



**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)**

**Date : Jul 2021  
Version : 3.5**

**“Copyright Hong Kong Interbank Clearing Limited. All rights reserved.”**

“This document, which contains confidential material, was written by Hong Kong Interbank Clearing Limited (‘HKICL’) and is the property of HKICL. It is not to be used for any other purposes, copied, distributed or transmitted in any forms or any means without the prior written consent of HKICL.”

## Amendment Summary

| Version | Effective Date                     | Section*                              | Amendment                                                                                                                  |
|---------|------------------------------------|---------------------------------------|----------------------------------------------------------------------------------------------------------------------------|
| 1.0     | July 2013<br>(Initial Publication) | -                                     | -                                                                                                                          |
| 2.0     | September 2014<br>(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.                                                                               |
|         |                                    | 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 &                             | Updated to demonstrate the changes on reports                                                                              |

| <b>Version</b> | <b>Effective Date</b>  | <b>Section*</b>                                        | <b>Amendment</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
|----------------|------------------------|--------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                |                        | 4.6.3                                                  | based on the revised linking and reconciliation mechanism process.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| 2.1            | July 2015<br>(Updated) | D.3.2.3,<br>D.3.11.3,<br>D.4.1.3,<br>Sample<br>Reports | Added Bilateral Comments to reports (CTRV0502, CTRV0516, CTRD2501) for the enhancing of Bilateral comments to be amendable.<br>Corresponding attached sample reports (except CTRD2501) are also revised.                                                                                                                                                                                                                                                                                                                                                                                                |
|                |                        | D.4.6.3,<br>Sample<br>Reports                          | Revised the report layout of CTRD2604 for IRS product by adding field 'Trade Party – Counterparty'.<br>Corresponding attached sample report is also revised.                                                                                                                                                                                                                                                                                                                                                                                                                                            |
| 3.0            | June 2016<br>(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<br>D.1.2.2<br>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.<br><br>Add System Reports CTRD2507 to show the trade attachment activities of a participant for the day, CTRD2701 to show all the valuation request for the day and CTRD2702 to show the missing valuation data of the trade.<br><br>Added Capture Report CTRR5502 to show the capture response of valuation request file submitted from all channels.<br><br>Updated the report short form to include the newly supported asset classes and product types. |



| Version | Effective Date             | Section*                                                                                                                                                                                                                               | Amendment                                                                                                                                                                                                                                                                                                                                                                  |
|---------|----------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|         |                            | D.2.8,<br>D.3.15,<br>D.3.19,<br>D.3.20,<br>D.4.8,<br>D.4.9,<br>D.5.2                                                                                                                                                                   | 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.<br><br>Listed out the report details for the newly added reports CTRD2507 relating to trade attachment activities. |
|         |                            | D.2 - D.5                                                                                                                                                                                                                              | 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.                                                                                                                                                                                                     |
|         |                            | D.2.2.1 -<br>D.2.3.3,<br>D.2.5 -<br>D.2.5.8,<br>D.2.5.10,<br>D.2.5.12,<br>D.2.5.13,<br>D.2.5.15 -<br>D.2.5.17,<br>D.2.5.19,<br>D.2.7.1,<br>D.2.7.2,D.<br>3.3 -<br>D.3.6,<br>D.3.8 -<br>D.3.18,<br>D.4.1,<br>D.4.2,<br>D.4.4 -<br>D.4.7 | 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.                                                                                           |
| 3.1     | November 2016<br>(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 -<br>D.2.3.3<br>D.2.5<br>D.2.5.18<br>D.2.5.20 -<br>D.2.5.25                                                                                                                                                                    | 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.                                                                                            |

| Version | Effective Date              | Section*                                                                                                                     | Amendment                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
|---------|-----------------------------|------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|         |                             | D.2.5.27<br>D.2.6.7 -<br>D.2.6.15<br>D.2.7.1<br>D.3.1 -<br>D.3.2<br>D.3.7<br>D.3.10 -<br>D.3.15<br>D.4.1<br>D.4.4 -<br>D.4.7 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| 3.2     | September 2017<br>(Updated) | D.1.2.4,<br>D.6,<br>Sample<br>Reports                                                                                        | Added three archived reports (CTRI7101, CTRI7102 and CTRI7103) showing the reporting layout when retrieving archived data                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
|         |                             | Sample<br>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;<br/> CTRV0501,CTRV0502, CTRV0511, CTRV0515, CTRV0516, CTRV0517, CTRV0518, CTRV0519</p> <p>&lt; Added field “Late Submission” &gt;<br/> 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;<br/> CTRV0515-CDEXT</p> <p>&lt; Removed “Exempted Trade” &gt;<br/> CTRV0701</p> |
| 3.3     | October 2018<br>(Updated)   | D.1.2.2,<br>D.4.1.1,<br>D.4.5.1,<br><br>D.4.1.2<br>(b),<br>D.4.1.3                                                           | Removed obsolete reports CTRD2501-B and CTRD2602-B. Corresponding attached sample reports are also removed.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |

| Version | Effective Date             | Section*                                                                                                                                          | Amendment                                                                                                                                     |
|---------|----------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------|
|         |                            | (b),<br>D.4.1.4<br>(b),<br>D.4.5.2<br>(b),<br>D.4.5.3<br>(b),<br>D.4.5.4<br>(b),<br>Sample<br>Reports<br>(Original)                               |                                                                                                                                               |
|         |                            | D.4.9.1,<br>D.4.9.3                                                                                                                               | Updated CTRD2702 report description and details to reflect the changes on extraction logic and retention period of missing valuation records. |
| 3.4     | November 2020<br>(Updated) | D.1.1.2                                                                                                                                           | Removed “59XX” and added “71XX” to Report Numbering Strategy.                                                                                 |
|         |                            | D.1.2.3,<br>D.5.3<br>(Original),<br>D.6.3.5<br>(Original),<br>Sample<br>Reports                                                                   | Removed CTRR-5999 “Request File Capture Report - Unrecognized Service Type”.                                                                  |
|         |                            | D.1.3,<br>D.1.4,<br>D.4.1.5,<br>D.4.2.5,<br>D.4.3.5,<br>D.4.4.5,<br>D.4.5.5,<br>D.4.6.5,<br>D.4.7.5,<br>D.4.8.5,<br>D.4.9.5,<br>Sample<br>Reports | Added footer -- End of Report -- to all system reports.                                                                                       |
| 3.5     | July 2021<br>(Updated)     | A.1,<br>D.2.2.1                                                                                                                                   | Updated descriptions to reflect the obsolescence of CSV v1.0, CSV v2.0 and FpML v5.2.                                                         |
|         |                            | D.1.2.1,<br>D.2.3.12,<br>D.3.1-<br>D.3.4<br>(Original),<br>D.3.7<br>(Original),                                                                   | Removed obsolete reports CTRV0501, CTRV0502, CTRV0503, CTRV0504 and CTRV0511.                                                                 |

| Version | Effective Date | Section*                                                                                                                                                                              | Amendment                                                                                                                                                                                                                                                                                                                                                                                                                            |
|---------|----------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|         |                | Annex 1,<br>Annex 2,<br>Sample reports                                                                                                                                                |                                                                                                                                                                                                                                                                                                                                                                                                                                      |
|         |                | D.2.2.1 (Original),<br>D.2.3 (Original),<br>D.2.4 (Original),<br>Annex 1,<br>Annex 2                                                                                                  | Removed obsolete reporting layout for CSV 1.0 and FpML 5.2.                                                                                                                                                                                                                                                                                                                                                                          |
|         |                | D.2.2.1,<br>D.2.2.2,<br>D.2.3,<br>D.3.10.3,<br>D.4.2.3,<br>D.4.3.3,<br>D.4.4.3,<br>D.4.5.3,<br>D.4.6.3,<br>D.4.7.3,<br>D.4.8.3,<br>D.4.9.3,<br>D.6.1.3,<br>Annex 1,<br>Sample reports | Renamed data field “Unique Transaction Identifier (UTI) Indicator” to “Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) Indicator”, “Unique Transaction Identifier (UTI) - Issuer ID” to “Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID” and “Unique Transaction Identifier (UTI) - UTI Value” to “Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value”. |
|         |                | D.2.3,<br>Sample reports                                                                                                                                                              | Renamed data field “Prior - Unique Transaction Identifier (UTI) - Issuer ID” to “Prior - Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID” and “Prior - Unique Transaction Identifier (UTI) - UTI Value” to “Prior - Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value”.                                                                                                  |
|         |                | D.2.2.1,<br>D.2.2.2,<br>D.2.3,<br>D.3.10.3,<br>D.3.13.3,<br>D.3.14.3,<br>D.3.15.3,<br>D.4.2.3,<br>D.4.3.3,<br>D.4.4.3,<br>D.4.5.3,<br>D.4.6.3,                                        | Added data field “Global Unique Transaction Identifier (Global UTI)”.                                                                                                                                                                                                                                                                                                                                                                |

| <b>Version</b> | <b>Effective Date</b> | <b>Section*</b>                                                   | <b>Amendment</b>                                                                              |
|----------------|-----------------------|-------------------------------------------------------------------|-----------------------------------------------------------------------------------------------|
|                |                       | D.4.7.3,<br>D.4.8.3,<br>D.4.9.3,<br>D.6.1.3,<br>Sample<br>reports |                                                                                               |
|                |                       | D.2.3                                                             | Added data field “Prior - Global Unique Transaction Identifier (Global UTI)”.                 |
|                |                       | D.3.7.2                                                           | Revised report name for CTRV0517.                                                             |
|                |                       | D.3.13.3,<br>D.3.14.3,<br>D.3.15.3,<br>Sample<br>reports          | Renamed data field “UTI Issuer ID” to “UTI-USI Issuer ID” and “UTI Value” to “UTI-USI Value”. |

