provision - Counterparty v2.0”’ to ‘Field Group “Settlement Provision - InterestRate:IRSwap Counterparty v2.0”’</li> <li>7. Renamed ‘Field Group “Early Termination v2.0”’ to ‘Field Group “Early Termination - InterestRate v2.0”’</li> <li>8. Renamed ‘Field Group “Cancelable Provision v2.0”’ to ‘Field Group “Cancelable Provision - InterestRate v2.0”’</li> <li>9. Renamed ‘Field Group “Schedule - Swap v2.0”’ to ‘Field Group “Schedule - InterestRate:IRSwap v2.0”’</li> </ol>

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D.2.5.7	Trade Details / Event Details - InterestRate:IRSwap:Inflation v2.0	<ol style="list-style-type: none"> <li>1. Added new field “Known Amount Currency - Participant”</li> <li>2. Added new field “Known Amount - Participant”</li> <li>3. Added new field “Known Amount Currency - Counterparty”</li> <li>4. Added new field “Known Amount - Counterparty”</li> <li>5. Added new field “Floating Rate Multiplier - Participant”</li> <li>6. Added new field “Floating Rate Multiplier - Counterparty”</li> <li>7. Renamed ‘Field Group “Settlement Provision - Participant v2.0”’ to ‘Field Group “Settlement Provision - InterestRate:IRSwap Participant v2.0”’</li> <li>8. Renamed ‘Field Group “Settlement Provision - Counterparty v2.0”’ to ‘Field Group “Settlement Provision - InterestRate:IRSwap Counterparty v2.0”’</li> <li>9. Renamed ‘Field Group “Early Termination v2.0”’ to ‘Field Group “Early Termination - InterestRate v2.0”’</li> <li>10. Renamed ‘Field Group “Cancelable Provision v2.0”’ to ‘Field Group “Cancelable Provision - InterestRate v2.0”’</li> <li>11. Renamed ‘Field Group “Schedule - Swap v2.0”’ to ‘Field Group “Schedule - InterestRate:IRSwap v2.0”’</li> </ol>
D.2.5.8	Trade Details / Event Details - InterestRate:CapFloor v2.0	<ol style="list-style-type: none"> <li>1. Added new field “Floating Rate Multiplier”</li> <li>2. Renamed ‘Field Group “Settlement Provision v2.0”’ to ‘Field Group “Settlement Provision - InterestRate:CapFloor v2.0”’</li> <li>3. Renamed ‘Field Group “Early Termination v2.0”’ to ‘Field Group “Early Termination - InterestRate v2.0”’</li> <li>4. Renamed ‘Field Group “Schedule - CapFloor v2.0”’ to ‘Field Group “Schedule - InterestRate:CapFloor v2.0”’</li> </ol>

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D.2.5.10	Trade Details / Event Details - InterestRate:Option:Swaption v2.0	<ol style="list-style-type: none"> <li>1. Added new field “Known Amount Payer ID - Participant”</li> <li>2. Added new field “Known Amount Payer ID Type - Participant”</li> <li>3. Added new field “Known Amount Payer Party Name - Participant”</li> <li>4. Added new field “Known Amount Payer ID - Counterparty”</li> <li>5. Added new field “Known Amount Payer ID Type - Counterparty”</li> <li>6. Added new field “Known Amount Payer Party Name - Counterparty”</li> <li>7. Added new field “Known Amount Currency - Participant”</li> <li>8. Added new field “Known Amount - Participant”</li> <li>9. Added new field “Known Amount Currency - Counterparty”</li> <li>10. Added new field “Known Amount - Counterparty”</li> <li>11. Added new field “Floating Rate Multiplier - Participant”</li> <li>12. Added new field “Floating Rate Multiplier - Counterparty”</li> <li>13. Renamed “Bermuda Exercise Dates - Unadjusted Dates” to “Bermuda Exercise Dates - Unadjusted Date”</li> <li>14. Renamed “Relevant Underlying Dates - Unadjusted Dates” to “Relevant Underlying Dates - Unadjusted Date”</li> <li>15. Renamed ‘Field Group “Settlement Provision - Participant v2.0”’ to ‘Field Group “Settlement Provision - InterestRate:IRSwap Participant v2.0”’</li> <li>16. Renamed ‘Field Group “Settlement Provision - Counterparty v2.0”’ to ‘Field Group “Settlement Provision - InterestRate:IRSwap Counterparty v2.0”’</li> <li>17. Renamed ‘Field Group “Early Termination v2.0”’ to ‘Field Group “Early Termination - InterestRate v2.0”’</li> <li>18. Renamed ‘Field Group “Cancelable Provision v2.0”’ to ‘Field Group “Cancelable Provision - InterestRate v2.0”’</li> <li>19. Renamed ‘Field Group “Schedule - Swap v2.0”’ to ‘Field Group “Schedule - InterestRate:IRSwap v2.0”’</li> </ol>
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D.2.5.12	Trade Details / Event Details - ForeignExchange:Forward / ForeignExchange:NDF v2.0	<ol style="list-style-type: none"> <li>1. Renamed “Quote Basis” to “Exchange Rate - Quote Basis”</li> <li>2. Added new field “Exchanged Currency Payer ID - Base Currency”</li> <li>3. Added new field “Exchanged Currency Payer ID Type - Base Currency”</li> <li>4. Added new field “Exchanged Currency Payer Party Name - Base Currency”</li> <li>5. Added new field “Exchanged Currency Payment Amount Currency - Base Currency”</li> <li>6. Added new field “Exchanged Currency Payment Amount - Base Currency”</li> <li>7. Added new field “Exchanged Currency Payer ID - Quote Currency”</li> <li>8. Added new field “Exchanged Currency Payer ID Type - Quote Currency”</li> <li>9. Added new field “Exchanged Currency Payer Party Name - Quote Currency”</li> <li>10. Added new field “Exchanged Currency Payment Amount Currency - Quote Currency”</li> <li>11. Added new field “Exchanged Currency Payment Amount - Quote Currency”</li> <li>12. Certain fields are updated and do not show in report CTRV0501, CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0519</li> </ol>
D.2.5.13	Trade Details / Event Details - ForeignExchange:VanillaOption / ForeignExchange:NDO v2.0	<ol style="list-style-type: none"> <li>1. Renamed “Put Notional Amount Currency” to “Put Notional Currency”</li> <li>2. Renamed “Call Notional Amount Currency” to “Call Notional Currency”</li> <li>3. Renamed “Option Effective Date” to “Option Effective Date - Unadjusted Date”</li> </ol>
D.2.5.15	Trade Details / Event Details - Equity:Option:PriceReturnBasicPerformance v2.0	<ol style="list-style-type: none"> <li>1. Renamed “Exchange ID” to “Underlying Asset - Exchange ID”</li> <li>2. Renamed “Related Exchange ID” to “Underlying Asset - Related Exchange ID”</li> <li>3. Renamed “Open Unit” to “Underlying Asset - Open Unit”</li> <li>4. Added new field “Underlying Asset - Place of Issuance Incorporation”</li> <li>5. Renamed “Valuation Date” to “Valuation Date - Unadjusted Date”</li> <li>6. Renamed “Commencement Date” to “Commencement Date - Unadjusted Date”</li> <li>7. Renamed “Expiration Date” to “Expiration Date - Unadjusted Date”</li> </ol>

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D.2.5.16	Trade Details / Event Details - Equity:Swap:PriceReturnBasicPerformance v2.0	<ol style="list-style-type: none"> <li>1. Renamed “Exchange ID” to “Underlying Asset - Exchange ID”</li> <li>2. Renamed “Related Exchange ID” to “Underlying Asset - Related Exchange ID”</li> <li>3. Renamed “Open Unit” to “Underlying Asset - Open Unit”</li> <li>4. Added new field “Underlying Asset - Place of Issuance Incorporation”</li> <li>5. Renamed “Optional Early Termination Electing Name” to “Optional Early Termination Electing Party Name”</li> <li>6. Renamed “Interest Leg Effective Date” to “Interest Leg Effective Date - Unadjusted Date”</li> <li>7. Renamed “Interest Leg Termination Date” to “Interest Leg Termination Date - Unadjusted Date”</li> <li>8. Renamed “Equity Leg Effective Date” to “Equity Leg Effective Date - Unadjusted Date”</li> <li>9. Renamed “Equity Leg Termination Date” to “Equity Leg Termination Date - Unadjusted Date”</li> <li>10. Renamed “Final Valuation Date” to “Final Valuation Date - Unadjusted Date”</li> <li>11. Renamed “Valuation Date” to “Valuation Date - Unadjusted Date”</li> </ol>
D.2.5.17	Trade Details / Event Details - Equity:Swap:ParameterReturnVariance v2.0	<ol style="list-style-type: none"> <li>1. Renamed “Exchange ID” to “Underlying Asset - Exchange ID”</li> <li>2. Renamed “Related Exchange ID” to “Underlying Asset - Related Exchange ID”</li> <li>3. Renamed “Open Unit” to “Underlying Asset - Open Unit”</li> <li>4. Added new field “Underlying Asset - Place of Issuance Incorporation”</li> <li>5. Renamed “Effective Date” to “Effective Date - Unadjusted Date”</li> <li>6. Renamed “Termination Date” to “Termination Date - Unadjusted Date”</li> <li>7. Renamed “Valuation Date” to “Valuation Date - Unadjusted Date”</li> <li>9. Renamed “Observation Start Date” to “Observation Start Date - Unadjusted Date”</li> <li>10. Renamed “Observation End Date” to “Observation End Date - Unadjusted Date”</li> </ol>



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D.2.5.19	Trade Details / Event Details - Equity:Other v2.0	<ol style="list-style-type: none"> <li>1. Renamed “Expiration Date” to “Expiration Date - Unadjusted Date”</li> <li>2. Renamed “Remark 1” to “Trade Details Remarks 1”</li> <li>3. Renamed “Remark 2” to “Trade Details Remarks 2”</li> <li>4. Renamed “Commencement Date” to “Commencement Date - Unadjusted Date”</li> <li>5. Added new field “Underlying Asset - Leg 1 - Place of Issuance Incorporation”</li> <li>6. Added new field “Underlying Asset - Leg 2 - Place of Issuance Incorporation”</li> <li>7. Renamed “Valuation Date” to “Valuation Date - Unadjusted Date”</li> <li>8. Renamed “Observation Start Date” to “Observation Start Date - Unadjusted Date”</li> <li>9. Renamed “Observation End Date” to “Observation End Date - Unadjusted Date”</li> </ol>
D.2.7.1	Early Termination - InterestRate v2.0	<ol style="list-style-type: none"> <li>1. Renamed “Option Early Termination Exercise Style” to “Optional Early Termination Exercise Style”</li> <li>2. Renamed “Optional Early Termination Bermuda Exercise Dates - Unadjusted Dates” to “Optional Early Termination Bermuda Exercise Dates - Unadjusted Date”</li> <li>3. Renamed “Optional Early Termination Relevant Underlying Dates - Unadjusted Dates” to “Optional Early Termination Relevant Underlying Dates - Unadjusted Date”</li> <li>4. Certain fields are updated and applicable to specified product type</li> </ol>
D.2.7.2	Cancelable Provision - InterestRate v2.0	<ol style="list-style-type: none"> <li>1. Renamed “Cancellation Option Bermuda Exercise Dates - Unadjusted Dates” to “Cancellation Option Bermuda Exercise Dates - Unadjusted Date”</li> <li>2. Renamed “Cancellation Option Relevant Underlying Dates - Unadjusted Dates” to “Cancellation Option Relevant Underlying Dates - Unadjusted Date”</li> <li>3. Certain fields are updated and applicable to specified product type</li> </ol>

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D.3.1	CTRV0501 - New Trade Detail Report v1.0	1. For the change of Field Group “General Trade Event Details v1.0”, please refer to annex D.2.2.1 2. For the change of Field Group “Trade Details v1.0”, please refer to annex D.2.3
D.3.2	CTRV0502 - Amendment Detail Report v1.0	1. For the change of Field Group “General Trade Event Details v1.0”, please refer to annex D.2.2.1 2. For the change of Field Group “Trade Details v1.0”, please refer to annex D.2.3
D.3.3	CTRV0503 - Partial Termination Detail Report v1.0	1. Added new field “Counterparty (Original Input Code)” 2. Added new field “Counterparty ID Type (Original Input Code)” 3. Added new field “Counterparty Name (Original Input Code)” 4. For the change of Field Group “General Trade Event Details v1.0”, please refer to annex D.2.2.1
D.3.4	CTRV0504 - Full Termination Detail Report v1.0	1. Added new field “Counterparty (Original Input Code)” 2. Added new field “Counterparty ID Type (Original Input Code)” 3. Added new field “Counterparty Name (Original Input Code)” 4. For the change of Field Group “General Trade Event Details v1.0”, please refer to annex D.2.2.1
D.3.5	CTRV0509 - Withdrawal Detail Report	1. Added new field “Counterparty (Original Input Code)” 2. Added new field “Counterparty ID Type (Original Input Code)” 3. Added new field “Counterparty Name (Original Input Code)” 4. Added new field “Counterparty Place of Incorporation” 5. For the change of Field Group “General Trade Event Details v2.0”, please refer to annex D.2.2.2
D.3.6	CTRV0510 - Quit Detail Report	1. Added new field “Counterparty (Original Input Code)” 2. Added new field “Counterparty ID Type (Original Input Code)” 3. Added new field “Counterparty Name (Original Input Code)” 4. Added new field “Counterparty Place of Incorporation” 5. For the change of Field Group “General Trade Event Details v2.0”, please refer to annex D.2.2.2

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D.3.7	CTRV0511 - Backloading Detail Report v1.0	<ol style="list-style-type: none"> <li>1. For the change of Field Group “General Trade Event Details v1.0”, please refer to annex D.2.2.1</li> <li>2. For the change of Field Group “Trade Details v1.0”, please refer to annex D.2.3</li> </ol>
D.3.8	CTRV0513 / CTRV0613 - Relink Detail Report / Alleged Relink Detail Report (a) Trade Event (b) Alleged Trade Event	<ol style="list-style-type: none"> <li>(a) Trade Event               <ol style="list-style-type: none"> <li>1. Added new field “Counterparty (Original Input Code)”</li> <li>2. Added new field “Counterparty ID Type (Original Input Code)”</li> <li>3. Added new field “Counterparty Name (Original Input Code)”</li> <li>4. Added new field “Counterparty Place of Incorporation”</li> <li>5. For the change of Field Group “General Trade Event Details v2.0”, please refer to annex D.2.2.2</li> </ol> </li> <li>(b) Alleged Trade Event               <ol style="list-style-type: none"> <li>1. For the change of Field Group “Alleged Trade Event Details v2.0”, please refer to annex D.2.2.3</li> </ol> </li> </ol>
D.3.9	CTRV0514 - Suppress Uncertain Detail Report	<ol style="list-style-type: none"> <li>1. Renamed ‘Field Group “General Trade Event Detail”’ to ‘Field Group “General Trade Event Details v2.0”’</li> <li>2. Added new field “Counterparty (Original Input Code)”</li> <li>3. Added new field “Counterparty ID Type (Original Input Code)”</li> <li>4. Added new field “Counterparty Name (Original Input Code)”</li> <li>5. Added new field “Counterparty Place of Incorporation”</li> <li>6. For the change of Field Group “General Trade Event Details v2.0”, please refer to annex D.2.2.2</li> </ol>
D.3.10	CTRV0515 - New Trade Detail Report	<ol style="list-style-type: none"> <li>1. Added new field “Counterparty Place of Incorporation”</li> <li>2. For the change of Field Group “General Trade Event Details v2.0”, please refer to annex D.2.2.2</li> <li>3. For the overall change of Field Group “Trade Details v2.0”, please refer to annex D.2.5 for the change of Field Group “Cross Asset v2.0” and annex D.2.5.1 – D.2.5.19 for the change of fields for corresponding sub products</li> <li>4. For the change of Field Group “Early Termination - InterestRate v2.0” and</li> </ol>