**Remarks:**

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

## TABLE OF CONTENTS

### APPENDICES

|                   |                                                                                                     |           |
|-------------------|-----------------------------------------------------------------------------------------------------|-----------|
| <b>APPENDIX A</b> | <b>TRADE DATA.....</b>                                                                              | <b>1</b>  |
| A.1               | Supported Product Natures (Early Termination, Cancelable and Amortization) .....                    | 1         |
| A.2               | Event Type of Reporting Trade.....                                                                  | 1         |
| A.3               | Status Value .....                                                                                  | 2         |
| A.3.1             | Trade Status .....                                                                                  | 2         |
| A.3.2             | Trade Event Status .....                                                                            | 3         |
| A.3.3             | Alleged Trade Event Status .....                                                                    | 3         |
| A.3.4             | Link Status .....                                                                                   | 3         |
| A.3.5             | Last Reconciliation Status.....                                                                     | 4         |
| A.4               | Linking / Matching Fields .....                                                                     | 4         |
| A.5               | CCP Identifier .....                                                                                | 4         |
| A.6               | Reporting Interface.....                                                                            | 5         |
| A.7               | Confirmation Platform (CP).....                                                                     | 5         |
| A.8               | Trade Event Source .....                                                                            | 5         |
| <b>APPENDIX B</b> | <b>DISPLAY ORDER.....</b>                                                                           | <b>6</b>  |
| B.1               | Displayed Listing Order of Currency List.....                                                       | 6         |
| B.2               | Displayed Listing Order of Country (Alpha-3) List.....                                              | 6         |
| B.3               | Display Order of Reports .....                                                                      | 7         |
| <b>APPENDIX C</b> | <b>IDENTIFICATION.....</b>                                                                          | <b>12</b> |
| C.1               | Identification List .....                                                                           | 12        |
| <b>APPENDIX D</b> | <b>REPORT LAYOUT .....</b>                                                                          | <b>15</b> |
| D.1               | Introduction.....                                                                                   | 15        |
| D.1.1             | Report ID .....                                                                                     | 15        |
| D.1.1.1           | Prefix Naming Convention .....                                                                      | 15        |
| D.1.1.2           | Report Numbering Strategy .....                                                                     | 16        |
| D.1.2             | Report List .....                                                                                   | 17        |
| D.1.2.1           | UI Enquiry Reports.....                                                                             | 17        |
| D.1.2.2           | System Reports .....                                                                                | 20        |
| D.1.2.3           | Capture Reports .....                                                                               | 23        |
| D.1.2.4           | Archived Reports .....                                                                              | 24        |
| D.1.3             | Record Structure of Report Data in CSV Format .....                                                 | 25        |
| D.1.4             | Report Data Layout Specification Convention .....                                                   | 25        |
| D.1.5             | Report File Naming Convention .....                                                                 | 26        |
| D.1.6             | View of Reports on Agent Perspective .....                                                          | 26        |
| D.1.7             | Sample Reports .....                                                                                | 27        |
| D.2               | Common Report Layout.....                                                                           | 28        |
| D.2.1             | CSV Data .....                                                                                      | 28        |
| D.2.1.1           | Header Record .....                                                                                 | 28        |
| D.2.2             | General Trade Event Details .....                                                                   | 28        |
| D.2.2.1           | Trade Event v2.0.....                                                                               | 28        |
| D.2.2.2           | Alleged Trade Event v2.0 .....                                                                      | 32        |
| D.2.3             | Trade Details / Event Details - Cross Asset v2.0 .....                                              | 33        |
| D.2.3.1           | Trade Details / Event Details - InterestRate:IRSwap:FixedFloat / InterestRate:IRSwap:OIS v2.0 ..... | 39        |
| D.2.3.2           | Trade Details / Event Details - InterestRate:CrossCurrency:FixedFloat v2.0 .....                    | 41        |
| D.2.3.3           | Trade Details / Event Details - InterestRate:IRSwap:Basis v2.0 .....                                | 43        |
| D.2.3.4           | Trade Details / Event Details - InterestRate:CrossCurrency:Basis v2.0 .....                         | 45        |
| D.2.3.5           | Trade Details / Event Details - InterestRate:IRSwap:FixedFixed v2.0.....                            | 47        |

|          |                                                                                                   |     |
|----------|---------------------------------------------------------------------------------------------------|-----|
| D.2.3.6  | Trade Details / Event Details - InterestRate:CrossCurrency:FixedFixed v2.0.....                   | 49  |
| D.2.3.7  | Trade Details / Event Details - InterestRate:IRSwap:Inflation v2.0 .....                          | 51  |
| D.2.3.8  | Trade Details / Event Details - InterestRate:CapFloor v2.0.....                                   | 53  |
| D.2.3.9  | Trade Details / Event Details - InterestRate:FRA v2.0.....                                        | 55  |
| D.2.3.10 | Trade Details / Event Details - InterestRate:Option:Swaption v2.0 .....                           | 56  |
| D.2.3.11 | Trade Details / Event Details - InterestRate:Other v2.0 .....                                     | 59  |
| D.2.3.12 | Trade Details / Event Details - ForeignExchange:Forward / ForeignExchange:NDF v2.0<br>62          |     |
| D.2.3.13 | Trade Details / Event Details - ForeignExchange:VanillaOption / ForeignExchange:NDO<br>v2.0 ..... | 64  |
| D.2.3.14 | Trade Details / Event Details - ForeignExchange:Other v2.0.....                                   | 66  |
| D.2.3.15 | Trade Details / Event Details - Equity:Option:PriceReturnBasicPerformance v2.0..                  | 69  |
| D.2.3.16 | Trade Details / Event Details - Equity:Swap:PriceReturnBasicPerformance v2.0 ....                 | 71  |
| D.2.3.17 | Trade Details / Event Details - Equity:Swap:ParameterReturnVariance v2.0 .....                    | 73  |
| D.2.3.18 | Trade Details / Event Details - Equity:Swap:ParameterReturnDividend v2.0 .....                    | 75  |
| D.2.3.19 | Trade Details / Event Details - Equity:Other v2.0 .....                                           | 77  |
| D.2.3.20 | Trade Details / Event Details - Credit:SingleName:Corporate v2.0 .....                            | 80  |
| D.2.3.21 | Trade Details / Event Details - Credit:SingleName:Sovereign v2.0 .....                            | 82  |
| D.2.3.22 | Trade Details / Event Details - Credit:Index:CDX v2.0 .....                                       | 84  |
| D.2.3.23 | Trade Details / Event Details - Credit:Index:iTraxx v2.0 .....                                    | 86  |
| D.2.3.24 | Trade Details / Event Details - Credit:IndexTranche:CDX v2.0 .....                                | 88  |
| D.2.3.25 | Trade Details / Event Details - Credit:IndexTranche:iTraxx v2.0.....                              | 90  |
| D.2.3.26 | Trade Details / Event Details - Credit:Other v2.0.....                                            | 92  |
| D.2.3.27 | Trade Details / Event Details - Commodity:Swap v2.0.....                                          | 94  |
| D.2.3.28 | Trade Details / Event Details - Commodity:Option v2.0.....                                        | 97  |
| D.2.3.29 | Trade Details / Event Details - Commodity:Forward v2.0 .....                                      | 100 |
| D.2.3.30 | Trade Details / Event Details - Commodity:Other v2.0.....                                         | 101 |
| D.2.4    | Settlement Provision Block.....                                                                   | 103 |
| D.2.4.1  | Settlement Provision - InterestRate:IRSwap Participant v2.0 .....                                 | 103 |
| D.2.4.2  | Settlement Provision - InterestRate:IRSwap Counterparty v2.0.....                                 | 104 |
| D.2.4.3  | Settlement Provision - InterestRate:CapFloor v2.0 .....                                           | 105 |
| D.2.4.4  | Settlement Provision - InterestRate:Other Leg 1 v2.0 .....                                        | 105 |
| D.2.4.5  | Settlement Provision - InterestRate:Other Leg 2 v2.0 .....                                        | 105 |
| D.2.4.6  | Settlement - Commodity v2.0.....                                                                  | 106 |
| D.2.4.7  | Swap Fixed Leg - Commodity v2.0.....                                                              | 106 |
| D.2.4.8  | Forward Fixed Leg - Commodity v2.0 .....                                                          | 107 |
| D.2.4.9  | Average Price Leg - Commodity v2.0 .....                                                          | 107 |
| D.2.4.10 | Bullion Physical Leg - Commodity v2.0 .....                                                       | 108 |
| D.2.4.11 | Metal Physical Leg - Commodity v2.0 .....                                                         | 108 |
| D.2.4.12 | Coal Physical Leg - Commodity v2.0.....                                                           | 109 |
| D.2.4.13 | Gas Physical Leg - Commodity v2.0 .....                                                           | 110 |
| D.2.4.14 | Oil Physical Leg - Commodity v2.0 .....                                                           | 111 |
| D.2.4.15 | Electricity Physical Leg - Commodity v2.0.....                                                    | 111 |
| D.2.5    | Features.....                                                                                     | 114 |
| D.2.5.1  | Early Termination - InterestRate v2.0 .....                                                       | 114 |
| D.2.5.2  | Cancelable Provision - InterestRate v2.0.....                                                     | 116 |
| D.2.5.3  | Schedule - InterestRate:IRSwap v2.0 .....                                                         | 118 |
| D.2.5.4  | Schedule - InterestRate:CapFloor v2.0 .....                                                       | 119 |
| D.2.5.5  | Schedule - InterestRate:Other v2.0 .....                                                          | 119 |
| D.2.6    | Valuation.....                                                                                    | 121 |
| D.2.6.1  | Valuations v2.0 .....                                                                             | 121 |
| D.2.7    | Attachment.....                                                                                   | 122 |
| D.2.7.1  | Attachment v2.0.....                                                                              | 122 |
| D.3      | UI Enquiry Reports .....                                                                          | 123 |
| D.3.1    | CTRV0509 - Withdrawal Detail Report .....                                                         | 123 |
| D.3.1.1  | Report Description.....                                                                           | 123 |
| D.3.1.2  | Header Record .....                                                                               | 123 |

|        |                                                                                 |                                  |     |
|--------|---------------------------------------------------------------------------------|----------------------------------|-----|
|        | D.3.1.3                                                                         | Report Details .....             | 123 |
|        | D.3.1.4                                                                         | Sorting for Detail Records ..... | 124 |
| D.3.2  | CTRV0510 - Quit Detail Report.....                                              |                                  | 125 |
|        | D.3.2.1                                                                         | Report Description.....          | 125 |
|        | D.3.2.2                                                                         | Header Record .....              | 125 |
|        | D.3.2.3                                                                         | Report Details .....             | 125 |
|        | D.3.2.4                                                                         | Sorting for Detail Records ..... | 126 |
| D.3.3  | CTRV0513 / CTRV0613 - Relink Detail Report / Alleged Relink Detail Report ..... |                                  | 127 |
|        | D.3.3.1                                                                         | Report Description.....          | 127 |
|        | D.3.3.2                                                                         | Header Record .....              | 127 |
|        | D.3.3.3                                                                         | Report Details .....             | 127 |
|        | D.3.3.4                                                                         | Sorting for Detail Records ..... | 128 |
| D.3.4  | CTRV0514 - Suppress Uncertain Detail Report .....                               |                                  | 129 |
|        | D.3.4.1                                                                         | Report Description.....          | 129 |
|        | D.3.4.2                                                                         | Header Record .....              | 129 |
|        | D.3.4.3                                                                         | Report Details .....             | 129 |
|        | D.3.4.4                                                                         | Sorting for Detail Records ..... | 130 |
| D.3.5  | CTRV0515 - New Trade Detail Report .....                                        |                                  | 131 |
|        | D.3.5.1                                                                         | Report Description.....          | 131 |
|        | D.3.5.2                                                                         | Header Record .....              | 131 |
|        | D.3.5.3                                                                         | Report Details .....             | 131 |
|        | D.3.5.4                                                                         | Sorting for Detail Records ..... | 132 |
| D.3.6  | CTRV0516 - Amendment Detail Report .....                                        |                                  | 133 |
|        | D.3.6.1                                                                         | Report Description.....          | 133 |
|        | D.3.6.2                                                                         | Header Record .....              | 133 |
|        | D.3.6.3                                                                         | Report Details .....             | 133 |
|        | D.3.6.4                                                                         | Sorting for Detail Records ..... | 134 |
| D.3.7  | CTRV0517 - Partial Termination Detail Report .....                              |                                  | 135 |
|        | D.3.7.1                                                                         | Report Description.....          | 135 |
|        | D.3.7.2                                                                         | Header Record .....              | 135 |
|        | D.3.7.3                                                                         | Report Details .....             | 135 |
|        | D.3.7.4                                                                         | Sorting for Detail Records ..... | 139 |
| D.3.8  | CTRV0518 - Full Termination Detail Report .....                                 |                                  | 140 |
|        | D.3.8.1                                                                         | Report Description.....          | 140 |
|        | D.3.8.2                                                                         | Header Record .....              | 140 |
|        | D.3.8.3                                                                         | Report Details .....             | 140 |
|        | D.3.8.4                                                                         | Sorting for Detail Records ..... | 144 |
| D.3.9  | CTRV0519 - Backloading Detail Report.....                                       |                                  | 145 |
|        | D.3.9.1                                                                         | Report Description.....          | 145 |
|        | D.3.9.2                                                                         | Header Record .....              | 145 |
|        | D.3.9.3                                                                         | Report Details .....             | 145 |
|        | D.3.9.4                                                                         | Sorting for Detail Records ..... | 146 |
| D.3.10 | CTRV0701 - Trade Detail Report.....                                             |                                  | 147 |
|        | D.3.10.1                                                                        | Report Description.....          | 147 |
|        | D.3.10.2                                                                        | Header Record .....              | 147 |
|        | D.3.10.3                                                                        | Report Details .....             | 147 |
|        | D.3.10.4                                                                        | Sorting for Detail Records ..... | 196 |
| D.3.11 | CTRV0801 - Trade Event Summary Report.....                                      |                                  | 197 |
|        | D.3.11.1                                                                        | Report Description.....          | 197 |
|        | D.3.11.2                                                                        | Header Record .....              | 197 |
|        | D.3.11.3                                                                        | Report Details .....             | 197 |
|        | D.3.11.4                                                                        | Sorting for Detail Records ..... | 218 |
| D.3.12 | CTRV0802 - Alleged Trade Event Summary Report .....                             |                                  | 219 |
|        | D.3.12.1                                                                        | Report Description.....          | 219 |
|        | D.3.12.2                                                                        | Header Record .....              | 219 |
|        | D.3.12.3                                                                        | Report Details .....             | 219 |
|        | D.3.12.4                                                                        | Sorting for Detail Records ..... | 220 |



|          |                                                                      |     |
|----------|----------------------------------------------------------------------|-----|
| D.3.13   | CTRV0803 - Trade Summary Report.....                                 | 221 |
| D.3.13.1 | Report Description.....                                              | 221 |
| D.3.13.2 | Header Record .....                                                  | 221 |
| D.3.13.3 | Report Details .....                                                 | 221 |
| D.3.13.4 | Sorting for Detail Records .....                                     | 238 |
| D.3.14   | CTRV0804 - Valuation Request Summary Report.....                     | 239 |
| D.3.14.1 | Report Description.....                                              | 239 |
| D.3.14.2 | Header Record .....                                                  | 239 |
| D.3.14.3 | Report Details .....                                                 | 239 |
| D.3.14.4 | Sorting for Detail Records .....                                     | 240 |
| D.3.15   | CTRV0901 - Valuation Request Detail Report .....                     | 241 |
| D.3.15.1 | Report Description.....                                              | 241 |
| D.3.15.2 | Header Record .....                                                  | 241 |
| D.3.15.3 | Report Details .....                                                 | 241 |
| D.3.15.4 | Sorting for Detail Records .....                                     | 243 |
| D.4      | System Reports .....                                                 | 244 |
| D.4.1    | CTRD2501 - Trade Event Report.....                                   | 244 |
| D.4.1.1  | Report Description.....                                              | 244 |
| D.4.1.2  | Header Record .....                                                  | 244 |
| D.4.1.3  | Report Details .....                                                 | 244 |
| D.4.1.4  | Sorting for Detail Records .....                                     | 264 |
| D.4.1.5  | Footer.....                                                          | 265 |
| D.4.2    | CTRD2506 - Party Bulk Conversion Report .....                        | 266 |
| D.4.2.1  | Report Description.....                                              | 266 |
| D.4.2.2  | Header Record .....                                                  | 266 |
| D.4.2.3  | Report Details .....                                                 | 266 |
| D.4.2.4  | Sorting for Detail Records .....                                     | 272 |
| D.4.2.5  | Footer.....                                                          | 273 |
| D.4.3    | CTRD2507 - Participant Trade Attachment Activity Log Report .....    | 274 |
| D.4.3.1  | Report Description.....                                              | 274 |
| D.4.3.2  | Header Record .....                                                  | 274 |
| D.4.3.3  | Report Details .....                                                 | 274 |
| D.4.3.4  | Sorting for Detail Records .....                                     | 275 |
| D.4.3.5  | Footer.....                                                          | 275 |
| D.4.4    | CTRD2601 - Trade Position Report .....                               | 276 |
| D.4.4.1  | Report Description.....                                              | 276 |
| D.4.4.2  | Header Record .....                                                  | 276 |
| D.4.4.3  | Report Details .....                                                 | 276 |
| D.4.4.4  | Sorting for Detail Records .....                                     | 353 |
| D.4.4.5  | Footer.....                                                          | 353 |
| D.4.5    | CTRD2602 - Trade Position (with update) Report .....                 | 354 |
| D.4.5.1  | Report Description.....                                              | 354 |
| D.4.5.2  | Header Record .....                                                  | 354 |
| D.4.5.3  | Report Details .....                                                 | 354 |
| D.4.5.4  | Sorting for Detail Records .....                                     | 359 |
| D.4.5.5  | Footer.....                                                          | 359 |
| D.4.6    | CTRD2603 - Participant Trade Reconciliation Discrepancy Report ..... | 360 |
| D.4.6.1  | Report Description.....                                              | 360 |
| D.4.6.2  | Header Record .....                                                  | 360 |
| D.4.6.3  | Report Details .....                                                 | 360 |
| D.4.6.4  | Sorting for Detail Records .....                                     | 451 |
| D.4.6.5  | Footer.....                                                          | 452 |
| D.4.7    | CTRD2604 - Participant Uncertain Unlink Report.....                  | 453 |
| D.4.7.1  | Report Description.....                                              | 453 |
| D.4.7.2  | Header Record .....                                                  | 453 |
| D.4.7.3  | Report Details .....                                                 | 453 |
| D.4.7.4  | Sorting for Detail Records .....                                     | 473 |