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		Field Group “Cancelable Provision - InterestRate v2.0”, please refer to annex D.2.7
D.3.11	CTRV0516 - Amendment Detail Report	<ol style="list-style-type: none"> <li>1. Added new field “Counterparty Place of Incorporation”</li> <li>2. For the change of Field Group “General Trade Event Details v2.0”, please refer to annex D.2.2.2</li> <li>3. For the overall change of Field Group “Trade Details v2.0”, please refer to annex D.2.5 for the change of Field Group “Cross Asset v2.0” and annex D.2.5.1 – D.2.5.19 for the change of fields for corresponding sub products</li> <li>4. For the change of Field Group “Early Termination - InterestRate v2.0” and Field Group “Cancelable Provision - InterestRate v2.0”, please refer to annex D.2.7</li> </ol>
D.3.12	CTRV0517 - Partial Termination Detail Report	<ol style="list-style-type: none"> <li>1. Added new field “Counterparty (Original Input Code)”</li> <li>2. Added new field “Counterparty ID Type (Original Input Code)”</li> <li>3. Added new field “Counterparty Name (Original Input Code)”</li> <li>4. Added new field “Counterparty Place of Incorporation”</li> <li>5. Added new field “Change in Number of Units”</li> <li>6. Added new field “Outstanding Number of Units”</li> <li>7. Added new field “Leg Type (Leg 1)”</li> <li>8. Added new field “Change in Number of Units (Leg 1)”</li> <li>9. Added new field “Outstanding Number of Units (Leg 1)”</li> <li>10. Added new field “Leg Type (Leg 2)”</li> <li>11. Added new field “Change in Number of Units (Leg 2)”</li> <li>12. Added new field “Outstanding Number of Units (Leg 2)”</li> <li>13. For the change of Field Group “General Trade Event Details v2.0”, please refer to annex D.2.2.2</li> </ol>
D.3.13	CTRV0518 - Full Termination Detail Report	<ol style="list-style-type: none"> <li>1. Added new field “Counterparty (Original Input Code)”</li> <li>2. Added new field “Counterparty ID Type (Original Input Code)”</li> <li>3. Added new field “Counterparty Name (Original Input Code)”</li> <li>4. Added new field “Counterparty Place of Incorporation”</li> <li>5. Added new field “Change in Number of Units”</li> <li>6. Added new field “Outstanding Number of Units”</li> <li>7. Added new field “Leg Type (Leg 1)”</li> </ol>

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		<p>8. Added new field “Change in Number of Units (Leg 1)”</p> <p>9. Added new field “ Outstanding Number of Units (Leg 1)”</p> <p>10. Added new field “Leg Type (Leg 2)”</p> <p>11. Added new field “Change in Number of Units (Leg 2)”</p> <p>12. Added new field “Outstanding Number of Units (Leg 2)”</p> <p>13. For the change of Field Group “General Trade Event Details v2.0”, please refer to annex D.2.2.2</p>
D.3.14	CTRV0519 - Backloading Detail Report	<p>1. Added new field “Counterparty Place of Incorporation”</p> <p>2. For the change of Field Group “General Trade Event Details v2.0”, please refer to annex D.2.2.2</p> <p>3. For the overall change of Field Group “Trade Details v2.0”, please refer to annex D.2.5 for the change of Field Group “Cross Asset v2.0” and annex D.2.5.1 – D.2.5.19 for the change of fields for corresponding sub products</p> <p>4. For the change of Field Group “Early Termination - InterestRate v2.0” and Field Group “Cancelable Provision - InterestRate v2.0”, please refer to annex D.2.7</p>
D.3.15	CTRV0701 - Trade Detail Report	<p>(a) Interest Rate Derivatives (exclude Interest Rate Derivatives Other)</p> <p>1. Added new field “OTC Derivatives Product Taxonomy”</p> <p>2. Added new field “Trade Party 1 Place of Incorporation”</p> <p>3. Added new field “Trade Party 2 Place of Incorporation”</p> <p>4. Added new field “Known Amount Payer ID - Participant”</p> <p>5. Added new field “Known Amount Payer ID Type - Participant”</p> <p>6. Added new field “Known Amount Payer Party Name - Participant”</p> <p>7. Added new field “Known Amount Payer ID - Counterparty”</p> <p>8. Added new field “Known Amount Payer ID Type - Counterparty”</p> <p>9. Added new field “Known Amount Payer Party Name - Counterparty”</p> <p>10. Added new field “Known Amount Currency - Participant”</p> <p>11. Added new field “Known Amount - Participant”</p> <p>12. Added new field “Known Amount Currency - Counterparty”</p> <p>13. Added new field “Known Amount - Counterparty”</p> <p>14. Added new field “Floating Rate Multiplier”</p>

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	<p>15. Added new field “Floating Rate Multiplier - Participant”</p> <p>16. Added new field “Floating Rate Multiplier - Counterparty”</p> <p>17. Renamed “Participant Role” to “Participant Reporting For Role”</p> <p>18. Added new field “Participant Reporting For’s LEI”</p> <p>19. Added new field “Participant Reporting For Place of Incorporation”</p> <p>20. Added new field “Counterparty Place of Incorporation”</p> <p>21. Added new field ‘Field Group “Valuations v2.0”’</p> <p>22. Certain fields are updated and applicable to specified product type</p> <p>23. For the overall change of Field Group “Trade Details v2.0”, please refer to annex D.2.5 for the change of Field Group “Cross Asset v2.0” and annex D.2.5.1 – D.2.5.10 for the change of fields for corresponding sub products</p> <p>24. For the change of Field Group “Early Termination - InterestRate v2.0” and Field Group “Cancelable Provision - InterestRate v2.0”, please refer to annex D.2.7</p> <p>(c) Foreign Exchange Derivatives (exclude Foreign Exchange Other)</p> <p>1. Added new field “OTC Derivatives Product Taxonomy”</p> <p>2. Added new field “Trade Party 1 Place of Incorporation”</p> <p>3. Added new field “Trade Party 2 Place of Incorporation”</p> <p>4. Renamed “Quote Basis” to “Exchange Rate - Quote Basis”</p> <p>5. Renamed “Put Notional Amount Currency” to “Put Notional Currency”</p> <p>6. Renamed “Call Notional Amount Currency” to “Call Notional Currency”</p> <p>7. Renamed “Option Effective Date” to “Option Effective Date - Unadjusted Date”</p> <p>8. Added new field “Participant Reporting For Role”</p> <p>9. Added new field “Participant Reporting For’s LEI”</p> <p>10. Added new field “Participant Reporting For Place of Incorporation”</p> <p>11. Added new field “Counterparty Place of Incorporation”</p> <p>12. Added new field “Counterparty Role”</p> <p>13. Added new field ‘Field Group “Valuations v2.0”’</p> <p>14. Renamed “Exchanged Currency Payer ID - First Currency” to “Exchanged</p>
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	<p>Currency Payer ID - Base Currency”</p> <p>15. Renamed “Exchanged Currency Payer ID Type - First Currency” to “Exchanged Currency Payer ID Type - Base Currency”</p> <p>16. Renamed “Exchanged Currency Payer Party Name - First Currency” to “Exchanged Currency Payer Party Name - Base Currency”</p> <p>17. Renamed “Exchanged Currency Payer ID - Second Currency” to “Exchanged Currency Payer ID - Quote Currency”</p> <p>18. Renamed “Exchanged Currency Payer ID Type - Second Currency” to “Exchanged Currency Payer ID Type - Quote Currency”</p> <p>19. Renamed “Exchanged Currency Payer Party Name - Second Currency” to “Exchanged Currency Payer Party Name - Quote Currency”</p> <p>20. Renamed “Exchanged Currency Payment Amount Currency - First Currency” to “Exchanged Currency Payment Amount Currency - Base Currency”</p> <p>21. Renamed “Exchanged Currency Payment Amount - First Currency” to “Exchanged Currency Payment Amount - Base Currency”</p> <p>22. Renamed “Exchanged Currency Payment Amount Currency - Second Currency” to “Exchanged Currency Payment Amount Currency - Quote Currency”</p> <p>23. Renamed “Exchanged Currency Payment Amount - Second Currency” to “Exchanged Currency Payment Amount - Quote Currency”</p> <p>24. For the overall change of Field Group “Trade Details v2.0”, please refer to annex D.2.5 for the change of Field Group “Cross Asset v2.0” and annex D.2.5.12 – D.2.5.13 for the change of fields for corresponding sub products</p> <p>(e) Equity Derivatives (exclude Equity Other)</p> <p>1. Added new field “OTC Derivatives Product Taxonomy”</p> <p>2. Added new field “Trade Party 1 Place of Incorporation”</p> <p>3. Added new field “Trade Party 2 Place of Incorporation”</p> <p>4. Renamed “Equity Leg Effective Date” to “Equity Leg Effective Date - Unadjusted Date”</p> <p>5. Renamed “Interest Leg Effective Date” to “Interest Leg Effective Date -</p>
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	<p>Unadjusted Date”</p> <ol style="list-style-type: none"> <li>6. Renamed “Effective Date” to “Effective Date - Unadjusted Date”</li> <li>7. Added new field “Dividend Leg Effective Date - Unadjusted Date”</li> <li>8. Added new field “Fixed Leg Effective Date - Unadjusted Date”</li> <li>9. Renamed “Equity Leg Termination Date” to “Equity Leg Termination Date - Unadjusted Date”</li> <li>10. Renamed “Interest Leg Termination Date” to “Interest Leg Termination Date - Unadjusted Date”</li> <li>11. Renamed “Valuation Date” to “Valuation Date - Unadjusted Date”</li> <li>12. Renamed “Expiration Date” to “Expiration Date - Unadjusted Date”</li> <li>13. Renamed “Participant Role” to “Participant Reporting For Role”</li> <li>14. Added new field “Participant Reporting For’s LEI”</li> <li>15. Added new field “Participant Reporting For Place of Incorporation”</li> <li>16. Added new field “Counterparty Place of Incorporation”</li> <li>17. Added new field ‘Field Group “Valuations v2.0”’</li> <li>18. For the overall change of Field Group “Trade Details v2.0”, please refer to annex D.2.5 for the change of Field Group “Cross Asset v2.0” and annex D.2.5.15 – D.2.5.17 for the change of fields for corresponding sub products</li> </ol> <p>(f) Equity Other</p> <ol style="list-style-type: none"> <li>1. Added new field “OTC Derivatives Product Taxonomy”</li> <li>2. Added new field “Trade Party 1 Place of Incorporation”</li> <li>3. Added new field “Trade Party 2 Place of Incorporation”</li> <li>4. Renamed “Expiration Date” to “Expiration Date - Unadjusted Date”</li> <li>5. Added new field “Participant Reporting For Role”</li> <li>6. Added new field “Participant Reporting For’s LEI”</li> <li>7. Added new field “Participant Reporting For Place of Incorporation”</li> <li>8. Added new field “Counterparty Place of Incorporation”</li> <li>9. Added new field “Counterparty Role”</li> <li>10. Added new field ‘Field Group “Valuations v2.0”’</li> <li>11. Added new field ‘Field Group “Attachment v2.0”’</li> </ol>
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		<p>12. Certain fields are updated and applicable to specified product type</p> <p>13. For the overall change of Field Group “Trade Details v2.0”, please refer to annex D.2.5 for the change of Field Group “Cross Asset v2.0” and annex D.2.5.19 for the change of fields for corresponding sub product</p>
D.3.16	CTRV0801 - Trade Event Summary Report	<p>(a) Interest Rate Derivatives</p> <p>1. Added new field “Participant Reporting For Place of Incorporation”</p> <p>2. Renamed “Role” to “Participant Reporting For Role”</p> <p>3. Added new field “Counterparty Place of Incorporation”</p> <p>4. Added new field “OTC Derivatives Product Taxonomy”</p> <p>5. Added new field “Remarks 1”</p> <p>6. Added new field “Remarks 2”</p> <p>7. Renamed “Effective Date / Effective Date (PT)” to “Effective Date / Effective Date (PT) / Effective Date - Leg 1”</p> <p>8. Renamed “Effective Date (CNTRPTY)” to “Effective Date (CNTRPTY) / Effective Date - Leg 2”</p> <p>9. Split “Termination Date / Termination Date (PT) / Expiration Date / Last Date in Bermuda Exercise Dates” into “Termination Date / Termination Date (PT) / Termination Date - Leg 1” and “Expiration Date / Last Date in Bermuda Exercise Dates”</p> <p>10. Renamed “Termination Date (CNTRPTY)” to “Termination Date (CNTRPTY) / Termination Date - Leg 2”</p> <p>11. Added new field “Final Maturity Date”</p> <p>12. Renamed “Notional Amount Currency / Notional Amount Currency (PT)” to “Notional Currency / Notional Currency (PT) / Notional Currency - Leg 1”</p> <p>13. Renamed “Notional Amount / Notional Amount (PT)” to “Notional Amount / Notional Amount (PT) / Notional Amount - Leg 1”</p> <p>14. Renamed “Notional Amount Currency (CNTRPTY)” to “Notional Currency (CNTRPTY) / Notional Currency - Leg 2”</p> <p>15. Renamed “Notional Amount (CNTRPTY)” to “Notional Amount (CNTRPTY) / Notional Amount - Leg 2”</p> <p>16. Added new field “Known Amount Currency (PT) / Known Amount Currency</p>