|                   |         |                                                                                                         |            |
|-------------------|---------|---------------------------------------------------------------------------------------------------------|------------|
|                   | D.4.7.5 | Footer.....                                                                                             | 474        |
| D.4.8             |         | CTRD2701 - Participant Valuation Request Report.....                                                    | 475        |
|                   | D.4.8.1 | Report Description.....                                                                                 | 475        |
|                   | D.4.8.2 | Header Record .....                                                                                     | 475        |
|                   | D.4.8.3 | Report Details .....                                                                                    | 475        |
|                   | D.4.8.4 | Sorting for Detail Records .....                                                                        | 477        |
|                   | D.4.8.5 | Footer.....                                                                                             | 477        |
| D.4.9             |         | CTRD2702 - Participant Missing Valuation Data Report.....                                               | 478        |
|                   | D.4.9.1 | Report Description.....                                                                                 | 478        |
|                   | D.4.9.2 | Header Record .....                                                                                     | 478        |
|                   | D.4.9.3 | Report Details .....                                                                                    | 478        |
|                   | D.4.9.4 | Sorting for Detail Records .....                                                                        | 480        |
|                   | D.4.9.5 | Footer.....                                                                                             | 480        |
| D.5               |         | Capture Reports.....                                                                                    | 481        |
| D.5.1             |         | CTRR5501 - Trade Event Request File Capture Report.....                                                 | 481        |
|                   | D.5.1.1 | Report Description.....                                                                                 | 481        |
|                   | D.5.1.2 | Header Record .....                                                                                     | 481        |
|                   | D.5.1.3 | Report Layout .....                                                                                     | 482        |
|                   | D.5.1.4 | Sorting for Detail Records .....                                                                        | 483        |
| D.5.2             |         | CTRR5502 - Valuation Request File Capture Report.....                                                   | 484        |
|                   | D.5.2.1 | Report Description.....                                                                                 | 484        |
|                   | D.5.2.2 | Header Record .....                                                                                     | 484        |
|                   | D.5.2.3 | Report Layout .....                                                                                     | 485        |
|                   | D.5.2.4 | Sorting for Detail Records .....                                                                        | 487        |
| D.6               |         | Archived Reports .....                                                                                  | 488        |
| D.6.1             |         | CTRI7101 - Trade Archive Request Report .....                                                           | 488        |
|                   | D.6.1.1 | Report Description.....                                                                                 | 488        |
|                   | D.6.1.2 | Header Record .....                                                                                     | 488        |
|                   | D.6.1.3 | Report Details .....                                                                                    | 488        |
|                   | D.6.1.4 | Sorting for Detail Records .....                                                                        | 492        |
|                   | D.6.1.5 | Report Structure.....                                                                                   | 492        |
| D.6.2             |         | CTRI7102 - Trade Event Archive Request Report .....                                                     | 494        |
|                   | D.6.2.1 | Report Description.....                                                                                 | 494        |
|                   | D.6.2.2 | Header Record .....                                                                                     | 494        |
|                   | D.6.2.3 | Report Details .....                                                                                    | 494        |
|                   | D.6.2.4 | Sorting for Detail Records .....                                                                        | 494        |
|                   | D.6.2.5 | Report Structure.....                                                                                   | 494        |
| D.6.3             |         | CTRI7103 - Valuation Request Archive Request Report .....                                               | 495        |
|                   | D.6.3.1 | Report Description.....                                                                                 | 495        |
|                   | D.6.3.2 | Header Record .....                                                                                     | 495        |
|                   | D.6.3.3 | Report Details .....                                                                                    | 495        |
|                   | D.6.3.4 | Sorting for Detail Records .....                                                                        | 495        |
| <b>APPENDIX E</b> |         | <b>ADOBE READER CONFIGURATION FOR REPORT DOWNLOADING.....</b>                                           | <b>497</b> |
| <b>ANNEX 1</b>    |         | <b>UPDATES OF REPORTS LAYOUT AND THEIR CORRESPONDING FIELDS<br/>BETWEEN VERSION 2.1 &amp; 3.0 .....</b> | <b>498</b> |
| <b>ANNEX 2</b>    |         | <b>UPDATES OF REPORTS LAYOUT AND THEIR CORRESPONDING FIELDS<br/>BETWEEN VERSION 3.0 &amp; 3.1 .....</b> | <b>548</b> |

## 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 and Option:Swaption, the trade is classified as having early termination nature if any fields specified in the "Early Termination Block" (for CSV 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 and Option:Swaption, the trade is classified as having cancelable if any fields specified in the "Cancelable Provision Block"(for CSV 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 and Option:Swaption, the trade is classified as having amortization if any of the following fields are specified with values (for CSV 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.                                                                                                                                                       |
| -<br>(not applicable)      | The trade is excluded from the reconciliation process or the first time reconciliation is not yet applied.<br><br>“-” will be displayed for the field.<br>“(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<br>listed in ascending order of the currency<br>code |

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

| Country Code                                                                                 |
|----------------------------------------------------------------------------------------------|
| All                                                                                          |
| All supported ISO 3166 countries listed in<br>ascending order of the country Alpha-3<br>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<br>CapFloor<br>Cross Currency<br>FRA<br>Option<br>Other | Fixed Float<br>OIS<br>Basis<br>Fixed Fixed<br>Inflation<br>Swaption                      |                                                                                                                                          |
| Foreign Exchange | NDF<br>Forward<br>NDO<br>Vanilla Option<br>Other                |                                                                                          |                                                                                                                                          |
| Equity           | Option<br>Swap<br>Other                                         | Parameter Return Variance<br>Price Return Basic Performance<br>Parameter Return Dividend | Single Index<br>Single Name                                                                                                              |
| Credit           | Single Name<br>Index<br>Index Tranche<br>Other                  | Corporate<br>Sovereign<br>CDX<br>iTraxx                                                  | Asia Sovereign<br>AsiaCorporateAustralia<br>Corporate<br>Australia Sovereign<br>CDX Emerging Markets<br>CDX Emerging Markets Diversified |

|  |  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
|--|--|--|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  |  | CDX HY<br>CDX IG<br>CDX Tranche HY<br>CDX Tranche IG<br>CDX Tranche XO<br>CDX XO<br>Emerging European And<br>Middle Eastern Sovereign<br>Emerging European<br>Corporate<br>Emerging European<br>Corporate LPN<br>European Corporate<br>iTraxx Asia Ex Japan<br>iTraxx Asia Ex Japan<br>Tranche<br>iTraxx Australia<br>iTraxx Australia Tranche<br>iTraxx Europe<br>iTraxx Europe Tranche<br>iTraxx Japan<br>iTraxx Japan Tranche<br>iTraxx Lev X<br>Itraxx SDI<br>iTraxx Sov X<br>Japan Corporate<br>Japan Sovereign<br>Latin America Corporate |
|--|--|--|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|  |  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
|--|--|--|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  |  | Latin America Corporate Bond<br><br>Latin America Corporate Bond Or Loan<br><br>Latin America Sovereign<br><br>New Zealand Corporate<br><br>New Zealand Sovereign<br><br>North American Corporate<br><br>Singapore Corporate<br><br>Singapore Sovereign<br><br>Standard Asia Corporate<br><br>Standard Asia Sovereign<br><br>Standard Australia Corporate<br><br>Standard Australia Sovereign<br><br>Standard CDX Tranche HY<br><br>Standard CDX Tranche IG<br><br>Standard Emerging European And Middle Eastern Sovereign<br><br>Standard Emerging European Corporate<br><br>Standard Emerging European Corporate LPN<br><br>Standard European Corporate<br><br>Standard iTraxx Europe Tranche<br><br>Standard Japan Corporate<br><br>Standard Japan Sovereign<br><br>Standard Latin America Corporate Bond |
|--|--|--|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|           |                                                |                                                                                         |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
|-----------|------------------------------------------------|-----------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|           |                                                |                                                                                         | Standard Latin America Corporate Bond Or Loan<br><br>Standard Latin America Sovereign<br><br>Standard New Zealand Corporate<br><br>Standard New Zealand Sovereign<br><br>Standard North American Corporate<br><br>Standard Singapore Corporate<br><br>Standard Singapore Sovereign<br><br>Standard Subordinated European Insurance Corporate<br><br>Standard Sukuk Corporate<br><br>Standard Sukuk Sovereign<br><br>Standard Western European Sovereign<br><br>Subordinated European Insurance Corporate<br><br>Sukuk Corporate<br><br>Sukuk Sovereign<br><br>Western European Sovereign |
| Commodity | Swap<br><br>Option<br><br>Forward<br><br>Other | (Trade Leg Type)<br><br>Fixed Float<br><br>Fixed Coal<br><br>Fixed Gas<br><br>Fixed Oil |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |