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		<p>- Leg 1”</p> <p>17. Added new field “Known Amount (PT) / Known Amount - Leg 1”</p> <p>18. Added new field “Known Amount Currency (CNTRPTY) / Known Amount Currency - Leg 2”</p> <p>19. Added new field “Known Amount (CNTRPTY) / Known Amount - Leg 2”</p> <p>20. Renamed “Fixed Rate / Fixed Rate (PT)” to “Fixed Rate / Fixed Rate (PT) / Fixed Rate - Leg 1”</p> <p>21. Renamed “Fixed Rate (CNTRPTY)” to “Fixed Rate (CNTRPTY) / Fixed Rate - Leg 2”</p> <p>22. Renamed “Floating Rate Index / Floating Rate Index (PT)” to “Floating Rate Index / Floating Rate Index (PT) / Floating Rate Index - Leg 1”</p> <p>23. Renamed “Floating Rate Index (CNTRPTY)” to “Floating Rate Index (CNTRPTY) / Floating Rate Index - Leg 2”</p> <p>(b) Foreign Exchange Derivatives</p> <p>1. Added new field “Participant Reporting For Place of Incorporation”</p> <p>2. Added new field “Participant Reporting For Role”</p> <p>3. Added new field “Counterparty Place of Incorporation”</p> <p>4. Added new field “OTC Derivatives Product Taxonomy”</p> <p>5. Added new field “Remarks 1”</p> <p>6. Added new field “Remarks 2”</p> <p>7. Added new field “Effective Date - Leg 1”</p> <p>8. Added new field “Termination Date - Leg 1”</p> <p>9. Added new field “Effective Date - Leg 2”</p> <p>10. Added new field “Termination Date - Leg 2”</p> <p>11. Added new field “Final Maturity Date”</p> <p>12. Split “Currency Bought / Call Currency” into “Currency Bought” and “Call Notional Currency”</p> <p>13. Split “Amount Bought / Call Amount” into “Amount Bought” and “Call Notional Amount”</p> <p>14. Split “Currency Sold / Put Currency” into “Currency Sold” and “Put Notional</p>
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		<p>Currency”</p> <p>15. Split “Amount Sold / Put Amount” into “Amount Sold” and “Put Notional Amount”</p> <p>16. Added new field “Notional Leg 1 Currency”</p> <p>17. Added new field “Notional Leg 1 Amount”</p> <p>18. Added new field “Notional Leg 2 Currency”</p> <p>19. Added new field “Notional Leg 2 Amount”</p> <p>20. Added new field “Exchanged Currency 1”</p> <p>21. Added new field “Exchanged Currency 1 Amount”</p> <p>22. Added new field “Exchanged Currency 2”</p> <p>23. Added new field “Exchanged Currency 2 Amount”</p> <p>24. Split “Quote Basis” into “Exchange Rate - Quote Basis” and “Strike Price - Quote Basis”</p> <p>25. Split “Exchange Rate / Strike Price” into “Exchange Rate” and “Strike Price”</p> <p>26. Added new field “Fixing Date”</p> <p>27. Added new field “Settlement Currency”</p> <p>(c) Equity Derivatives</p> <p>1. Added new field “Participant Reporting For Place of Incorporation”</p> <p>2. Renamed “Role” to “Participant Reporting For Role”</p> <p>3. Added new field “Counterparty Place of Incorporation”</p> <p>4. Added new field “OTC Derivatives Product Taxonomy”</p> <p>5. Added new field “Remarks 1”</p> <p>6. Added new field “Remarks 2”</p> <p>7. Added new field “Underlying Asset / Underlying Asset Leg 1 - Asset Type”</p> <p>8. Renamed “Underlying Asset 1 - ID Type” to “Underlying Asset / Underlying Asset Leg 1 - ID Type”</p> <p>9. Renamed “Underlying Asset 1 - Instrument ID” to “Underlying Asset / Underlying Asset Leg 1 - Instrument ID”</p> <p>10. Renamed “Underlying Asset 1 - Name” to “Underlying Asset / Underlying Asset Leg 1 - Name”</p>
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		<p>11. Added new field “Underlying Asset / Underlying Asset Leg 1 - Place of Issuance Incorporation”</p> <p>12. Added new field “Underlying Asset Leg 2 - Asset Type”</p> <p>13. Renamed “Underlying Asset 2 - ID Type” to “Underlying Asset Leg 2 - ID Type”</p> <p>14. Renamed “Underlying Asset 2 - Instrument ID” to “Underlying Asset Leg 2 - Instrument ID”</p> <p>15. Renamed “Underlying Asset 2 - Name” to “Underlying Asset Leg 2 - Name”</p> <p>16. Added new field “Underlying Asset Leg 2 - Place of Issuance Incorporation”</p> <p>17. Renamed “Effective Date 1” to “Effective Date (Equity Leg, Variance Leg, Dividend Leg, Leg 1)”</p> <p>18. Renamed “Termination Date 1” to “Termination Date (Equity Leg, Variance Leg, Dividend Leg, Leg 1)”</p> <p>19. Renamed “Effective Date 2” to “Effective Date (Interest Leg, Fixed Leg, Leg 2)”</p> <p>20. Renamed “Termination Date 2” to “Termination Date (Interest Leg, Fixed Leg, Leg 2)”</p> <p>21. Renamed “Notional Currency 1” to “Notional Currency (Option, Interest Leg, Dividend Leg, Leg 1)”</p> <p>22. Renamed “Notional Amount 1” to “Notional Amount (Option, Interest Leg, Dividend Leg, Leg 1)”</p> <p>23. Renamed “Notional Currency 2” to “Notional Currency (Leg 2)”</p> <p>24. Renamed “Notional Amount 2” to “Notional Amount (Leg 2)”</p> <p>25. Added new field “Open Unit (Dividend)”</p> <p>26. Added new field “Fixed Strike”</p> <p>27. Certain fields are updated and applicable to specified product type</p>
D.3.17	CTRV0802 - Alleged Trade Event Summary Report	<p>1. Added new field “Remarks 1”</p> <p>2. Added new field “Remarks 2”</p> <p>3. Certain fields are updated and applicable to specified product type</p>

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D.3.18	CTRV0803 - Trade Summary Report	<p>(a) Interest Rate Derivatives</p> <ol style="list-style-type: none"> <li>1. Added new field “Unique Transaction Identifier - Unique Trade ID (UTI-TID)”</li> <li>2. Added new field “Participant Reporting For Place of Incorporation”</li> <li>3. Renamed “Role” to “Participant Reporting For Role”</li> <li>4. Added new field “Counterparty Place of Incorporation”</li> <li>5. Added new field “OTC Derivatives Product Taxonomy”</li> <li>6. Renamed “Effective Date / Effective Date (PT)” to “Effective Date / Effective Date (PT) / Effective Date - Leg 1”</li> <li>7. Renamed “Effective Date (CNTRPTY)” to “Effective Date (CNTRPTY) / Effective Date - Leg 2”</li> <li>8. Split “Termination Date / Termination Date (PT) / Expiration Date / Last Date in Bermuda Exercise Dates” into “Termination Date / Termination Date (PT) / Termination Date - Leg 1” and “Expiration Date / Last Date in Bermuda Exercise Dates”</li> <li>9. Renamed “Termination Date (CNTRPTY)” to “Termination Date (CNTRPTY) / Termination Date - Leg 2”</li> <li>10. Added new field “Final Maturity Date”</li> <li>11. Renamed “Notional Amount Currency / Notional Amount Currency (PT)” to “Notional Currency / Notional Currency (PT) / Notional Currency - Leg 1”</li> <li>12. Renamed “Notional Amount / Notional Amount (PT)” to “Notional Amount / Notional Amount (PT) / Notional Amount - Leg 1”</li> <li>13. Renamed “Notional Amount Currency (CNTRPTY)” to “Notional Currency (CNTRPTY) / Notional Currency - Leg 2”</li> <li>14. Renamed “Notional Amount (CNTRPTY)” to “Notional Amount (CNTRPTY) / Notional Amount - Leg 2”</li> <li>15. Added new field “Known Amount Currency (PT) / Known Amount Currency - Leg 1”</li> <li>16. Added new field “Known Amount (PT) / Known Amount - Leg 1”</li> <li>17. Added new field “Known Amount Currency (CNTRPTY) / Known Amount Currency - Leg 2”</li> </ol>
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		<p>18. Added new field “Known Amount (CNTRPTY) / Known Amount - Leg 2”</p> <p>19. Renamed “Fixed Rate / Fixed Rate (PT)” to “Fixed Rate / Fixed Rate (PT) / Fixed Rate - Leg 1”</p> <p>20. Renamed “Fixed Rate (CNTRPTY)” to “Fixed Rate (CNTRPTY) / Fixed Rate - Leg 2”</p> <p>21. Renamed “Floating Rate Index / Floating Rate Index (PT)” to “Floating Rate Index / Floating Rate Index (PT) / Floating Rate Index - Leg 1”</p> <p>22. Renamed “Floating Rate Index (CNTRPTY)” to “Floating Rate Index (CNTRPTY) / Floating Rate Index - Leg 2”</p> <p>23. Added new field “Remarks 1”</p> <p>24. Added new field “Remarks 2”</p> <p>25. Added new field “Link Status”</p> <p>(b) Foreign Exchange Derivatives</p> <p>1. Added new field “Unique Transaction Identifier - Unique Trade ID (UTI-TID)”</p> <p>2. Added new field “Participant Reporting For Place of Incorporation”</p> <p>3. Renamed “Role” to “Participant Reporting For Role”</p> <p>4. Added new field “Counterparty Place of Incorporation”</p> <p>5. Added new field “OTC Derivatives Product Taxonomy”</p> <p>6. Added new field “Effective Date - Leg 1”</p> <p>7. Added new field “Termination Date - Leg 1”</p> <p>8. Added new field “Effective Date - Leg 2”</p> <p>9. Added new field “Termination Date - Leg 2”</p> <p>10. Added new field “Final Maturity Date”</p> <p>11. Split “Currency Bought / Call Currency” into “Currency Bought” and “Call Notional Currency”</p> <p>12. Split “Amount Bought / Call Amount” into “Amount Bought” and “Call Notional Amount”</p> <p>13. Split “Currency Sold / Put Currency” into “Currency Sold” and “Put Notional Currency”</p>
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		<p>14. Split “Amount Sold / Put Amount” into “Amount Sold” and “Put Notional Amount”</p> <p>15. Added new field “Notional Leg 1 Currency”</p> <p>16. Added new field “Notional Leg 1 Amount”</p> <p>17. Added new field “Notional Leg 2 Currency”</p> <p>18. Added new field “Notional Leg 2 Amount”</p> <p>19. Added new field “Exchanged Currency 1”</p> <p>20. Added new field “Exchanged Currency 1 Amount”</p> <p>21. Added new field “Exchanged Currency 2”</p> <p>22. Added new field “Exchanged Currency 2 Amount”</p> <p>23. Split “Quote Basis” into “Exchange Rate - Quote Basis” and “Strike Price - Quote Basis”</p> <p>24. Split “Exchange Rate / Strike Price” into “Exchange Rate” and “Strike Price”</p> <p>25. Added new field “Remarks 1”</p> <p>26. Added new field “Remarks 2”</p> <p>27. Added new field “Link Status”</p> <p>(c) Equity Derivatives</p> <p>1. Added new field “Unique Transaction Identifier - Unique Trade ID (UTI-TID)”</p> <p>2. Added new field “Participant Reporting For Place of Incorporation”</p> <p>3. Renamed “Role” to “Participant Reporting For Role”</p> <p>4. Added new field “Counterparty Place of Incorporation”</p> <p>5. Added new field “OTC Derivatives Product Taxonomy”</p> <p>6. Added new field “Underlying Asset / Underlying Asset Leg 1 - Asset Type”</p> <p>7. Renamed “Underlying Asset 1 - ID Type” to “Underlying Asset / Underlying Asset Leg 1 - ID Type”</p> <p>8. Renamed “Underlying Asset 1 - Instrument ID” to “Underlying Asset / Underlying Asset Leg 1 - Instrument ID”</p> <p>9. Renamed “Underlying Asset 1 - Name” to “Underlying Asset / Underlying Asset Leg 1 - Name”</p>
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		<p>10. Added new field “Underlying Asset / Underlying Asset Leg 1 - Place of Issuance Incorporation”</p> <p>11. Added new field “Underlying Asset Leg 2 - Asset Type”</p> <p>12. Renamed “Underlying Asset 2 - ID Type” to “Underlying Asset Leg 2 - ID Type”</p> <p>13. Renamed “Underlying Asset 2 - Instrument ID” to “Underlying Asset Leg 2 - Instrument ID”</p> <p>14. Renamed “Underlying Asset 2 - Name” to “Underlying Asset Leg 2 - Name”</p> <p>15. Added new field “Underlying Asset Leg 2 - Place of Issuance Incorporation”</p> <p>16. Renamed “Effective Date 1” to “Effective Date (Equity Leg, Variance Leg, Dividend Leg, Leg 1)”</p> <p>17. Renamed “Termination Date 1” to “Termination Date (Equity Leg, Variance Leg, Dividend Leg, Leg 1)”</p> <p>18. Renamed “Effective Date 2” to “Effective Date (Interest Leg, Fixed Leg, Leg 2)”</p> <p>19. Renamed “Termination Date 2” to “Termination Date (Interest Leg, Fixed Leg, Leg 2)”</p> <p>20. Renamed “Notional Currency 1” to “Notional Currency (Option, Interest Leg, Dividend Leg, Leg 1)”</p> <p>21. Renamed “Notional Amount 1” to “Notional Amount (Option, Interest Leg, Dividend Leg, Leg 1)”</p> <p>21. Renamed “Notional Currency 2” to “Notional Currency (Leg 2)”</p> <p>22. Renamed “Notional Amount 2” to “Notional Amount (Leg 2)”</p> <p>23. Added new field “Open Unit (Dividend)”</p> <p>24. Added new field “Fixed Strike”</p> <p>25. Added new field “Remarks 1”</p> <p>26. Added new field “Remarks 2”</p> <p>27. Added new field “Link Status”</p>
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D.4.1	CTRD2501 - Trade Event Report (a) Trade Event Report (Master)	<p>(i) Interest Rate Derivatives (exclude Interest Rate Other)</p> <ol style="list-style-type: none"> <li>1. Added new field “Counterparty Place of Incorporation”</li> <li>2. Certain fields are updated and applicable to specified trade event type</li> <li>3. For the change of Field Group “General Trade Event Details v2.0”, please refer to annex D.2.2.2</li> <li>4. For the overall change of Field Group “Trade Details v2.0”, please refer to annex D.2.5 for the change of Field Group “Cross Asset v2.0” and annex D.2.5.1 – D.2.5.10 for the change of fields for corresponding sub products</li> <li>5. For the change of Field Group “Early Termination - InterestRate v2.0” and Field Group “Cancelable Provision - InterestRate v2.0”, please refer to annex D.2.7</li> </ol> <p>(iii) Foreign Exchange Derivatives (exclude Foreign Exchange Other)</p> <ol style="list-style-type: none"> <li>1. Added new field “Counterparty Place of Incorporation”</li> <li>2. Certain fields are updated and applicable to specified trade event type</li> <li>3. For the change of Field Group “General Trade Event Details v2.0”, please refer to annex D.2.2.2</li> <li>4. For the overall change of Field Group “Trade Details v2.0”, please refer to annex D.2.5 for the change of Field Group “Cross Asset v2.0” and annex D.2.5.12 – D.2.5.13 for the change of fields for corresponding sub products</li> </ol> <p>(v) Equity Derivatives (exclude Equity Other)</p> <ol style="list-style-type: none"> <li>1. Added new field “Counterparty Place of Incorporation”</li> <li>2. Added new field “Change in Number of Units”</li> <li>3. Added new field “Outstanding Number of Units”</li> <li>4. Certain fields are updated and applicable to specified trade event type</li> <li>5. For the change of Field Group “General Trade Event Details v2.0”, please refer to annex D.2.2.2</li> </ol>
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		<p>6. For the overall change of Field Group “Trade Details v2.0”, please refer to annex D.2.5 for the change of Field Group “Cross Asset v2.0” and annex D.2.5.15 – D.2.5.17 for the change of fields for corresponding sub products</p> <p>(vi) Equity Other</p> <ol style="list-style-type: none"> <li>1. Added new field “Counterparty Place of Incorporation”</li> <li>2. Added new field “Counterparty Role”</li> <li>3. Certain fields are updated and applicable to specified trade event type</li> <li>4. For the change of Field Group “General Trade Event Details v2.0”, please refer to annex D.2.2.2</li> <li>5. For the overall change of Field Group “Trade Details v2.0”, please refer to annex D.2.5 for the change of Field Group “Cross Asset v2.0” and annex D.2.5.19 for the change of fields for corresponding sub product</li> </ol>
D.4.2	CTRD2506 - Party Bulk Conversion Report (a) Party Bulk Conversion Report (Audit Trail)	<ol style="list-style-type: none"> <li>1. Renamed “Party ID Change Request Status Error Description” to “Party ID Change Request Error Description”</li> </ol>
D.4.4	CTRD2601 - Trade Position Report	<p>(a) Interest Rate Derivatives</p> <ol style="list-style-type: none"> <li>1. Added new field “Unique Product Identifier (UPI) - Product ID Type”</li> <li>2. Added new field “Unique Product Identifier (UPI) - Product ID Value”</li> <li>3. Added new field “Participant’s LEI”</li> <li>4. Added new field “Participant Reporting For’s LEI”</li> <li>5. Added new field “Participant Reporting For Place of Incorporation”</li> <li>6. Added new field “Counterparty Participant’s LEI”</li> <li>7. Added new field “Counterparty Place of Incorporation”</li> <li>8. Added new field “Clearing Broker ID”</li> <li>9. Added new field “Clearing Broker ID Type”</li> <li>10. Added new field “Clearing Broker Party Name”</li> <li>11. Added new field “Counterparty Clearing Broker ID”</li> <li>12. Added new field “Counterparty Clearing Broker ID Type”</li> <li>13. Added new field “Counterparty Clearing Broker Party Name”</li> </ol>

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		14. Added new field "Reference Branch of Trade Party" 15. Added new field "Reference Branch of Counter Trade Party" 16. Added new field "Desk ID" 17. Added new field "Remarks 1" 18. Added new field "Remarks 2" 19. Added new field "Known Amount Payer ID" 20. Added new field "Known Amount Payer ID Type" 21. Added new field "Known Amount Payer Party Name" 22. Added new field "Known Amount Payer ID - Counterparty" 23. Added new field "Known Amount Payer ID Type - Counterparty" 24. Added new field "Known Amount Payer Party Name - Counterparty" 25. Added new field "Inflation Rate Payer ID" 26. Added new field "Inflation Rate Payer ID Type" 27. Added new field "Inflation Rate Payer Party Name" 28. Added new field "Known Amount Currency" 29. Added new field "Known Amount Currency - Counterparty" 30. Added new field "Known Amount" 31. Added new field "Known Amount - Counterparty" 32. Added new field "Floating Rate Multiplier" 33. Added new field "Floating Rate Multiplier - Counterparty" 34. Added new field "(Other) OTC Derivatives Product Taxonomy" 35. Added new field "(Other) Buyer ID" 36. Added new field "(Other) Buyer ID Type" 37. Added new field "(Other) Buyer Party Name" 38. Added new field "(Other) Seller ID" 39. Added new field "(Other) Seller ID Type" 40. Added new field "(Other) Seller Party Name" 41. Added new field "(Other) Leg 1 Payer ID" 42. Added new field "(Other) Leg 1 Payer ID Type" 43. Added new field "(Other) Leg 1 Payer Party Name" 44. Added new field "(Other) Leg 2 Payer ID" 45. Added new field "(Other) Leg 2 Payer ID Type"
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	<p>46. Added new field “(Other) Leg 2 Payer Party Name”</p> <p>47. Added new field “(Other) Effective Date - Leg 1”</p> <p>48. Added new field “(Other) Termination Date - Leg 1”</p> <p>49. Added new field “(Other) Notional Amount - Leg 1 - Currency”</p> <p>50. Added new field “(Other) Notional Amount - Leg 1 - Amount”</p> <p>51. Added new field “(Other) Effective Date - Leg 2”</p> <p>52. Added new field “(Other) Termination Date - Leg 2”</p> <p>53. Added new field “(Other) Notional Amount - Leg 2 - Currency”</p> <p>54. Added new field “(Other) Notional Amount - Leg 2 - Amount”</p> <p>55. Added new field “(Other) Commencement Date”</p> <p>56. Added new field “(Other) Expiration Date”</p> <p>57. Added new field “(Other) Bermuda Exercise Dates”</p> <p>58. Added new field “(Other) Option Entitlement”</p> <p>59. Added new field “(Other) Number of Options”</p> <p>60. Added new field “(Other) Option Type”</p> <p>61. Added new field “(Other) Exercise Style”</p> <p>62. Added new field “(Other) Strike Price Unit”</p> <p>63. Added new field “(Other) Strike Price Currency”</p> <p>64. Added new field “(Other) Strike Price Amount”</p> <p>65. Added new field “(Other) Underlying Asset”</p> <p>66. Added new field “(Other) Notional Units”</p> <p>67. Added new field “(Other) Known Amount - Leg 1 - Currency”</p> <p>68. Added new field “(Other) Known Amount - Leg 1 - Amount”</p> <p>69. Added new field “(Other) Known Amount - Leg 2 - Currency”</p> <p>70. Added new field “(Other) Known Amount - Leg 2 - Amount”</p> <p>71. Added new field “(Other) Full Termination Indicator”</p> <p>72. Added new field “(Other) Final Maturity Date”</p> <p>73. Added new field “(Other) Notional Schedule - Leg 1 - Step Date”</p> <p>74. Added new field “(Other) Notional Schedule - Leg 1 - Step Value”</p> <p>75. Added new field “(Other) Notional Schedule - Leg 2 - Step Date”</p> <p>76. Added new field “(Other) Notional Schedule - Leg 2 - Step Value”</p> <p>77. Added new field “(Other) Fixed Rate - Leg 1”</p>
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	<p>78. Added new field “(Other) Fixed Rate - Leg 2”</p> <p>79. Added new field “(Other) Fixed Rate Schedule - Leg 1 - Step Date”</p> <p>80. Added new field “(Other) Fixed Rate Schedule - Leg 1 - Step Value”</p> <p>81. Added new field “(Other) Fixed Rate Schedule - Leg 2 - Step Date”</p> <p>82. Added new field “(Other) Fixed Rate Schedule - Leg 2 - Step Value”</p> <p>83. Added new field “(Other) Floating Rate Index - Leg 1”</p> <p>84. Added new field “(Other) Floating Rate Index - Leg 2”</p> <p>85. Added new field “(Other) Floating Rate Multiplier - Leg 1”</p> <p>86. Added new field “(Other) Floating Rate Multiplier - Leg 2”</p> <p>87. Added new field “(Other) Floating Rate Multiplier Schedule - Leg 1 - Step Date”</p> <p>88. Added new field “(Other) Floating Rate Multiplier Schedule - Leg 1 - Step Value”</p> <p>89. Added new field “(Other) Floating Rate Multiplier Schedule - Leg 2 - Step Date”</p> <p>90. Added new field “(Other) Floating Rate Multiplier Schedule - Leg 2 - Step Value”</p> <p>91. Added new field “(Other) Floating Rate Tenor - Leg 1”</p> <p>92. Added new field “(Other) Floating Rate Spread - Leg 1”</p> <p>93. Added new field “(Other) Floating Rate Tenor - Leg 2”</p> <p>94. Added new field “(Other) Floating Rate Spread - Leg 2”</p> <p>95. Added new field “(Other) Spread Schedule - Leg 1 - Step Date”</p> <p>96. Added new field “(Other) Spread Schedule - Leg 1 - Step Value”</p> <p>97. Added new field “(Other) Spread Schedule - Leg 2 - Step Date”</p> <p>98. Added new field “(Other) Spread Schedule - Leg 2 - Step Value”</p> <p>99. Added new field “(Other) Cap Rate”</p> <p>100. Added new field “(Other) Cap Rate Buyer”</p> <p>101. Added new field “(Other) Cap Rate Seller”</p> <p>102. Added new field “(Other) Cap Rate Schedule Step Date”</p> <p>103. Added new field “(Other) Cap Rate Schedule Step Value”</p> <p>104. Added new field “(Other) Floor Rate”</p> <p>105. Added new field “(Other) Floor Rate Buyer”</p>
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	<p>106. Added new field “(Other) Floor Rate Seller”</p> <p>107. Added new field “(Other) Floor Rate Schedule Step Date”</p> <p>108. Added new field “(Other) Floor Rate Schedule Step Value”</p> <p>109. Added new field “(Other) Settlement Currency - Leg 1”</p> <p>110. Added new field “(Other) Settlement Currency - Leg 2”</p> <p>111. Added new field “(Other) FRA Discounting”</p> <p>112. Added new field “(Other) Bond Instrument ID”</p> <p>113. Added new field “(Other) Maturity”</p> <p>114. Added new field “(Other) Par Value”</p> <p>115. Added new field “(Other) Coupon Type”</p> <p>116. Added new field “(Other) Coupon Rate”</p> <p>117. Added new field “(Other) Premium Payer ID”</p> <p>118. Added new field “(Other) Premium Payer ID Type”</p> <p>119. Added new field “(Other) Premium Payer Party Name”</p> <p>120. Added new field “(Other) Premium Receiver ID”</p> <p>121. Added new field “(Other) Premium Receiver ID Type”</p> <p>122. Added new field “(Other) Premium Receiver Party Name”</p> <p>123. Added new field “(Other) Premium Currency”</p> <p>124. Added new field “(Other) Premium Amount”</p> <p>125. Added new field “(Other) Settlement Type”</p> <p>126. Added new field “(Other) Option Straddle”</p> <p>127. Added new field “(Other) Mandatory Early Termination Date Tenor Period”</p> <p>128. Added new field “(Other) Mandatory Early Termination Date - Unadjusted Date”</p> <p>129. Added new field “(Other) Single Party Option - Option Buyer ID”</p> <p>130. Added new field “(Other) Single Party Option - Option Buyer ID Type”</p> <p>131. Added new field “(Other) Single Party Option - Option Buyer Party Name”</p> <p>132. Added new field “(Other) Optional Early Termination Exercise Style”</p> <p>133. Added new field “(Other) Optional Early Termination Commencement Date - Unadjusted Date”</p> <p>134. Added new field “(Other) Optional Early Termination Expiration Date - Unadjusted Date”</p>
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	<p>135. Added new field “(Other) Optional Early Termination Bermuda Exercise Dates - Unadjusted Date”</p> <p>136. Added new field “(Other) Optional Early Termination Adjusted Exercise Date”</p> <p>137. Added new field “(Other) Optional Early Termination Adjusted Early Termination Date”</p> <p>138. Added new field “(Other) Cancellation Option Buyer ID”</p> <p>139. Added new field “(Other) Cancellation Option Buyer ID Type”</p> <p>140. Added new field “(Other) Cancellation Option Buyer Party Name”</p> <p>141. Added new field “(Other) Cancellation Option Seller ID”</p> <p>142. Added new field “(Other) Cancellation Option Seller ID Type”</p> <p>143. Added new field “(Other) Cancellation Option Seller Party Name”</p> <p>144. Added new field “(Other) Cancellation Option Exercise Style”</p> <p>145. Added new field “(Other) Cancellation Option Commencement Date - Unadjusted Date”</p> <p>146. Added new field “(Other) Cancellation Option Expiration Date - Unadjusted Date”</p> <p>147. Added new field “(Other) Cancellation Option Bermuda Exercise Dates - Unadjusted Date”</p> <p>148. Added new field “(Other) Cancellation Option Initial Fee Payer ID”</p> <p>149. Added new field “(Other) Cancellation Option Initial Fee Payer ID Type”</p> <p>150. Added new field “(Other) Cancellation Option Initial Fee Payer Party Name”</p> <p>151. Added new field “(Other) Cancellation Option Initial Fee Receiver ID”</p> <p>152. Added new field “(Other) Cancellation Option Initial Fee Receiver ID Type”</p> <p>153. Added new field “(Other) Cancellation Option Initial Fee Receiver Party Name”</p> <p>154. Added new field “(Other) Cancellation Option Initial Fee Currency”</p> <p>155. Added new field “(Other) Cancellation Option Initial Fee Amount”</p> <p>156. Added new field “(Other) Initial Principal Exchange”</p> <p>157. Added new field “(Other) Final Principal Exchange”</p> <p>158. Added new field “(Other) Intermediate Principal Exchange”</p> <p>159. Added new field “(Other) Attachment Submitting Date Time”</p>
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		<p>160. Added new field “(Other) Attachment File Name”</p> <p>161. Added new field “(Other) Attachment Submitting Party”</p> <p>162. Added new field “(Other) Attachment Submitting User ID”</p> <p>163. Added new field “(Other) Attachment Remark”</p> <p>164. Certain fields are updated and applicable to specified product type</p> <p>165. Below fields have been reallocated and please observe their new ordering in the report</p> <ul style="list-style-type: none"> <li>➤ Asset Class</li> <li>➤ Base Product</li> <li>➤ Sub Product</li> <li>➤ Transaction Type</li> <li>➤ Unique Transaction Identifier (UTI) Indicator</li> <li>➤ Unique Transaction Identifier (UTI) - Issuer ID</li> <li>➤ Unique Transaction Identifier (UTI) - UTI Value</li> <li>➤ Unique Transaction Identifier - Unique Trade ID (UTI-TID)</li> <li>➤ Confirmation Platform ID</li> <li>➤ CP Trade Reference</li> <li>➤ Bilateral Comments</li> <li>➤ Trade Party ID</li> <li>➤ Trade Party ID Type</li> <li>➤ Trade Party Name</li> <li>➤ Trade Party ID - Counterparty</li> <li>➤ Trade Party ID Type - Counterparty</li> <li>➤ Trade Party Name - Counterparty</li> <li>➤ Trade Date</li> <li>➤ Industrial Sector</li> <li>➤ Counterparty Industrial Sector</li> <li>➤ Last Reconciliation Status</li> <li>➤ Last Reconciliation Status Update Time</li> </ul>
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	<p>(b) Foreign Exchange Derivatives</p> <ol style="list-style-type: none"> <li>1. Added new field “Unique Product Identifier (UPI) - Product ID Type”</li> <li>2. Added new field “Unique Product Identifier (UPI) - Product ID Value”</li> <li>3. Added new field “Participant’s LEI”</li> <li>4. Added new field “Participant Reporting For’s LEI”</li> <li>5. Added new field “Participant Reporting For Place of Incorporation”</li> <li>6. Added new field “Counterparty Participant’s LEI”</li> <li>7. Added new field “Counterparty Place of Incorporation”</li> <li>8. Added new field “Clearing Broker ID”</li> <li>9. Added new field “Clearing Broker ID Type”</li> <li>10. Added new field “Clearing Broker Party Name”</li> <li>11. Added new field “Counterparty Clearing Broker ID”</li> <li>12. Added new field “Counterparty Clearing Broker ID Type”</li> <li>13. Added new field “Counterparty Clearing Broker Party Name”</li> <li>14. Added new field “Reference Branch of Trade Party”</li> <li>15. Added new field “Reference Branch of Counter Trade Party”</li> <li>16. Added new field “Desk ID”</li> <li>17. Added new field “Remarks 1”</li> <li>18. Added new field “Remarks 2”</li> <li>19. Renamed “Value Date” to “Forward Value Date”</li> <li>20. Added new field “Swap Link ID”</li> <li>21. Renamed “Put Notional Amount Currency” to “Put Notional Currency”</li> <li>22. Renamed “Call Notional Amount Currency” to “Call Notional Currency”</li> <li>23. Added new field “Premium Payer ID”</li> <li>24. Added new field “Premium Payer ID Type”</li> <li>25. Added new field “Premium Payer Party Name”</li> <li>26. Added new field “Premium Currency”</li> <li>27. Added new field “Premium Amount”</li> <li>28. Renamed “Option Effective Date” to “Option Effective Date - Unadjusted Date”</li> <li>29. Renamed “Value Date” to “Option Value Date”</li> </ol>
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		<p>30. Added new field “(Other) OTC Derivatives Product Taxonomy”</p> <p>31. Added new field “(Other) Buyer ID”</p> <p>32. Added new field “(Other) Buyer ID Type”</p> <p>33. Added new field “(Other) Buyer Party Name”</p> <p>34. Added new field “(Other) Seller ID”</p> <p>35. Added new field “(Other) Seller ID Type”</p> <p>36. Added new field “(Other) Seller Party Name”</p> <p>37. Added new field “(Other) Effective Date - Leg 1”</p> <p>38. Added new field “(Other) Termination Date - Leg 1”</p> <p>39. Added new field “(Other) Notional - Leg 1 - Currency”</p> <p>40. Added new field “(Other) Notional - Leg 1 - Amount”</p> <p>41. Added new field “(Other) Effective Date - Leg 2”</p> <p>42. Added new field “(Other) Termination Date - Leg 2”</p> <p>43. Added new field “(Other) Notional - Leg 2 - Currency”</p> <p>44. Added new field “(Other) Notional - Leg 2 - Amount”</p> <p>45. Added new field “(Other) Commencement Date”</p> <p>46. Added new field “(Other) Expiration Date”</p> <p>47. Added new field “(Other) Value Date”</p> <p>48. Added new field “(Other) Option Entitlement”</p> <p>49. Added new field “(Other) Number of Options”</p> <p>50. Added new field “(Other) Option Type”</p> <p>51. Added new field “(Other) Option Style”</p> <p>52. Added new field “(Other) Strike Price Unit”</p> <p>53. Added new field “(Other) Strike Price Currency”</p> <p>54. Added new field “(Other) Strike Price”</p> <p>55. Added new field “(Other) Underlying Asset”</p> <p>56. Added new field “(Other) Full Termination Indicator”</p> <p>57. Added new field “(Other) Final Maturity Date”</p> <p>58. Added new field “(Other) Exchanged Currency Payer ID - First Currency”</p> <p>59. Added new field “(Other) Exchanged Currency Payer ID Type - First Currency”</p> <p>60. Added new field “(Other) Exchanged Currency Payer Party Name - First</p>
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	<p>Currency”</p> <p>61. Added new field “(Other) Exchanged Currency Payment Amount Currency - First Currency”</p> <p>62. Added new field “(Other) Exchanged Currency Payment Amount - First Currency”</p> <p>63. Added new field “(Other) Exchanged Currency Payer ID - Second Currency”</p> <p>64. Added new field “(Other) Exchanged Currency Payer ID Type - Second Currency”</p> <p>65. Added new field “(Other) Exchanged Currency Payer Party Name - Second Currency”</p> <p>66. Added new field “(Other) Exchanged Currency Payment Amount Currency - Second Currency”</p> <p>67. Added new field “(Other) Exchanged Currency Payment Amount - Second Currency”</p> <p>68. Added new field “(Other) Exchange Rate - Quote Basis”</p> <p>69. Added new field “(Other) Exchange Rate”</p> <p>70. Added new field “(Other) Swap Link ID”</p> <p>71. Added new field “(Other) Put Notional Currency”</p> <p>72. Added new field “(Other) Put Notional Amount”</p> <p>73. Added new field “(Other) Call Notional Currency”</p> <p>74. Added new field “(Other) Call Notional Amount”</p> <p>75. Added new field “(Other) Strike Price - Quote Basis”</p> <p>76. Added new field “(Other) Premium Payer ID”</p> <p>77. Added new field “(Other) Premium Payer ID Type”</p> <p>78. Added new field “(Other) Premium Payer Party Name”</p> <p>79. Added new field “(Other) Premium Currency”</p> <p>80. Added new field “(Other) Premium Amount”</p> <p>81. Added new field “(Other) Option Effective Date - Unadjusted Date”</p> <p>82. Added new field “(Other) Settlement Currency”</p> <p>83. Added new field “(Other) Fixing Date”</p> <p>84. Added new field “(Other) Asian Rate Source”</p> <p>85. Added new field “(Other) Asian Observation Period Start Date”</p>
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	<p>86. Added new field “(Other) Asian Observation Period End Date”</p> <p>87. Added new field “(Other) Asian Observation Frequency”</p> <p>88. Added new field “(Other) Asian Observation Rate Quote Basis”</p> <p>89. Added new field “(Other) Barrier Type”</p> <p>90. Added new field “(Other) Barrier Direction”</p> <p>91. Added new field “(Other) Barrier Trigger Rate”</p> <p>92. Added new field “(Other) Barrier Trigger Rate Source”</p> <p>93. Added new field “(Other) Barrier Trigger Rate Quote Basis”</p> <p>94. Added new field “(Other) Barrier Observation Period Start Date”</p> <p>95. Added new field “(Other) Barrier Observation Period End Date”</p> <p>96. Added new field “(Other) Barrier Observation Date Point”</p> <p>97. Added new field “(Other) Digital Touch Condition”</p> <p>98. Added new field “(Other) Digital Touch Direction”</p> <p>99. Added new field “(Other) Digital Trigger Condition”</p> <p>100. Added new field “(Other) Digital Trigger Rate”</p> <p>101. Added new field “(Other) Digital Trigger Rate Source”</p> <p>102. Added new field “(Other) Digital Trigger Rate Quote Basis”</p> <p>103. Added new field “(Other) Digital Option Payout Currency”</p> <p>104. Added new field “(Other) Digital Option Payout Amount”</p> <p>105. Added new field “(Other) Digital Option Payout Style”</p> <p>106. Added new field “(Other) Flexi Execution Period Start Date”</p> <p>107. Added new field “(Other) Flexi Execution Period Expiry Date”</p> <p>108. Added new field “(Other) Attachment Submitting Date Time”</p> <p>109. Added new field “(Other) Attachment File Name”</p> <p>110. Added new field “(Other) Attachment Submitting Party”</p> <p>111. Added new field “(Other) Attachment Submitting User ID”</p> <p>112. Added new field “(Other) Attachment Remark</p> <p>113. The First Currency and Second Currency are sorted in alphabetical order</p> <p>114. Below fields have been reallocated and please observe their new ordering in the report</p> <ul style="list-style-type: none"> <li>➤ Asset Class</li> <li>➤ Base Product</li> </ul>
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	<ul style="list-style-type: none"> <li>➤ Sub Product</li> <li>➤ Transaction Type</li> <li>➤ Unique Transaction Identifier (UTI) Indicator</li> <li>➤ Unique Transaction Identifier (UTI) - Issuer ID</li> <li>➤ Unique Transaction Identifier (UTI) - UTI Value</li> <li>➤ Unique Transaction Identifier - Unique Trade ID (UTI-TID)</li> <li>➤ Confirmation Platform ID</li> <li>➤ CP Trade Reference</li> <li>➤ Bilateral Comments</li> <li>➤ Trade Party ID</li> <li>➤ Trade Party ID Type</li> <li>➤ Trade Party Name</li> <li>➤ Trade Party ID - Counterparty</li> <li>➤ Trade Party ID Type - Counterparty</li> <li>➤ Trade Party Name - Counterparty</li> <li>➤ Trade Date</li> <li>➤ Industrial Sector</li> <li>➤ Counterparty Industrial Sector</li> <li>➤ Last Reconciliation Status</li> <li>➤ Last Reconciliation Status Update Time</li> </ul>
	<p>(c) Equity Derivatives</p> <ol style="list-style-type: none"> <li>1. Added new field “Unique Product Identifier (UPI) - Product ID Type”</li> <li>2. Added new field “Unique Product Identifier (UPI) - Product ID Value”</li> <li>3. Added new field “Participant’s LEI”</li> <li>4. Added new field “Participant Reporting For’s LEI”</li> <li>5. Added new field “Participant Reporting For Place of Incorporation”</li> <li>6. Added new field “Counterparty Participant’s LEI”</li> <li>7. Added new field “Counterparty Place of Incorporation”</li> <li>8. Added new field “Clearing Broker ID”</li> <li>9. Added new field “Clearing Broker ID Type”</li> <li>10. Added new field “Clearing Broker Party Name”</li> </ol>