|  |  |                                  |  |
|--|--|----------------------------------|--|
|  |  | Fixed Electricity                |  |
|  |  | Float Float                      |  |
|  |  | Float Coal                       |  |
|  |  | Float Gas                        |  |
|  |  | Float Oil                        |  |
|  |  | Float Electricity                |  |
|  |  | Average Bullion                  |  |
|  |  | Average<br>MetalFixed<br>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><br/> 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><br/> Participant is presented in the format [Participant ID - Participant Name]</p> <p><u>In detail view:</u><br/> 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<br/> &lt;TR Entity ID&gt;<br/> &lt;Participant Name&gt;</li> <li>2) Legal Entity Identifier (LEI)<br/> &lt;LEI&gt; (LEI)<br/> &lt;LEI Description&gt;</li> <li>3) SWIFT BIC<br/> &lt;SWIFT BIC&gt; (SWIFT BIC)<br/> &lt;Party Name&gt;</li> <li>4) Certificate of Incorporation (CI) or Certificate of Registration (CR) No.<br/> &lt;Certificate of Incorporation (CI) or Certificate of Registration (CR) No.&gt; (CICR)<br/> &lt;Party Name&gt;</li> <li>5) Hong Kong Business Registration No.(BRN)<br/> &lt;Hong Kong Business Registration No. (BRN)&gt; (BRN)<br/> &lt;Party Name&gt;</li> <li>6) User Defined Code<br/> &lt;ID&gt; (User Defined Code - &lt;Participant ID&gt;)<br/> &lt;Party Name&gt;</li> </ol> |

| Identification                | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
|-------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|                               | <p>7) Masked Party ID<br/> [masked] (Masked Party ID)<br/> [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<br/> &lt;TR Entity ID&gt;</li> <li>2) Legal Entity Identifier (LEI)<br/> &lt;LEI&gt;</li> <li>3) SWIFT BIC<br/> &lt;SWIFT BIC&gt;</li> <li>4) Certificate of Incorporation (CI) or Certificate of Registration (CR) No.<br/> &lt;Certificate of Incorporation (CI) or Certificate of Registration (CR) No.&gt;</li> <li>5) Hong Kong Business Registration (BR) No.<br/> &lt;Hong Kong Business Registration (BR) No.&gt;</li> <li>6) User Defined Code<br/> &lt;ID&gt;</li> <li>7) Masked Party ID<br/> [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<br/> T-&lt;TR Entity ID&gt;</li> <li>2) Legal Entity Identifier (LEI)<br/> L-&lt;LEI&gt;</li> </ol> |

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



## **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 |

| <b>7XXX</b> | <b>Archive Files</b>                                         |
|-------------|--------------------------------------------------------------|
| 71XX        | Archive request files on trades, trade events and valuation. |

## D.1.2 Report List

### D.1.2.1 UI Enquiry Reports

| Report ID      | Report Name                                                | Description                                                                                                                               | Related Function                                       | Delivery Schedule | Report Format | Appendix |
|----------------|------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------|-------------------|---------------|----------|
| 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.3.1    |
| 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.3.2    |
| 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.3.3    |
| 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.3.3    |
| 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.3.4    |
| 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.3.5    |
| 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.3.6    |
| 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.3.7    |

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

| Report ID      | Report Name                                                  | Description                                                                             | Related Function                                               | Delivery Schedule | Report Format | Appendix |
|----------------|--------------------------------------------------------------|-----------------------------------------------------------------------------------------|----------------------------------------------------------------|-------------------|---------------|----------|
| 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.3.8    |
| 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.3.9    |
| 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.3.10   |
| 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.3.11   |
| 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.3.12   |
| 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.3.13   |
| 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.3.14   |
| 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.3.15   |

Note:

- YY in Report ID specifies the short form of the asset class:
  - IR: Interest Rate
  - FX: Foreign Exchange
  - EQ: Equity
  - CD: Credit

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

---

- 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

### 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) -<br><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.<br><br>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    |

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

| 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.<br><br>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

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

---

- 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<br>- 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           |

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, Data Name and Footer. 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. The footer is available in system reports only.

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</p>                                                                                                                                                                                                                                                                                                    |

| Attribute | Description                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|-----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|           | <p>xxxx\r\n<br/>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> |
| Footer    | <p>For system reports, the report footer would be shown at the last line of the report as followed.</p> <p>-- End of Report --</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 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 2.9) in record type of Report Details.

| Col. # | Field Name       | Data Name      | Remarks |
|--------|------------------|----------------|---------|
| 1      | Trade Event Type |                |         |
| 2      | Participant      | Participant ID |         |
| 3      | Participant Name |                |         |

| Col. # | Field Name                                                 | Data Name                     | Remarks                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |    |  |       |       |       |       |       |       |       |       |       |       |  |       |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
|--------|------------------------------------------------------------|-------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|-------|----|--|-------|-------|----|--|-------|-------|-------|-------|----|--|-------|-------|-------|-------|-------|-------|----|--|-------|-------|-------|--|
| 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                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |    |  |       |       |       |       |       |       |       |       |       |       |  |       |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 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             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |    |  |       |       |       |       |       |       |       |       |       |       |  |       |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |

| Col. # | Field Name                                                                       | Data Name                | Remarks                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
|--------|----------------------------------------------------------------------------------|--------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|----|--|-------|-------|-------|-------|----|--|-------|-------|-------|-------|-------|-------|----|--|-------|-------|-------|--|
| 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 - Unique Swap Identifier (UTI-USI) - Issuer ID     |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 26     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 27     | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 28     | Global Unique Transaction Identifier (Global UTI)                                |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 29     | Asset Class                                                                      |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 30     | Base Product                                                                     |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 31     | 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>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 | IRCFF | 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  | IRCFF                                                                            |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| IROIS  | IRCBS                                                                            |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| IRBSS  | IRCXX                                                                            |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| IRSXX  | IRSPT                                                                            |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| IRINF  |                                                                                  |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| EQ     |                                                                                  |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| EQSWP  | EQOPT                                                                            |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| EQVSW  | EQDSW                                                                            |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CD     |                                                                                  |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDSNS  | CDSNC                                                                            |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDITC  | CDITI                                                                            |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDIXC  | CDIXI                                                                            |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CM     |                                                                                  |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CMSWP  | CMOPT                                                                            |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CMFWD  |                                                                                  |                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |



| Col. #  | Field Name                       | Data Name      | Remarks                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
|---------|----------------------------------|----------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|--|-------|-------|-------|-------|-------|-------|-------|--|----|--|---------|--|
| 32      | 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                            |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| 33      | OTC Derivatives Product Taxonomy |                | <table><tr><td colspan="2">IR</td></tr><tr><td>IREXT</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">FX</td></tr><tr><td>FXEXT</td><td></td></tr><tr><td colspan="2">CM</td></tr><tr><td>- all -</td><td></td></tr></table> <p>Trade event type:</p> <ul style="list-style-type: none"><li>• New Trade</li><li>• Backloading</li><li>• Amendment</li></ul> | IR |  | IREXT |       | EQ    |       | EQEXT |  | CD    |       | CDEXT |       | FX    |       | FXEXT |  | CM |  | - all - |  |
| IR      |                                  |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| IREXT   |                                  |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| EQ      |                                  |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| EQEXT   |                                  |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| CD      |                                  |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| CDEXT   |                                  |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| FX      |                                  |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| FXEXT   |                                  |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| CM      |                                  |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| - all - |                                  |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| 34      | Reporting Time                   |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| 35      | Event Creation Timestamp         |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| 36      | Matching Time                    |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| 37      | Late Submission                  |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| 38      | Source                           |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| 39      | Remarks                          |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| 40      | Submitting Party                 | Participant ID |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| 41      | File Name                        |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| 42      | File Reference                   |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| 43      | File Capture Timestamp           |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| 44      | User ID                          |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |
| 45      | Submission Channel               |                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |  |       |       |       |       |       |       |       |  |    |  |         |  |

### **D.2.2.2 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 - Unique Swap Identifier (UTI-USI) - Issuer ID     |                               |                                              |
| 15            | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |                               |                                              |
| 16            | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |                               |                                              |
| 17            | Global Unique Transaction Identifier (Global UTI)                                |                               |                                              |
| 18            | Asset Class                                                                      |                               |                                              |
| 19            | Base Product                                                                     |                               |                                              |

| Col. # | Field Name               | Data Name | Remarks                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
|--------|--------------------------|-----------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|----|--|-------|-------|-------|-------|-------|-------|----|--|-------|-------|-------|--|
| 20     | 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                     |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| IROIS  | IRCBS                    |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| IRBSS  | IRCXX                    |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| IRSXX  | IRSPT                    |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| IRINF  |                          |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| EQ     |                          |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| EQSWP  | EQOPT                    |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| EQVSW  | EQDSW                    |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CD     |                          |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDSNS  | CDSNC                    |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDITC  | CDITI                    |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDIXC  | CDIXI                    |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CM     |                          |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CMSWP  | CMOPT                    |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CMFWD  |                          |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 21     | 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                    |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 22     | Event Creation Timestamp |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |

### **D.2.3 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 - Unique Swap Identifier (UTI-USI) Indicator               |           | Not shown in report CTRV0701. |
| 2      | Prior - Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID     |           |                               |
| 3      | Prior - Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |           |                               |
| 4      | Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |           |                               |
| 5      | Prior - Global Unique Transaction Identifier (Global UTI)                                |           |                               |

| Col. # | Field Name                                   | Data Name                     | Remarks                                                                                                                                                                         |
|--------|----------------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 6      | Swap Link ID                                 |                               | Shown in ForeignExchange:NDF, ForeignExchange:Forward and ForeignExchange:Other only.<br><br>Not shown in report CTRV0701.                                                      |
| 7      | Clearing                                     |                               | Not shown in report CTRV0701.                                                                                                                                                   |
| 8      | CCP ID                                       |                               | Not shown in report CTRV0701.                                                                                                                                                   |
| 9      | Confirmation Date Time                       |                               | Not shown in report CTRV0701.                                                                                                                                                   |
| 10     | Confirmation Platform ID                     | CP ID                         | Not shown in report CTRV0701.                                                                                                                                                   |
| 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              |                               | Shown in ForeignExchange:NDF, ForeignExchange:Forward , ForeignExchange:NDO, ForeignExchange:VanillaOption and ForeignExchange:Other only.<br><br>Not shown in report CTRV0701. |
| 16     | Counterparty Executing Broker / Prime Broker |                               | Shown in ForeignExchange:NDF, ForeignExchange:Forward , ForeignExchange:NDO, ForeignExchange:VanillaOption and ForeignExchange:Other only.<br><br>Not shown in report CTRV0701. |
| 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 | Not shown in report CTRV0701. |
| 40     | Trade Party 1 ID Type                               | ID Type                       | Not shown in report CTRV0701. |
| 41     | Trade Party 1 Name                                  | Party Name                    | Not shown in report CTRV0701. |
| 42     | Trade Party 1 Place of Incorporation                |                               | Not shown in report CTRV0701. |
| 43     | Trade Party 2 ID                                    | Trade Counterparty Identifier | Not shown in report CTRV0701. |
| 44     | Trade Party 2 ID Type                               | ID Type                       | Not shown in report CTRV0701. |
| 45     | Trade Party 2 Name                                  | Party Name                    | Not shown in report CTRV0701. |
| 46     | Trade Party 2 Place of Incorporation                |                               | Not shown in report CTRV0701. |
| 47     | Counterparty Origin                                 |                               |                               |
| 48     | Parent Originator ID                                | Trade Counterparty Identifier |                               |
| 49     | Parent Originator ID Type                           | ID Type                       |                               |
| 50     | Parent Originator Party Name                        | Party Name                    |                               |

| Col. # | Field Name                                         | Data Name                     | Remarks                       |
|--------|----------------------------------------------------|-------------------------------|-------------------------------|
| 51     | Parent Counterparty ID                             | Trade Counterparty Identifier |                               |
| 52     | Parent Counterparty ID Type                        | ID Type                       |                               |
| 53     | Parent Counterparty Party Name                     | Party Name                    |                               |
| 54     | Industrial Sector                                  |                               | Not shown in report CTRV0701. |
| 55     | Counterparty Industrial Sector                     |                               | Not shown in report CTRV0701. |
| 56     | Clearing Exemption                                 |                               |                               |
| 57     | Cleared                                            |                               |                               |
| 58     | Submission Timestamp for Clearing                  |                               |                               |
| 59     | Clearing Timestamp                                 |                               |                               |
| 60     | Collateralized                                     |                               |                               |
| 61     | Verification Type                                  |                               |                               |
| 62     | Trade Date                                         |                               | Not shown in report CTRV0701. |
| 63     | Unique Product Identifier (UPI) - Product ID Type  |                               |                               |
| 64     | Unique Product Identifier (UPI) - Product ID Value |                               |                               |
| 65     | Broker - Party 1 ID                                | Trade Counterparty Identifier |                               |
| 66     | Broker - Party 1 ID Type                           | ID Type                       |                               |
| 67     | Broker - Party 1 Name                              | Party Name                    |                               |
| 68     | Broker - Party 2 ID                                | Trade Counterparty Identifier |                               |
| 69     | Broker - Party 2 ID Type                           | ID Type                       |                               |
| 70     | Broker - Party 2 Name                              | Party Name                    |                               |
| 71     | Calculation Agent - Party 1 ID                     | Trade Counterparty Identifier |                               |
| 72     | Calculation Agent - Party 1 ID Type                | ID Type                       |                               |
| 73     | Calculation Agent - Party 1 Name                   | Party Name                    |                               |
| 74     | Calculation Agent - Party 2 ID                     | Trade Counterparty Identifier |                               |
| 75     | Calculation Agent - Party 2 ID Type                | ID Type                       |                               |
| 76     | Calculation Agent - Party 2 Name                   | Party Name                    |                               |
| 77     | Calculation Agent - Party Type                     |                               |                               |
| 78     | Calculation Agent - Business Center                |                               |                               |
| 79     | Hedging Party - Party 1 ID                         |                               | Shown in Equity.              |
| 80     | Hedging Party - Party 1 ID Type                    | ID Type                       | Shown in Equity.              |
| 81     | Hedging Party - Party 1 Name                       | Party Name                    | Shown in Equity.              |

| Col. # | Field Name                                                                     | Data Name                     | Remarks                                               |
|--------|--------------------------------------------------------------------------------|-------------------------------|-------------------------------------------------------|
| 82     | Hedging Party - Party 2 ID                                                     |                               | Shown in Equity.                                      |
| 83     | Hedging Party - Party 2 ID Type                                                | ID Type                       | Shown in Equity.                                      |
| 84     | Hedging Party - Party 2 Name                                                   | Party Name                    | Shown in Equity.                                      |
| 85     | Independent Amount - Payer ID                                                  | Trade Counterparty Identifier |                                                       |
| 86     | Independent Amount - Payer ID Type                                             | ID Type                       |                                                       |
| 87     | Independent Amount - Payer Party Name                                          | Party Name                    |                                                       |
| 88     | Independent Amount - Currency                                                  |                               |                                                       |
| 89     | Independent Amount - Amount                                                    |                               |                                                       |
| 90     | Independent Amount - Percentage                                                |                               | Shown in Interest Rate, Equity, Credit and Commodity. |
| 91     | Linked Independent Amount - Payer ID                                           | Trade Counterparty Identifier |                                                       |
| 92     | Linked Independent Amount - Payer ID Type                                      | ID Type                       |                                                       |
| 93     | Linked Independent Amount - Payer Party Name                                   | Party Name                    |                                                       |
| 94     | Linked Independent Amount - Currency                                           |                               |                                                       |
| 95     | Linked Independent Amount - Amount                                             |                               |                                                       |
| 96     | Linked Independent Amount - Percentage                                         |                               | Shown in Interest Rate, Equity, Credit and Commodity. |
| 97     | Maintenance Margin - Currency                                                  |                               |                                                       |
| 98     | Maintenance Margin - Amount                                                    |                               |                                                       |
| 99     | Variation Margin - Currency                                                    |                               |                                                       |
| 100    | Variation Margin - Amount                                                      |                               |                                                       |
| 101    | Price Notation - Price Type                                                    |                               |                                                       |
| 102    | Price Notation - Price                                                         |                               |                                                       |
| 103    | Master Agreement - Type                                                        |                               |                                                       |
| 104    | Master Agreement - Version                                                     |                               |                                                       |
| 105    | Master Agreement - Date                                                        |                               |                                                       |
| 106    | Master Document Transaction Type / Underlying Master Document Transaction Type |                               | Shown in Credit.                                      |
| 107    | Master Document Transaction Date / Underlying Master Document Transaction Date |                               | Shown in Credit.                                      |
| 108    | Master Confirmation Annex Date                                                 |                               | Shown in Credit.                                      |
|        |                                                                                |                               | <div>CD</div> <div>CDSNC CDSNS</div>                  |

| Col. # | Field Name                  | Data Name | Remarks                                                                                                                                                                                                                                                                                                                                         |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
|--------|-----------------------------|-----------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|--|----|--|-------|--|----|--|-------|--|----|--|-------|--|----|--|-------|--|
| 109    | Documentation Type          |           | Shown in Credit.                                                                                                                                                                                                                                                                                                                                |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| 110    | Master Supplement Date      |           |                                                                                                                                                                                                                                                                                                                                                 |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| 111    | Definitions Type            |           | List of Values                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| 112    | Remarks 1                   |           |                                                                                                                                                                                                                                                                                                                                                 |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| 113    | Remarks 2                   |           |                                                                                                                                                                                                                                                                                                                                                 |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| 114    | Compression                 |           |                                                                                                                                                                                                                                                                                                                                                 |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| 115    | Hybrid-Other Asset Class    |           | <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>CMEXT</td><td></td></tr></table> | IR |  | IREXT |  | FX |  | FXEXT |  | EQ |  | EQEXT |  | CD |  | CDEXT |  | CM |  | CMEXT |  |
| IR     |                             |           |                                                                                                                                                                                                                                                                                                                                                 |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| IREXT  |                             |           |                                                                                                                                                                                                                                                                                                                                                 |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| FX     |                             |           |                                                                                                                                                                                                                                                                                                                                                 |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| FXEXT  |                             |           |                                                                                                                                                                                                                                                                                                                                                 |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| EQ     |                             |           |                                                                                                                                                                                                                                                                                                                                                 |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| EQEXT  |                             |           |                                                                                                                                                                                                                                                                                                                                                 |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CD     |                             |           |                                                                                                                                                                                                                                                                                                                                                 |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CDEXT  |                             |           |                                                                                                                                                                                                                                                                                                                                                 |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CM     |                             |           |                                                                                                                                                                                                                                                                                                                                                 |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CMEXT  |                             |           |                                                                                                                                                                                                                                                                                                                                                 |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| 116    | Offshore Currency Indicator |           |                                                                                                                                                                                                                                                                                                                                                 |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |



### D.2.3.1 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.2.3.2 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.2.3.3 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.