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		11. Added new field “Counterparty Clearing Broker ID” 12. Added new field “Counterparty Clearing Broker ID Type” 13. Added new field “Counterparty Clearing Broker Party Name” 14. Added new field “Reference Branch of Trade Party” 15. Added new field “Reference Branch of Counter Trade Party” 16. Added new field “Desk ID” 17. Added new field “Remarks 1” 18. Added new field “Remarks 2” 19. Added new field “Underlying Asset - Place of Issuance Incorporation” 20. Renamed “Notional Currency” to “Option Notional Currency” 21. Renamed “Notional Amount” to “Option Notional Amount” 22. Renamed “Valuation Date” to “Valuation Date - Unadjusted Date” 23. Renamed “Commencement Date” to “Commencement Date - Unadjusted Date” 24. Renamed “Expiration Date” to “Expiration Date - Unadjusted Date” 25. Renamed “Interest Leg Effective Date” to “Interest Leg Effective Date - Unadjusted Date” 26. Renamed “Interest Leg Termination Date” to “Interest Leg Termination Date - Unadjusted Date” 27. Renamed “Equity Leg Effective Date” to “Equity Leg Effective Date - Unadjusted Date” 28. Renamed “Equity Leg Termination Date” to “Equity Leg Termination Date - Unadjusted Date” 29. Renamed “Final Valuation Date” to “Final Valuation Date - Unadjusted Date” 30. Renamed “Equity Leg - Valuation Date” to “Equity Leg Valuation Date - Unadjusted Date” 31. Renamed “Type of Return” to “Equity Leg Type of Return” 32. Renamed “Variance Leg - Effective Date” to “Variance Leg Effective Date - Unadjusted Date” 33. Renamed “Variance Leg - Termination Date” to “Variance Leg Termination Date - Unadjusted Date”
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		<p>34. Renamed “Variance Leg - Valuation Date” to “Variance Leg Valuation Date - Unadjusted Date”</p> <p>35. Renamed “Observation Start Date” to “Observation Start Date - Unadjusted Date”</p> <p>36. Renamed “Observation End Date” to “Observation End Date - Unadjusted Date”</p> <p>37. Renamed “Type of Return” to “Variance Leg Type of Return”</p> <p>38. Added new field “Dividend Amount Payer ID”</p> <p>39. Added new field “Dividend Amount Payer ID Type”</p> <p>40. Added new field “Dividend Amount Payer Name”</p> <p>41. Added new field “Dividend Amount Receiver ID”</p> <p>42. Added new field “Dividend Amount Receiver ID Type”</p> <p>43. Added new field “Dividend Amount Receiver Name”</p> <p>44. Added new field “Dividend Leg Effective Date - Unadjusted Date”</p> <p>45. Added new field “Dividend Leg Termination Date - Unadjusted Date”</p> <p>46. Added new field “Dividend Leg Notional Currency”</p> <p>47. Added new field “Dividend Leg Notional Amount”</p> <p>48. Added new field “Declared Cash Dividend Percentage”</p> <p>49. Added new field “Declared Cash Equivalent Dividend Percentage”</p> <p>50. Added new field “Dividend Period Period Start Date”</p> <p>51. Added new field “Dividend Period Period End Date”</p> <p>52. Added new field “Dividend Period Period Fixed Strike”</p> <p>53. Added new field “Dividend Period Dividend Payment Date”</p> <p>54. Added new field “Dividend Period Valuation Date”</p> <p>55. Added new field “Special Dividends”</p> <p>56. Added new field “Material Non-Cash Dividend”</p> <p>57. Added new field “Fixed Amount Payer ID”</p> <p>58. Added new field “Fixed Amount Payer ID Type”</p> <p>59. Added new field “Fixed Amount Payer Name”</p> <p>60. Added new field “Fixed Amount Receiver ID”</p> <p>61. Added new field “Fixed Amount Receiver ID Type”</p> <p>62. Added new field “Fixed Amount Receiver Name”</p>
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		<p>63. Added new field “Fixed Leg Effective Date - Unadjusted Date”</p> <p>64. Added new field “Fixed Leg Termination Date - Unadjusted Date”</p> <p>65. Added new field “Period Fixed Amount Currency”</p> <p>66. Added new field “Period Fixed Amount”</p> <p>67. Added new field “Fixed Amount Payment Date Offset”</p> <p>68. Added new field “Fixed Amount Payment Date”</p> <p>69. Added new field “(Other) OTC Derivatives Product Taxonomy”</p> <p>70. Renamed “Buyer ID” to “(Other) Buyer ID”</p> <p>71. Renamed “Buyer ID Type” to “(Other) Buyer ID Type”</p> <p>72. Renamed “Buyer Name” to “(Other) Buyer Name”</p> <p>73. Renamed “Seller ID” to “(Other) Seller ID”</p> <p>74. Renamed “Seller ID Type” to “(Other) Seller ID Type”</p> <p>75. Renamed “Seller Name” to “(Other) Seller Name”</p> <p>76. Renamed “Effective Date - Leg 1” to “(Other) Effective Date - Leg 1”</p> <p>77. Renamed “Termination Date - Leg 1” to “(Other) Termination Date - Leg 1”</p> <p>78. Renamed “Effective Date - Leg 2” to “(Other) Effective Date - Leg 2”</p> <p>79. Renamed “Termination Date - Leg 2” to “(Other) Termination Date - Leg 2”</p> <p>80. Renamed “Expiration Date” to “(Other) Expiration Date - Unadjusted Date”</p> <p>81. Renamed “Full Termination Indicator” to “(Other) Full Termination Indicator”</p> <p>82. Renamed “Option Entitlement” to “(Other) Option Entitlement”</p> <p>83. Renamed “Number of Options” to “(Other) Number of Options”</p> <p>84. Renamed “Option type” to “(Other) Option Type”</p> <p>85. Renamed “Commencement Date” to “(Other) Commencement Date - Unadjusted Date”</p> <p>86. Renamed “Option Style” to “(Other) Option Style”</p> <p>87. Renamed “Strike Price Currency” to “(Other) Strike Price Currency”</p> <p>88. Renamed “Strike Price” to “(Other) Strike Price”</p> <p>89. Renamed “Final Maturity Date” to “(Other) Final Maturity Date”</p> <p>90. Renamed “Underlying Asset - Leg 1 - Asset Type” to “(Other) Underlying Asset - Leg 1 - Asset Type”</p> <p>91. Renamed “Underlying Asset - Leg 1 - ID Type” to “(Other) Underlying Asset</p>
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		<p>- Leg 1 - ID Type”</p> <p>92. Renamed “Underlying Asset - Leg 1 - Instrument ID” to “(Other) Underlying Asset - Leg 1 - Instrument ID”</p> <p>93. Renamed “Underlying Asset - Leg 1 - Name” to “(Other) Underlying Asset - Leg 1 - Name”</p> <p>94. Renamed “Underlying Asset - Leg 1 - Exchange ID” to “(Other) Underlying Asset - Leg 1 - Exchange ID”</p> <p>95. Renamed “Underlying Asset - Leg 1 - Related Exchange ID” to “(Other) Underlying Asset - Leg 1 - Related Exchange ID”</p> <p>96. Renamed “Underlying Asset - Leg 1 - Open Unit” to “(Other) Underlying Asset - Leg 1 - Open Unit”</p> <p>97. Added new field “(Other) Underlying Asset - Leg 1 - Place of Issuance Incorporation”</p> <p>98. Renamed “Underlying Asset - Leg 2 - Asset Type” to “(Other) Underlying Asset - Leg 2 - Asset Type”</p> <p>99. Renamed “Underlying Asset - Leg 2 - ID Type” to “(Other) Underlying Asset - Leg 2 - ID Type”</p> <p>100. Renamed “Underlying Asset - Leg 2 - Instrument ID” to “(Other) Underlying Asset - Leg 2 - Instrument ID”</p> <p>101. Renamed “Underlying Asset - Leg 2 - Name” to “(Other) Underlying Asset - Leg 2 - Name”</p> <p>102. Renamed “Underlying Asset - Leg 2 - Exchange ID” to “(Other) Underlying Asset - Leg 2 - Exchange ID”</p> <p>103. Renamed “Underlying Asset - Leg 2 - Related Exchange ID” to “(Other) Underlying Asset - Leg 2 - Related Exchange ID”</p> <p>104. Renamed “Underlying Asset - Leg 2 - Open Unit” to “(Other) Underlying Asset - Leg 2 - Open Unit”</p> <p>105. Added new field “(Other) Underlying Asset - Leg 2 - Place of Issuance Incorporation”</p> <p>106. Renamed “Settlement Method” to “(Other) Settlement Method”</p> <p>107. Renamed “Settlement Currency” to “(Other) Settlement Currency”</p> <p>108. Renamed “Notional - Leg 1 - Currency” to “(Other) Notional - Leg 1 -</p>
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		<p>Currency”</p> <p>109. Renamed “Notional - Leg 1 - Amount” to “(Other) Notional - Leg 1 - Amount”</p> <p>110. Renamed “Notional - Leg 2 - Currency” to “(Other) Notional - Leg 2 - Currency”</p> <p>111. Renamed “Notional - Leg 2 - Amount” to “(Other) Notional - Leg 2 - Amount”</p> <p>112. Renamed “Premium Payer ID” to “(Other) Premium Payer ID”</p> <p>113. Renamed “Premium Payer ID Type” to “(Other) Premium Payer ID Type”</p> <p>114. Renamed “Premium Payer Name” to “(Other) Premium Payer Name”</p> <p>115. Renamed “Premium Payment Amount Currency” to “(Other) Premium Payment Amount Currency”</p> <p>116. Renamed “Premium Payment Amount” to “(Other) Premium Payment Amount”</p> <p>117. Renamed “Variance Payer ID” to “(Other) Variance Payer ID”</p> <p>118. Renamed “Payer ID Type” to “(Other) Variance Payer ID Type”</p> <p>119. Renamed “Variance Payer Name” to “(Other) Variance Payer Name”</p> <p>120. Renamed “Variance Receiver ID” to “(Other) Variance Receiver ID”</p> <p>121. Renamed “Variance Receiver ID Type” to “(Other) Variance Receiver ID Type”</p> <p>122. Renamed “Variance Receiver Name” to “(Other) Variance Receiver Name”</p> <p>123. Renamed “Valuation Date” to “(Other) Valuation Date - Unadjusted Date”</p> <p>124. Renamed “Observation Start Date” to “(Other) Observation Start Date - Unadjusted Date”</p> <p>125. Renamed “Observation End Date” to “(Other) Observation End Date - Unadjusted Date”</p> <p>126. Renamed “Variance Amount Currency” to “(Other) Variance Amount Currency”</p> <p>127. Renamed “Variance Amount” to “(Other) Variance Amount”</p> <p>128. Renamed “Vega Notional Currency” to “(Other) Vega Notional Currency”</p> <p>129. Renamed “Vega Notional Amount” to “(Other) Vega Notional Amount”</p> <p>130. Renamed “Volatility Strike Price Currency” to “(Other) Volatility Strike</p>
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		<p>Price Currency”</p> <p>131. Renamed “Volatility Strike Price Amount” to “(Other) Volatility Strike Price Amount”</p> <p>132. Renamed “Variance Strike Price Currency” to “(Other) Variance Strike Price Currency”</p> <p>133. Renamed “Variance Strike Price Amount” to “(Other) Variance Strike Price Amount”</p> <p>134. Renamed “Variance Cap” to “(Other) Variance Cap”</p> <p>135. Renamed “Type of Return” to “(Other) Variance Leg Type of Return”</p> <p>136. Renamed “Reference Currency” to “(Other) Reference Currency”</p> <p>137. Renamed “Optional Early Termination Date” to “(Other) Optional Early Termination Date”</p> <p>138. Renamed “Optional Early Termination Electing Party ID” to “(Other) Optional Early Termination Electing Party ID”</p> <p>139. Renamed “Optional Early Termination Electing Party ID Type” to “(Other) Optional Early Termination Electing Party ID Type”</p> <p>140. Renamed “Optional Early Termination Electing Party Name” to “(Other) Optional Early Termination Electing Party Name”</p> <p>141. Added new field “(Other) Attachment Submitting Date Time”</p> <p>142. Added new field “(Other) Attachment File Name”</p> <p>143. Added new field “(Other) Attachment Submitting Party”</p> <p>144. Added new field “(Other) Attachment Submitting User ID”</p> <p>145. Added new field “(Other) Attachment Remark”</p> <p>146. Removed “Fee In Currency”</p> <p>147. Removed “Fee In Amount”</p> <p>148. Removed “Fee Out Currency”</p> <p>149. Removed “Fee Out Amount”</p> <p>150. Removed “Initial Price Currency”</p> <p>151. Removed “Initial Price Amount”</p> <p>152. Removed “Final Price Currency”</p> <p>153. Removed “Final Price Amount”</p> <p>154. Below fields have been reallocated and please observe their new ordering in</p>
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		<p>the report</p> <ul style="list-style-type: none"> <li>➤ Asset Class</li> <li>➤ Base Product</li> <li>➤ Sub Product</li> <li>➤ Transaction Type</li> <li>➤ Unique Transaction Identifier (UTI) Indicator</li> <li>➤ Unique Transaction Identifier (UTI) - Issuer ID</li> <li>➤ Unique Transaction Identifier (UTI) - UTI Value</li> <li>➤ Unique Transaction Identifier - Unique Trade ID (UTI-TID)</li> <li>➤ Confirmation Platform ID</li> <li>➤ CP Trade Reference</li> <li>➤ Bilateral Comments</li> <li>➤ Trade Party ID</li> <li>➤ Trade Party ID Type</li> <li>➤ Trade Party Name</li> <li>➤ Trade Party ID - Counterparty</li> <li>➤ Trade Party ID Type - Counterparty</li> <li>➤ Trade Party Name - Counterparty</li> <li>➤ Trade Date</li> <li>➤ Industrial Sector</li> <li>➤ Counterparty Industrial Sector</li> <li>➤ Last Reconciliation Status</li> <li>➤ Last Reconciliation Status Update Time</li> <li>➤ Notional Amount</li> <li>➤ Fixed Rate</li> <li>➤ Floating Rate Spread</li> <li>➤ Settlement Currency</li> <li>➤ Option type</li> </ul>
D.4.5	<p>CTRD2602 - Trade Position (with update) Report</p> <p>(a) Trade Position (with update) Report (Master)</p>	<ol style="list-style-type: none"> <li>1. Added new field “OTC Derivatives Product Taxonomy”</li> <li>2. Added new field “Unique Transaction Identifier - Unique Trade ID (UTI-TID)”</li> <li>3. Renamed “Participant Role” to “Participant Reporting For Role”</li> </ol>

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		<p>4. Added new field “Participant Reporting For’s LEI”</p> <p>5. For the overall change of Field Group “Trade Details v2.0”, please refer to annex D.2.5 for the change of Field Group “Cross Asset v2.0” and annex D.2.5.1 – D.2.5.19 for the change of fields for corresponding sub products</p> <p>6. For the change of Field Group “Early Termination - InterestRate v2.0” and Field Group “Cancelable Provision - InterestRate v2.0”, please refer to annex D.2.7</p>
D.4.6	CTRD2603 - Participant Trade Reconciliation Discrepancy Report	<p>(a) Interest Rate Derivatives</p> <p>1. Added new field “Trade Party’s Reference Branch”</p> <p>2. Added new field “Counterparty Reference Branch”</p> <p>3. Renamed “Reporting Party’s Bilateral Comments” to “Bilateral Comments”</p> <p>4. Added new field “Bilateral Comments (Counterparty’s Input)”</p> <p>5. Added new field “Bilateral Comments Matched”</p> <p>6. Added new field “Known Amount Payer - Participant”</p> <p>7. Added new field “Known Amount Payer - Participant (Counterparty’s Input)”</p> <p>8. Added new field “Known Amount Payer - Participant Matched”</p> <p>9. Added new field “Known Amount Payer - Counterparty”</p> <p>10. Added new field “Known Amount Payer - Counterparty (Counterparty’s Input)”</p> <p>11. Added new field “Known Amount Payer - Counterparty Matched”</p> <p>12. Added new field “Inflation Rate Payer”</p> <p>13. Added new field “Inflation Rate Payer (Counterparty’s Input)”</p> <p>14. Added new field “Inflation Rate Payer Matched”</p> <p>15. Added new field “Known Amount Currency - Participant”</p> <p>16. Added new field “Known Amount Currency - Participant (Counterparty’s Input)”</p> <p>17. Added new field “Known Amount Currency - Participant Matched”</p> <p>18. Added new field “Known Amount Currency - Counterparty”</p> <p>19. Added new field “Known Amount Currency - Counterparty (Counterparty’s Input) ”</p> <p>20. Added new field “Known Amount Currency - Counterparty Matched”</p>