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

#### **D.2.3.4 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.<br># | 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.2.3.5 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

| 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     | 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 -<br>InterestRate:IRSwap v2.0” |  |  |
|----|------------------------------------------------------|--|--|

### **D.2.3.6 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.

| <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            | 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.2.3.7 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.2.3.8 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.<br># | Field Name                                           | Data Name | Remarks |
|-----------|------------------------------------------------------|-----------|---------|
| 28        | Field Group “Early Termination - InterestRate v2.0”  |           |         |
| 29        | Field Group “ Schedule - InterestRate:CapFloor v2.0” |           |         |



#### D.2.3.9 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.2.3.10 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. |

**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                       |
|--------|---------------------------------------------------|-------------------------------|-------------------------------|
| 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.2.3.11 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.

| 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      | 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                        |                               |                               |

| 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.2.3.12 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, CTRV0515, CTRV0516, CTRV0519 |
| 3      | Exchanged Currency Payer ID Type - First Currency            | ID Type                       | Not shown in report CTRV0701, CTRV0515, CTRV0516, CTRV0519 |
| 4      | Exchanged Currency Payer Party Name - First Currency         | Party Name                    | Not shown in report CTRV0701, CTRV0515, CTRV0516, CTRV0519 |
| 5      | Exchanged Currency Payment Amount Currency - First Currency  |                               | Not shown in report CTRV0701, CTRV0515, CTRV0516, CTRV0519 |
| 6      | Exchanged Currency Payment Amount - First Currency           |                               | Not shown in report CTRV0701, CTRV0515, CTRV0516, CTRV0519 |
| 7      | Exchanged Currency Payer ID - Second Currency                | Trade Counterparty Identifier | Not shown in report CTRV0701, CTRV0515, CTRV0516, CTRV0519 |
| 8      | Exchanged Currency Payer ID Type - Second Currency           | ID Type                       | Not shown in report CTRV0701, CTRV0515, CTRV0516, CTRV0519 |
| 9      | Exchanged Currency Payer Party Name - Second Currency        | Party Name                    | Not shown in report CTRV0701, CTRV0515, CTRV0516, CTRV0519 |
| 10     | Exchanged Currency Payment Amount Currency - Second Currency |                               | Not shown in report CTRV0701, CTRV0515, CTRV0516, CTRV0519 |
| 11     | Exchanged Currency Payment Amount - Second Currency          |                               | Not shown in report CTRV0701, CTRV0515, CTRV0516, CTRV0519 |
| 12     | Exchanged Currency Payer ID - Base Currency                  | Trade Counterparty Identifier | Shown in report CTRV0515, CTRV0516, CTRV0519               |
| 13     | Exchanged Currency Payer ID Type - Base Currency             | ID Type                       | Shown in report CTRV0515, CTRV0516, CTRV0519               |
| 14     | Exchanged Currency Payer Party Name - Base Currency          | Party Name                    | Shown in report CTRV0515, CTRV0516, CTRV0519               |
| 15     | Exchanged Currency Payment Amount Currency - Base Currency   |                               | Shown in report CTRV0515, CTRV0516, CTRV0519               |
| 16     | Exchanged Currency Payment Amount - Base Currency            |                               | Shown in report CTRV0515, CTRV0516, CTRV0519               |
| 17     | Exchanged Currency Payer ID - Quote Currency                 | Trade Counterparty Identifier | Shown in report CTRV0515, CTRV0516, CTRV0519               |



| Col. # | Field Name                                                  | Data Name  | Remarks                                                                                    |
|--------|-------------------------------------------------------------|------------|--------------------------------------------------------------------------------------------|
| 18     | Exchanged Currency Payer ID Type - Quote Currency           | ID Type    | Shown in report CTRV0515, CTRV0516, CTRV0519                                               |
| 19     | Exchanged Currency Payer Party Name - Quote Currency        | Party Name | Shown in report CTRV0515, CTRV0516, CTRV0519                                               |
| 20     | Exchanged Currency Payment Amount Currency - Quote Currency |            | Shown in report CTRV0515, CTRV0516, CTRV0519                                               |
| 21     | Exchanged Currency Payment Amount - Quote Currency          |            | Shown in report 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.<br><br><div> <div>Product Type</div> <div>FXNDF</div> </div> |
| 29     | FX Delivery Type                                            |            | Not shown in report CTRV0701.                                                              |

### D.2.3.13 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.<br>American exercise style only |

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

#### D.2.3.14 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. |

| 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.<br><br>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.2.3.15 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.2.3.16 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                                     |                               |                               |

**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                       |
|--------|-------------------------------------------------|-------------------------------|-------------------------------|
| 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.2.3.17 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.<br># | 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.2.3.18 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.2.3.19 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.

| <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            | 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.2.3.20 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.2.3.21 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.2.3.22 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.2.3.23 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.<br># | 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.2.3.24 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.

| 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     | 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.2.3.25 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.2.3.26 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.2.3.27 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.

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

### **D.2.3.28 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<br>Commodity Details                                 |           |               |
| 59     | Option Floating Strike Price Per Unit<br>Commodity Unit of Measure                         |           |               |
| 60     | Option Floating Strike Price Per Unit<br>Commodity Currency                                |           |               |
| 61     | Option Floating Strike Price Per Unit<br>Commodity Exchange ID                             |           |               |
| 62     | Option Floating Strike Price Per Unit<br>Commodity Publication Rate Source                 |           |               |
| 63     | Option Floating Strike Price Per Unit<br>Commodity Publication Rate Source<br>Page         |           |               |
| 64     | Option Floating Strike Price Per Unit<br>Commodity Publication Rate Source<br>Page Heading |           |               |
| 65     | Option Floating Strike Price Per Unit<br>Commodity Specified Price                         |           |               |
| 66     | Option Floating Strike Price Per Unit<br>Commodity Delivery Dates                          |           |               |
| 67     | Physical Option Style                                                                      |           |               |
| 68     | Physical Option Commencement Dates -<br>Unadjusted Date                                    |           | List of value |
| 69     | Physical Option Commencement Dates -<br>Convention                                         |           |               |
| 70     | Physical Expiration Dates - Unadjusted<br>Date                                             |           | List of value |
| 71     | Physical Expiration Dates - Convention                                                     |           |               |
| 72     | Field Group "Average Price Leg -<br>Commodity v2.0"                                        |           |               |
| 73     | Field Group "Bullion Physical Leg -<br>Commodity v2.0"                                     |           |               |
| 74     | Field Group "Metal Physical Leg -<br>Commodity v2.0"                                       |           |               |
| 75     | Field Group "Forward Fixed Leg -<br>Commodity v2.0"                                        |           |               |
| 76     | Field Group "Settlement - Commodity<br>v2.0"                                               |           |               |

#### D.2.3.29 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.2.3.30 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            |                               |                               |

**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                       |
|--------|----------------------------------------|-------------------------------|-------------------------------|
| 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.2.4 Settlement Provision Block

### D.2.4.1 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.2.4.2 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.2.4.3 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.2.4.4 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.2.4.5 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.2.4.6 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.2.4.7 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.2.4.8 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.2.4.9 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<br>Source Page Heading             |  |  |
| 14 | Average Price Commodity Specified Price                                     |  |  |
| 15 | Average Price Commodity Delivery Dates                                      |  |  |
| 16 | Commodity Forward Average Price Leg<br>Pricing Start Date - Unadjusted Date |  |  |

#### **D.2.4.10 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.2.4.11 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.2.4.12 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.2.4.13 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.2.4.14 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.2.4.15 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.2.5 Features**

### **D.2.5.1 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.

| <b>Col. #</b> | <b>Field Name</b>                                                   | <b>Data Name</b>              | <b>Remarks</b>  |
|---------------|---------------------------------------------------------------------|-------------------------------|-----------------|
| 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> <p>List of Values.</p> | 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                      |           | <p>List of Values.</p> <p>The values are paired with those in optional early termination adjusted early termination date.</p>                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |       |
| 17           | Optional Early Termination Adjusted Early Termination Date             |           | <p>List of Values.</p> <p>The values are paired with those in optional early termination adjusted exercise date.</p>                                                                                                                                                      |              |  |       |       |       |       |       |       |       |       |       |       |

### D.2.5.2 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 <input type="text"/></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 <input type="text"/></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.2.5.3 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.2.5.4 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.2.5.5 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.2.6 Valuation

### D.2.6.1 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.2.7 Attachment

### D.2.7.1 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 CTRV0509 - Withdrawal Detail Report

#### D.3.1.1 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.3.1.2 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   | CTRV0509                                   |
| Report Name | Withdrawal Detail Report - Reporting Trade |

#### D.3.1.3 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></table> | IR |  | IRFVF | IRCFF | IROIS | IRCBS | IRBSS | IRCXX |
| IR     |                                                |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| IRFVF  | IRCFF                                          |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| IROIS  | IRCBS                                          |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| IRBSS  | IRCXX                                          |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |

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

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

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

## D.3.2 CTRV0510 - Quit Detail Report

### D.3.2.1 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.3.2.2 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   | CTRV0510                             |
| Report Name | Quit Detail Report - Reporting Trade |

### D.3.2.3 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.3.2.4 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 CTRV0513 / CTRV0613 - Relink Detail Report / Alleged Relink Detail Report

#### D.3.3.1 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:<br>Trade Event Enquiry -> Trade Event Type (Relink) -> Click on single Event Reference -> Trade Event Details (Save to File)<br><br>CTRV 0613:<br>Alleged Trade Event Enquiry -> Alleged Trade Event Selection -> 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   | CTRV0513<br>(for Trade Event Detail)                                               |
|             | CTRV0613<br>(for Alleged Trade Event Detail)                                       |
| Report Name | Relink Detail Report - Reporting Trade<br>(for Trade Event Detail)                 |
|             | Alleged Relink Detail Report - Reporting Trade<br>(for Alleged Trade Event Detail) |

#### D.3.3.3 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.3.3.4 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 CTRV0514 - Suppress Uncertain Detail Report

### D.3.4.1 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.3.4.2 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   | CTRV0514                                           |
| Report Name | Suppress Uncertain Detail Report - Reporting Trade |