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	<p>21. Added new field “Known Amount - Participant”</p> <p>22. Added new field “Known Amount - Participant (Counterparty's Input)”</p> <p>23. Added new field “Known Amount - Participant Matched”</p> <p>24. Added new field “Known Amount - Counterparty”</p> <p>25. Added new field “Known Amount - Counterparty (Counterparty's Input)”</p> <p>26. Added new field “Known Amount - Counterparty Matched”</p> <p>27. Added new field “OTC Derivatives Product Taxonomy”</p> <p>28. Added new field “OTC Derivatives Product Taxonomy (Counterparty's Input)”</p> <p>29. Added new field “OTC Derivatives Product Taxonomy Matched”</p> <p>30. Removed “Settlement Currency - Participant”</p> <p>31. Removed “Settlement Currency - Participant (Counterparty's Input)”</p> <p>32. Removed “Settlement Currency - Participant Matched”</p> <p>33. Removed “Settlement Currency - Counterparty”</p> <p>34. Removed “Settlement Currency - Counterparty (Counterparty's Input)”</p> <p>35. Removed “Settlement Currency - Counterparty Matched”</p> <p>36. Certain fields are updated and applicable to specified product type</p> <p>(b) Foreign Exchange Derivatives</p> <p>1. Added new field “Trade Party's Reference Branch”</p> <p>2. Added new field “Counterparty Reference Branch”</p> <p>3. Added new field “Bilateral Comments (Counterparty's Input)”</p> <p>4. Added new field “Bilateral Comments Matched”</p> <p>5. Renamed “Put Notional Amount Currency” to “Put Notional Currency”</p> <p>6. Renamed “Put Notional Amount Currency (Counterparty's Input)” to “Put Notional Currency (Counterparty's Input)”</p> <p>7. Renamed “Put Notional Amount Currency Matched” to “Put Notional Currency Matched”</p> <p>8. Renamed “Call Notional Amount Currency” to “Call Notional Currency”</p> <p>9. Renamed “Call Notional Amount Currency (Counterparty's Input)” to “Call Notional Currency (Counterparty's Input)”</p>
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		<p>10. Renamed “Call Notional Amount Currency Matched” to “Call Notional Currency Matched”</p> <p>11. Renamed “Option Effective Date” to “Option Effective Date - Unadjusted Date”</p> <p>12. Renamed “Option Effective Date(Counterparty's Input)” to “Option Effective Date - Unadjusted Date (Counterparty's Input)”</p> <p>13. Renamed “Option Effective Date Matched” to “Option Effective Date - Unadjusted Date Matched”</p> <p>14. Added new field “OTC Derivatives Product Taxonomy”</p> <p>15. Added new field “OTC Derivatives Product Taxonomy (Counterparty’s Input)”</p> <p>16. Added new field “OTC Derivatives Product Taxonomy Matched”</p> <p>17. Certain fields are updated and applicable to specified product type</p> <p>18. The First Currency and Second Currency are sorted in alphabetical order</p> <p>(c) Equity Derivatives</p> <p>1. Added new field “Trade Party’s Reference Branch”</p> <p>2. Added new field “Counterparty Reference Branch”</p> <p>3. Renamed “Reporting Party's Bilateral Comments” to “Bilateral Comments”</p> <p>4. Added new field “Bilateral Comments (Counterparty’s Input)”</p> <p>5. Added new field “Bilateral Comments Matched”</p> <p>6. Renamed “Option Exercise Commencement Date” to “Option Exercise Commencement Date - Unadjusted Date”</p> <p>7. Renamed “Option Exercise Commencement Date (Counterparty’s Input)” to “Option Exercise Commencement Date - Unadjusted Date (Counterparty’s Input)”</p> <p>8. Renamed “Option Exercise Commencement Date Matched” to “Option Exercise Commencement Date - Unadjusted Date Matched”</p> <p>9. Renamed “Option Exercise Expiration Date” to “Option Exercise Expiration Date - Unadjusted Date”</p> <p>10. Renamed “Option Exercise Expiration Date (Counterparty's Input)” to</p>
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	<p>“Option Exercise Expiration Date - Unadjusted Date (Counterparty's Input)”</p> <p>11. Renamed “Option Exercise Expiration Date Matched” to “Option Exercise Expiration Date - Unadjusted Date Matched”</p> <p>12. Removed “Interest Leg Effective Date”</p> <p>13. Removed “Interest Leg Effective Date (Counterparty's Input)”</p> <p>14. Removed “Interest Leg Effective Date Matched”</p> <p>15. Removed “Interest Leg Termination Date”</p> <p>16. Removed “Interest Leg Termination Date (Counterparty's Input)”</p> <p>17. Removed “Interest Leg Termination Date Matched”</p> <p>18. Removed “Equity Leg Effective Date”</p> <p>19. Removed “Equity Leg Effective Date (Counterparty's Input)”</p> <p>20. Removed “Equity Leg Effective Date Matched”</p> <p>21. Renamed “Equity Leg Termination Date” to “Equity Leg Termination Date - Unadjusted Date”</p> <p>22. Renamed “Equity Leg Termination Date (Counterparty's Input)” to “Equity Leg Termination Date - Unadjusted Date (Counterparty's Input)”</p> <p>23. Renamed “Equity Leg Termination Date Matched” to “Equity Leg Termination Date - Unadjusted Date Matched”</p> <p>24. Renamed “Variance Leg Valuation Date” to “Variance Leg Valuation Date - Unadjusted Date”</p> <p>25. Renamed “Variance Leg Valuation Date (Counterparty's Input)” to “Variance Leg Valuation Date - Unadjusted Date (Counterparty's Input)”</p> <p>26. Renamed “Variance Leg Valuation Date Matched” to “Variance Leg Valuation Date - Unadjusted Date Matched”</p> <p>27. Renamed “Observation Start Date” to “Observation Start Date - Unadjusted Date”</p> <p>28. Renamed “Observation Start Date (Counterparty's Input)” to “Observation Start Date - Unadjusted Date (Counterparty's Input)”</p> <p>29. Renamed “Observation Start Date Matched” to “Observation Start Date - Unadjusted Date Matched”</p> <p>30. Added new field “Open Unit (Dividend)”</p> <p>31. Added new field “Open Unit (Dividend) (Counterparty's Input)”</p>
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		<p>32. Added new field “Open Unit (Dividend) Matched”</p> <p>33. Added new field “Dividend Amount Payer ID”</p> <p>34. Added new field “Dividend Amount Payer ID (Counterparty’s Input)”</p> <p>35. Added new field “Dividend Amount Payer ID Matched”</p> <p>36. Added new field “Dividend Amount Receiver ID”</p> <p>37. Added new field “Dividend Amount Receiver ID (Counterparty’s Input)”</p> <p>38. Added new field “Dividend Amount Receiver ID Matched”</p> <p>39. Added new field “Dividend Leg Termination Date - Unadjusted Date”</p> <p>40. Added new field “Dividend Leg Termination Date - Unadjusted Date (Counterparty’s Input)”</p> <p>41. Added new field “Dividend Leg Termination Date - Unadjusted Date Matched”</p> <p>42. Added new field “Notional Currency”</p> <p>43. Added new field “Notional Currency (Counterparty’s Input)”</p> <p>44. Added new field “Notional Currency Matched”</p> <p>45. Added new field “Notional Amount”</p> <p>46. Added new field “Notional Amount (Counterparty’s Input)”</p> <p>47. Added new field “Notional Amount Matched”</p> <p>48. Added new field “Period Start Date”</p> <p>49. Added new field “Period Start Date (Counterparty’s Input)”</p> <p>50. Added new field “Period Start Date Matched”</p> <p>51. Added new field “Period End Date”</p> <p>52. Added new field “Period End Date (Counterparty’s Input)”</p> <p>53. Added new field “Period End Date Matched”</p> <p>54. Added new field “Period Fixed Strike”</p> <p>55. Added new field “Period Fixed Strike (Counterparty’s Input)”</p> <p>56. Added new field “Period Fixed Strike Matched”</p> <p>57. Added new field “Fixed Amount Payer ID”</p> <p>58. Added new field “Fixed Amount Payer ID (Counterparty’s Input)”</p> <p>59. Added new field “Fixed Amount Payer ID Matched”</p> <p>60. Added new field “Fixed Amount Receiver ID”</p> <p>61. Added new field “Fixed Amount Receiver ID Matched”</p>
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		<p>62. Removed “Fixed Leg Termination Date - Unadjusted Date”</p> <p>63. Removed “Fixed Leg Termination Date - Unadjusted Date (Counterparty’s Input)”</p> <p>64. Removed “Fixed Leg Termination Date - Unadjusted Date Matched”</p> <p>65. Added new field “OTC Derivatives Product Taxonomy”</p> <p>66. Added new field “OTC Derivatives Product Taxonomy (Counterparty’s Input)”</p> <p>67. Added new field “OTC Derivatives Product Taxonomy Matched”</p> <p>68. Certain fields are updated and applicable to specified product type</p>
D.4.7	CTRD2604 - Participant Uncertain Unlink Report	<p>(a) Interest Rate Derivatives</p> <p>1. Added new field “Known Amount Payer - Participant”</p> <p>2. Added new field “Known Amount Payer - Counterparty”</p> <p>3. Added new field “Inflation Rate Payer”</p> <p>4. Added new field “Known Amount Currency - Participant”</p> <p>5. Added new field “Known Amount Currency - Counterparty”</p> <p>6. Added new field “Known Amount - Participant”</p> <p>7. Added new field “Known Amount - Counterparty”</p> <p>8. Added new field “OTC Derivatives Product Taxonomy”</p> <p>9. Removed “Settlement Currency - Participant”</p> <p>10. Removed “Settlement Currency - Counterparty”</p> <p>11. Certain fields are updated and applicable to specified product type</p> <p>(b) Foreign Exchange Derivatives</p> <p>1. Renamed “Put Notional Amount Currency” to “Put Notional Currency”</p> <p>2. Renamed “Call Notional Amount Currency” to “Call Notional Currency”</p> <p>3. Renamed “Option Effective Date” to “Option Effective Date - Unadjusted Date”</p> <p>4. Added new field “OTC Derivatives Product Taxonomy”</p> <p>5. Certain fields are updated and applicable to specified product type</p> <p>6. The First Currency and Second Currency are sorted in alphabetical order</p>

	<p>(c) Equity Derivatives</p> <ol style="list-style-type: none"> <li>1. Renamed “Option Exercise Commencement Date” to “Option Exercise Commencement Date - Unadjusted Date”</li> <li>2. Renamed “Option Exercise Expiration Date” to “Option Exercise Expiration Date - Unadjusted Date”</li> <li>3. Removed “Interest Leg Effective Date”</li> <li>4. Removed “Interest Leg Termination Date”</li> <li>5. Removed “Equity Leg Effective Date”</li> <li>6. Renamed “Equity Leg Termination Date” to “Equity Leg Termination Date - Unadjusted Date”</li> <li>7. Renamed “Variance Leg Valuation Date” to “Variance Leg Valuation Date - Unadjusted Date”</li> <li>8. Renamed “Observation Start Date” to “Observation Start Date - Unadjusted Date”</li> <li>9. Added new field “Open Unit (Dividend)”</li> <li>10. Added new field “Dividend Amount Payer ID”</li> <li>11. Added new field “Dividend Amount Receiver ID”</li> <li>12. Added new field “Dividend Leg Termination Date - Unadjusted Date”</li> <li>13. Added new field “Notional Currency”</li> <li>14. Added new field “Notional Amount”</li> <li>15. Added new field “Period Start Date”</li> <li>16. Added new field “Period End Date”</li> <li>17. Added new field “Period Fixed Strike”</li> <li>18. Added new field “Fixed Amount Payer ID”</li> <li>19. Added new field “Fixed Amount Receiver ID”</li> <li>20. Removed “Fixed Leg Termination Date - Unadjusted Date”</li> <li>21. Added new field “OTC Derivatives Product Taxonomy”</li> </ol>
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## ANNEX 2 UPDATES OF REPORTS LAYOUT AND THEIR CORRESPONDING FIELDS BETWEEN VERSION 3.0 & 3.1

This annex lists out the major differences of reports layout and their corresponding fields between version 3.0 and 3.1, including field renaming, adding/ removing of fields, updates in the applicable product type of the fields etc.

Appendix	Heading / Report ID	Change of field(s) between version 3.0 and 3.1
D.2.3.1	Trade Details / Event Details - IRS Floating vs. Fixed / Overnight Index Swap v1.0	1. Removed “CCP Name”
D.2.3.2	Trade Details / Event Details - Basis Swap v1.0	1. Removed “CCP Name”
D.2.3.3	Trade Details / Event Details - FX Non-Deliverable Forward v1.0	1. Removed “CCP Name”
D.2.5	Trade Details / Event Details - Cross Asset v2.0	1. Added new field “Compression” 2. Added new field “Offshore Currency Indicator” 3. Added new field “Hybrid-Other Asset Class” 4. Removed “CCP Name”
D.2.5.18	Trade Details / Event Details - Equity:Swap:ParameterReturnDividend v2.0	1. Revised the remarks of “Dividend Leg Termination Date - Unadjusted Date” which will be shown in the report CTRV0701 2. Revised the remarks of “Fixed Leg Termination Date - Unadjusted Date” which will be shown in the report CTRV0701

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D.2.5.20	Trade Details / Event Details - Credit:SingleName:Corporate v2.0	1. Renamed “Initial Payment Date - Unadjusted Date” to “Initial Payment Date - Adjusted Date” 2. Renamed “Single Payment Date - Unadjusted Date” to “Single Payment Date - Adjusted Date”
D.2.5.21	Trade Details / Event Details - Credit:SingleName:Sovereign v2.0	1. Renamed “Initial Payment Date - Unadjusted Date” to “Initial Payment Date - Adjusted Date” 2. Renamed “Single Payment Date - Unadjusted Date” to “Single Payment Date - Adjusted Date”
D.2.5.22	Trade Details / Event Details - Credit:Index:CDX v2.0	1. Renamed “Initial Payment Date - Unadjusted Date” to “Initial Payment Date - Adjusted Date”
D.2.5.23	Trade Details / Event Details - Credit:Index:iTraxx v2.0	1. Renamed “Initial Payment Date - Unadjusted Date” to “Initial Payment Date - Adjusted Date”
D.2.5.24	Trade Details / Event Details - Credit:IndexTranche:CDX v2.0	1. Renamed “Initial Payment Date - Unadjusted Date” to “Initial Payment Date - Adjusted Date”
D.2.5.25	Trade Details / Event Details - Credit:IndexTranche:iTraxx v2.0	1. Renamed “Initial Payment Date - Unadjusted Date” to “Initial Payment Date - Adjusted Date”
D.2.5.27	Trade Details / Event Details - Commodity:Swap v2.0	1. Revised the remarks of “Floating Leg 1 Payer ID” which will be shown in the report CTRV0701 2. Revised the remarks of “Floating Leg 1 Payer ID Type” which will be shown in the report CTRV0701 3. Revised the remarks of “Floating Leg 1 Payer Party Name” which will be shown in the report CTRV0701

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		<p>4. Revised the remarks of “Floating Leg 2 Payer ID” which will be shown in the report CTRV0701</p> <p>5. Revised the remarks of “Floating Leg 2 Payer ID Type” which will be shown in the report CTRV0701</p> <p>6. Revised the remarks of “Floating Leg 2 Payer Party Name” which will be shown in the report CTRV0701</p>
D.2.6.7	Swap Fixed Leg - Commodity v2.0	<p>1. Revised the remarks of “Fixed Rate Payer ID” which will be shown in the report CTRV0701</p> <p>2. Revised the remarks of “Fixed Rate Payer ID Type” which will be shown in the report CTRV0701</p> <p>3. Revised the remarks of “Fixed Rate Payer Party Name” which will be shown in the report CTRV0701</p>
D.2.6.8	Forward Fixed Leg - Commodity v2.0	<p>1. Revised the remarks of “Fixed Rate Payer ID” which will be shown in the report CTRV0701</p> <p>2. Revised the remarks of “Fixed Rate Payer ID Type” which will be shown in the report CTRV0701</p> <p>3. Revised the remarks of “Fixed Rate Payer Party Name” which will be shown in the report CTRV0701</p>
D.2.6.9	Average Price Leg - Commodity v2.0	<p>1. Revised the remarks of “Average Price Payer ID” which will be shown in the report CTRV0701</p> <p>2. Revised the remarks of “Average Price Payer ID Type” which will be shown in the report CTRV0701</p> <p>3. Revised the remarks of “Average Price Payer Party Name” which will be shown in the report CTRV0701</p>
D.2.6.10	Bullion Physical Leg - Commodity v2.0	<p>1. Revised the remarks of “Bullion Physical Leg Payer ID” which will be shown in the report CTRV0701</p> <p>2. Revised the remarks of “Bullion Physical Leg Payer ID Type” which will be shown in the report CTRV0701</p>

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		3. Revised the remarks of “Bullion Physical Leg Payer Party Name” which will be shown in the report CTRV0701
D.2.6.11	Metal Physical Leg - Commodity v2.0	1. Revised the remarks of “Metal Physical Leg Payer ID” which will be shown in the report CTRV0701 2. Revised the remarks of “Metal Physical Leg Payer ID Type” which will be shown in the report CTRV0701 3. Revised the remarks of “Metal Physical Leg Payer Party Name” which will be shown in the report CTRV0701
D.2.6.12	Coal Physical Leg - Commodity v2.0	1. Revised the remarks of “Coal Physical Leg Payer ID” which will be shown in the report CTRV0701 2. Revised the remarks of “Coal Physical Leg Payer ID Type” which will be shown in the report CTRV0701 3. Revised the remarks of “Coal Physical Leg Payer Party Name” which will be shown in the report CTRV0701
D.2.6.13	Gas Physical Leg - Commodity v2.0	1. Revised the remarks of “Gas Physical Leg Payer ID” which will be shown in the report CTRV0701 2. Revised the remarks of “Gas Physical Leg Payer ID Type” which will be shown in the report CTRV0701 3. Revised the remarks of “Gas Physical Leg Payer Party Name” which will be shown in the report CTRV0701
D.2.6.14	Oil Physical Leg - Commodity v2.0	1. Revised the remarks of “Oil Physical Leg Payer ID” which will be shown in the report CTRV0701 2. Revised the remarks of “Oil Physical Leg Payer ID Type” which will be shown in the report CTRV0701 3. Revised the remarks of “Oil Physical Leg Payer Party Name” which will be shown in the report CTRV0701

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D.2.6.15	Electricity Physical Leg - Commodity v2.0	<ul style="list-style-type: none"> <li>1. Revised the remarks of “Electricity Physical Leg Payer ID” which will be shown in the report CTRV0701</li> <li>2. Revised the remarks of “Electricity Physical Leg Payer ID Type” which will be shown in the report CTRV0701</li> <li>3. Revised the remarks of “Electricity Physical Leg Payer Party Name” which will be shown in the report CTRV0701</li> </ul>
D.2.7.1	Early Termination - InterestRate v2.0	<ul style="list-style-type: none"> <li>1. Renamed “Optional Early Termination Adjusted Exercise Date” to “Optional Early Termination Adjusted Exercise Dates”</li> <li>2. Renamed “Optional Early Termination Adjusted Early Termination Date” to “Optional Early Termination Adjusted Early Termination Dates”</li> </ul>
D.3.1	CTRV0501 - New Trade Detail Report v1.0	<ul style="list-style-type: none"> <li>1. For the change of Field Group “Trade Details v1.0”, please refer to annex D.2.3.1 - D.2.3.3</li> </ul>
D.3.2	CTRV0502 - Amendment Detail Report v1.0	<ul style="list-style-type: none"> <li>1. For the change of Field Group “Trade Details v1.0”, please refer to annex D.2.3.1 - D.2.3.3</li> </ul>
D.3.7	CTRV0511 - Backloading Detail Report v1.0	<ul style="list-style-type: none"> <li>1. For the change of Field Group “Trade Details v1.0”, please refer to annex D.2.3.1 - D.2.3.3</li> </ul>
D.3.10	CTRV0515 - New Trade Detail Report	<ul style="list-style-type: none"> <li>1. For the overall change of Field Group “Trade Details v2.0”, please refer to annex D.2.5 for the change of Field Group “Cross Asset v2.0” and annex D.2.5.18, D.2.5.20 – D.2.5.25 and D.2.5.27 for the change of fields for corresponding sub products</li> <li>2. For the change of Field Group “Early Termination - InterestRate v2.0”, please refer to annex D.2.7.1</li> <li>3. For the change of Field Group “Swap Fixed Leg - Commodity v2.0”, “Forward</li> </ul>



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		Fixed Leg - Commodity v2.0”, “Average Price Leg - Commodity v2.0”, “Bullion Physical Leg - Commodity v2.0”, “Metal Physical Leg - Commodity v2.0”, “Coal Physical Leg - Commodity v2.0”, “Gas Physical Leg - Commodity v2.0”, “Oil Physical Leg - Commodity v2.0”, “Electricity Physical Leg - Commodity v2.0”, please refer to annex D.2.6.7 – D.2.6.15
D.3.11	CTRV0516 - Amendment Detail Report	<p>1. For the overall change of Field Group “Trade Details v2.0”, please refer to annex D.2.5 for the change of Field Group “Cross Asset v2.0” and annex D.2.5.18, D.2.5.20 – D.2.5.25 and D.2.5.27 for the change of fields for corresponding sub products</p> <p>2. For the change of Field Group “Early Termination - InterestRate v2.0”, please refer to annex D.2.7.1</p> <p>3. For the change of Field Group “Swap Fixed Leg - Commodity v2.0”, “Forward Fixed Leg - Commodity v2.0”, “Average Price Leg - Commodity v2.0”, “Bullion Physical Leg - Commodity v2.0”, “Metal Physical Leg - Commodity v2.0”, “Coal Physical Leg - Commodity v2.0”, “Gas Physical Leg - Commodity v2.0”, “Oil Physical Leg - Commodity v2.0”, “Electricity Physical Leg - Commodity v2.0”, please refer to annex D.2.6.7 – D.2.6.15</p>
D.3.12	CTRV0517 - Partial Termination Detail Report	<p>1. Added new field “Change in Notional Amount - Currency”</p> <p>2. Added new field “Change in Notional Amount”</p> <p>3. Added new field “Outstanding Notional Amount - Currency”</p> <p>4. Added “Outstanding Notional Amount”</p> <p>5. Revised the product applicable to “Change in Notional Amount (Currency 1) – Currency”, “Change in Notional Amount (Currency 1)”, “Outstanding Notional Amount (Currency 1) - Currency”, “Outstanding Notional Amount (Currency 1)”, “Change in Notional Amount (Currency 2) – Currency”, “Change in Notional Amount (Currency 2)”, “Outstanding Notional Amount (Currency 2) - Currency”, “Outstanding Notional Amount (Currency 2)” to exclude credit related products</p>

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D.3.13	CTRV0518 - Full Termination Detail Report	<ol style="list-style-type: none"> <li>1. Added new field “Change in Notional Amount - Currency”</li> <li>2. Added new field “Change in Notional Amount”</li> <li>3. Added new field “Outstanding Notional Amount - Currency”</li> <li>4. Added “Outstanding Notional Amount”</li> <li>5. Revised the product applicable to “Change in Notional Amount (Currency 1) – Currency”, “Change in Notional Amount (Currency 1)”, “Outstanding Notional Amount (Currency 1) - Currency”, “Outstanding Notional Amount (Currency 1)”, “Change in Notional Amount (Currency 2) – Currency”, “Change in Notional Amount (Currency 2)”, “Outstanding Notional Amount (Currency 2) - Currency”, “Outstanding Notional Amount (Currency 2)” to exclude credit related products</li> </ol>
D.3.14	CTRV0519 - Backloading Detail Report	<ol style="list-style-type: none"> <li>1. For the overall change of Field Group “Trade Details v2.0”, please refer to annex D.2.5 for the change of Field Group “Cross Asset v2.0” and annex D.2.5.18, D.2.5.20 – D.2.5.25 and D.2.5.27 for the change of fields for corresponding sub products</li> <li>2. For the change of Field Group “Early Termination - InterestRate v2.0”, please refer to annex D.2.7.1</li> <li>3. For the change of Field Group “Swap Fixed Leg - Commodity v2.0”, “Forward Fixed Leg - Commodity v2.0”, “Average Price Leg - Commodity v2.0”, “Bullion Physical Leg - Commodity v2.0”, “Metal Physical Leg - Commodity v2.0”, “Coal Physical Leg - Commodity v2.0”, “Gas Physical Leg - Commodity v2.0”, “Oil Physical Leg - Commodity v2.0”, “Electricity Physical Leg - Commodity v2.0”, please refer to annex D.2.6.7 – D.2.6.15</li> </ol>
D.3.15	CTRV0701 - Trade Detail Report	<ol style="list-style-type: none"> <li>1. For the overall change of Field Group “Trade Details v2.0”, please refer to annex D.2.5 for the change of Field Group “Cross Asset v2.0” and annex D.2.5.18, D.2.5.20 – D.2.5.25 and D.2.5.27 for the change of fields for corresponding sub products</li> <li>2. For the change of Field Group “Early Termination - InterestRate v2.0”, please refer to annex D.2.7.1</li> <li>3. For the change of Field Group “Swap Fixed Leg - Commodity v2.0”, “Forward</li> </ol>

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		Fixed Leg - Commodity v2.0”, “Average Price Leg - Commodity v2.0”, “Bullion Physical Leg - Commodity v2.0”, “Metal Physical Leg - Commodity v2.0”, “Coal Physical Leg - Commodity v2.0”, “Gas Physical Leg - Commodity v2.0”, “Oil Physical Leg - Commodity v2.0”, “Electricity Physical Leg - Commodity v2.0”, please refer to annex D.2.6.7 – D.2.6.15
D.4.1	CTRD2501 – Trade Event Position	<p>1. For the overall change of Field Group “Trade Details v2.0”, please refer to annex D.2.5 for the change of Field Group “Cross Asset v2.0” and annex D.2.5.18, D.2.5.20 – D.2.5.25 and D.2.5.27 for the change of fields for corresponding sub products</p> <p>2. For the change of Field Group “Early Termination - InterestRate v2.0”, please refer to annex D.2.7.1</p> <p>3. For the change of Field Group “Swap Fixed Leg - Commodity v2.0”, “Forward Fixed Leg - Commodity v2.0”, “Average Price Leg - Commodity v2.0”, “Bullion Physical Leg - Commodity v2.0”, “Metal Physical Leg - Commodity v2.0”, “Coal Physical Leg - Commodity v2.0”, “Gas Physical Leg - Commodity v2.0”, “Oil Physical Leg - Commodity v2.0”, “Electricity Physical Leg - Commodity v2.0”, please refer to annex D.2.6.7 – D.2.6.15</p>
D.4.4	CTRD2601 - Trade Position Report	<p>(a) Interest Rate Derivatives</p> <p>1. Added new field “Compression”</p> <p>2. Added new field “Offshore Currency Indicator”</p> <p>3. Added new field “(Other) Hybrid-Other Asset Class”</p> <p>4. Added new field “Special Terms Indicator” and “Special Terms Brief Description”</p> <p>4. Renamed “Optional Early Termination Adjusted Exercise Date” to “Optional Early Termination Adjusted Exercise Dates”</p> <p>5. Renamed “Optional Early Termination Adjusted Early Termination Date” to “Optional Early Termination Adjusted Early Termination Dates”</p> <p>6. Renamed “(Other) Optional Early Termination Adjusted Exercise Date” to “(Other) Optional Early Termination Adjusted Exercise Dates”</p>

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		<p>7. Renamed “(Other) Optional Early Termination Adjusted Early Termination Date” to “(Other) Optional Early Termination Adjusted Early Termination Dates”</p> <p>(b) Foreign Exchange Derivatives</p> <ol style="list-style-type: none"> <li>1. Added new field “Compression”</li> <li>2. Added new field “Offshore Currency Indicator”</li> <li>3. Added new field “(Other) Hybrid-Other Asset Class”</li> <li>4. Added new field “Special Terms Indicator” and “Special Terms Brief Description”</li> </ol> <p>(c) Equity Derivatives</p> <ol style="list-style-type: none"> <li>1. Added new field “Compression”</li> <li>2. Added new field “Offshore Currency Indicator”</li> <li>3. Added new field “(Other) Hybrid-Other Asset Class”</li> <li>4. Added new field “Special Terms Indicator” and “Special Terms Brief Description”</li> </ol> <p>(d) Credit Derivatives</p> <ol style="list-style-type: none"> <li>1. Added new field “Compression”</li> <li>2. Added new field “Offshore Currency Indicator”</li> <li>3. Added new field “(Other) Hybrid-Other Asset Class”</li> <li>4. Renamed “Initial Payment Date - Unadjusted Date” to “Initial Payment Date - Adjusted Date”</li> <li>5. Renamed “Single Payment Date - Unadjusted Date” to “Single Payment Date - Adjusted Date”</li> <li>6. Added new field “Special Terms Indicator” and “Special Terms Brief Description”</li> </ol> <p>(e) Commodity Derivatives</p>
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		<ol style="list-style-type: none"> <li>1. Added new field “Compression”</li> <li>2. Added new field “Offshore Currency Indicator”</li> <li>3. Added new field “(Other) Hybrid-Other Asset Class”</li> <li>4. Added new field “Special Terms Indicator” and “Special Terms Brief Description”</li> </ol>
D.4.5	CTRD2602 – Trade Position (with update) Report	<ol style="list-style-type: none"> <li>1. For the overall change of Field Group “Trade Details v2.0”, please refer to annex D.2.5 for the change of Field Group “Cross Asset v2.0” and annex D.2.5.18, D.2.5.20 – D.2.5.25 and D.2.5.27 for the change of fields for corresponding sub products</li> <li>2. For the change of Field Group “Early Termination - InterestRate v2.0”, please refer to annex D.2.7.1</li> <li>3. For the change of Field Group “Swap Fixed Leg - Commodity v2.0”, “Forward Fixed Leg - Commodity v2.0”, “Average Price Leg - Commodity v2.0”, “Bullion Physical Leg - Commodity v2.0”, “Metal Physical Leg - Commodity v2.0”, “Coal Physical Leg - Commodity v2.0”, “Gas Physical Leg - Commodity v2.0”, “Oil Physical Leg - Commodity v2.0”, “Electricity Physical Leg - Commodity v2.0”, please refer to annex D.2.6.7 – D.2.6.15</li> </ol>
D.4.6	CTRD2603 - Participant Trade Reconciliation Discrepancy Report	<p>(a) Interest Rate Derivatives</p> <ol style="list-style-type: none"> <li>1. Removed “Central Counterparty ID”</li> <li>2. Removed “Central Counterparty ID (Counterparty’s Input)”</li> <li>3. Removed “Central Counterparty ID Matched”</li> </ol> <p>(b) Foreign Exchange Derivatives</p> <ol style="list-style-type: none"> <li>1. Removed “Central Counterparty ID”</li> <li>2. Removed “Central Counterparty ID (Counterparty’s Input)”</li> <li>3. Removed “Central Counterparty ID Matched”</li> <li>4. Removed “Option Type”</li> </ol>

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		<p>5. Removed “Option Type (Counterparty’s Input)”</p> <p>6. Removed “Option Type Matched”</p> <p>5. Removed “Settlement Currency”</p> <p>6. Removed “Settlement Currency (Counterparty’s Input)”</p> <p>7. Removed “Settlement Currency Matched”</p> <p>(c) Equity Derivatives</p> <p>1. Removed “Central Counterparty ID”</p> <p>2. Removed “Central Counterparty ID (Counterparty’s Input)”</p> <p>3. Removed “Central Counterparty ID Matched”</p> <p>(d) Credit Derivatives</p> <p>1. Removed “Central Counterparty ID”</p> <p>2. Removed “Central Counterparty ID (Counterparty’s Input)”</p> <p>3. Removed “Central Counterparty ID Matched”</p> <p>(e) Commodity Derivative</p> <p>1. Removed “Central Counterparty ID”</p> <p>2. Removed “Central Counterparty ID (Counterparty’s Input)”</p> <p>3. Removed “Central Counterparty ID Matched”</p>
D.4.7	CTRD2604 - Participant Uncertain Unlink Report	<p>(a) Interest Rate Derivatives</p> <p>1. Removed “Central Counterparty ID”</p> <p>(b) Foreign Exchange Derivatives</p> <p>1. Removed “Central Counterparty ID”</p> <p>2. Removed “Option Type”</p>

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		<p>3. Removed “Settlement Currency”</p> <p>(c) Equity Derivatives</p> <p>1. Removed “Central Counterparty ID”</p> <p>(d) Credit Derivatives</p> <p>1. Removed “Central Counterparty ID”</p> <p>(e) Commodity Derivative</p> <p>1. Removed “Central Counterparty ID”</p>
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