### D.3.4.3 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>CDITCCDITI</div> <div>CDIXCCDIXI</div> <div>CM</div> <div>CMSWPCMOPT</div> <div>CMFWD</div> |
| +9     | Suppress Uncertain Indicator |           |                                                                                                                                                                                                                                                     |

#### D.3.4.4 Sorting for Detail Records

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

## D.3.5 CTRV0515 - New Trade Detail Report

### D.3.5.1 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.3.5.2 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   | CTRV0515-XXXXXX                                            |
| Report Name | New Trade Detail Report - <product type> - 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 |                          |
| +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    | 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                                                                                                                               | Trade Execution Time |
| +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.2.3. |                      |

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

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

## D.3.6 CTRV0516 - Amendment Detail Report

### D.3.6.1 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.3.6.2 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   | CTRV0516-XXXXXX                                            |
| Report Name | Amendment Detail Report - <product type> - 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 |                          |
| +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     |                                     |               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 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    | Bilateral Comments                  |               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| +13    | Special Terms Indicator             |               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| +14    | Special Terms Brief Description     | Special Terms |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| +15    | Confirmed                           |               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| +16    | Order Entry Timestamp               |               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| +17    | Submission of Order Entry Timestamp |               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| +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.2.3.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |

#### **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 CTRV0517 - Partial Termination Detail Report

### D.3.7.1 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.3.7.2 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   | CTRV0517                                            |
| Report Name | Partial Termination Detail Report - Reporting Trade |

### D.3.7.3 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 |  |
| 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  |                                        |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| +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   |            | <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                                  |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| +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 |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CD     |                                        |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDSNC  | CDSNS                                  |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDIXC  | CDIXI                                  |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDITC  | CDITI                                  |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| +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 |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CD     |                                        |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDSNC  | CDSNS                                  |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDIXC  | CDIXI                                  |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDITC  | CDITI                                  |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| +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 |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 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">EQ</td></tr><tr><td>EQSWP</td><td>EQVSW</td></tr></table><br>[Deal notional amount] for EQSWP.<br>[Variance amount] for EQVSW. | IR |  | IRFVF | IRCFF | IROIS | IRCBS | IRBSS | IRCXX | IRSXX | IRCFR | IRINF | IRFRA | IRSPT |  | EQ |  | EQSWP | EQVSW |
| IR     |                                                     |           |                                                                                                                                                                                                                                                                                                                                                                                                                    |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |
| IRFVF  | IRCFF                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                    |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |
| 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><br>[Deal notional amount] for EQSWP.<br>[Variance amount] for EQVSW. | IR |  | IRFVF | IRCFF | IROIS | IRCBS | IRBSS | IRCXX | IRSXX | IRCFR | IRINF | IRFRA | IRSPT |  | EQ |  | EQSWP | EQVSW |
| IR     |                                                     |           |                                                                                                                                                                                                                                                                                                                                                                                                                    |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |
| IRFVF  | IRCFF                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                    |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |
| IROIS  | IRCBS                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                    |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |
| IRBSS  | IRCXX                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                    |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |
| IRSXX  | IRCFR                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                    |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |
| IRINF  | IRFRA                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                    |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |
| IRSPT  |                                                     |           |                                                                                                                                                                                                                                                                                                                                                                                                                    |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |
| 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">EQ</td></tr><tr><td>EQSWP</td><td>EQVSW</td></tr></table><br>[Deal notional amount] for EQSWP.<br>[Variance amount] for EQVSW. | IR |  | IRFVF | IRCFF | IROIS | IRCBS | IRBSS | IRCXX | IRSXX | IRCFR | IRINF | IRFRA | IRSPT |  | EQ |  | EQSWP | EQVSW |
| IR     |                                                     |           |                                                                                                                                                                                                                                                                                                                                                                                                                    |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |
| IRFVF  | IRCFF                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                    |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |
| IROIS  | IRCBS                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                    |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |
| IRBSS  | IRCXX                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                    |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |
| IRSXX  | IRCFR                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                    |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |
| IRINF  | IRFRA                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                    |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |
| IRSPT  |                                                     |           |                                                                                                                                                                                                                                                                                                                                                                                                                    |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |
| 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><br>[Deal notional amount] for EQSWP.<br>[Variance amount] for EQVSW. | IR |  | IRFVF | IRCFF | IROIS | IRCBS | IRBSS | IRCXX | IRSXX | IRCFR | IRINF | IRFRA | IRSPT |  | EQ |  | EQSWP | EQVSW |
| IR     |                                                     |           |                                                                                                                                                                                                                                                                                                                                                                                                                    |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |
| 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.3.7.4 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 CTRV0518 - Full Termination Detail Report

### D.3.8.1 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.3.8.2 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   | CTRV0518                                         |
| Report Name | Full Termination Detail Report - Reporting Trade |

### D.3.8.3 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">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     |                                        |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 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   |            | <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                                  |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| +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 |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CD     |                                        |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDSNC  | CDSNS                                  |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDIXC  | CDIXI                                  |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDITC  | CDITI                                  |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| +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 |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CD     |                                        |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDSNC  | CDSNS                                  |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDIXC  | CDIXI                                  |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDITC  | CDITI                                  |            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| +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 |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 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.<br/>[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.<br/>[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.<br/>[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                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |



| 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.<br/>[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                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| +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 |    |  |       |       |
| IR     |                                                     |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| IRFVF  | IRCFF                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| IROIS  | IRCBS                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| IRBSS  | IRCXX                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| IRSXX  | IRCFR                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| IRINF  | IRFRA                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| 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 |    |  |       |       |
| IR     |                                                     |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| IRFVF  | IRCFF                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| IROIS  | IRCBS                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| IRBSS  | IRCXX                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| IRSXX  | IRCFR                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| IRINF  | IRFRA                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| IRSPT  |                                                     |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| FX     |                                                     |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| FXOPT  | FXNDO                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| 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                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| IROIS  | IRCBS                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| IRBSS  | IRCXX                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| IRSXX  | IRCFR                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |       |       |    |  |       |       |
| 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.3.8.4 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 CTRV0519 - Backloading Detail Report

### D.3.9.1 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.3.9.2 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   | CTRV0519-XXXXXX                                              |
| Report Name | Backloading Detail Report - <product type> - 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 |                          |
| +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     |                                     |               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 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     | 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.2.3.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |

#### **D.3.9.4 Sorting for Detail Records**

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

## D.3.10 CTRV0701 - Trade Detail Report

### D.3.10.1 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.3.10.2 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   | CTRV0701-XXXXXX                                        |
| Report Name | Trade Detail Report - <product type> - Reporting Trade |

### D.3.10.3 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 - Unique Swap Identifier (UTI-USI) Indicator       |           |         |
| 7      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID     |           |         |
| 8      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |           |         |

| 9            | Unique Transaction Identifier - Unique Trade ID (UTI-TID) |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
|--------------|-----------------------------------------------------------|-------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|--|
| 10           | Global Unique Transaction Identifier (Global UTI)         |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 11           | Confirmation Date Time                                    |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 12           | Confirmation Platform ID                                  |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 13           | CP Trade Reference                                        |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 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                                        |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 25           | Industrial Sector                                         |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 26           | Counterparty Industrial Sector                            |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 27           | Trade Date                                                |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 28           | Floating 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>IRBSS</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 | IROIS | IRBSS | IRINF | IRCFF | IRCBS | IRSPT |  |
| Product Type |                                                           |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| IRFVF        | IROIS                                                     |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| IRBSS        | IRINF                                                     |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| IRCFF        | IRCBS                                                     |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| IRSPT        |                                                           |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 29           | Floating 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>IRBSS</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 | IROIS | IRBSS | IRINF | IRCFF | IRCBS | IRSPT |  |
| Product Type |                                                           |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| IRFVF        | IROIS                                                     |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| IRBSS        | IRINF                                                     |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| IRCFF        | IRCBS                                                     |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| IRSPT        |                                                           |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |

| 30           | Floating Rate Payer<br>Party Name - Participant     | 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 participant 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 -<br>Counterparty            | Trade<br>Counterparty<br>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        |                                                     |                                     |                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |  |
| 32           | Floating Rate Payer ID<br>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        |                                                     |                                     |                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |  |
| 33           | Floating Rate Payer<br>Party Name -<br>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        |                                                     |                                     |                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |  |
| 34           | Fixed Rate Payer ID -<br>Participant                | Trade<br>Counterparty<br>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        |                                                     |                                     |                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |  |
| 35           | Fixed Rate Payer ID<br>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        |                                                     |                                     |                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |  |
| 36           | Fixed Rate Payer Party<br>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        |                                                     |                                     |                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |  |

| 37           | 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        |                                             |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 38           | 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        |                                             |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 39           | 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        |                                             |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 40           | 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        |                                             |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 41           | 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        |                                             |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 42           | 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        |                                             |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 43           | 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        |                                             |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |



| 44           | Known Amount Payer<br>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        |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| 45           | Known Amount Payer<br>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 known amount payer.</p> | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |       |  |
| Product Type |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IROIS                                           |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        | IRINF                                           |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCXX                                           |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| 46           | Inflation Rate Payer ID                         | Trade Counterparty Identifier | <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRINF</td><td></td></tr></table>                                                                                                                                                                  | Product Type |  | IRINF |       |       |       |       |       |       |       |       |  |
| Product Type |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRINF        |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| 47           | Inflation Rate Payer ID Type                    | ID Type                       | <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRINF</td><td></td></tr></table>                                                                                                                                                                  | Product Type |  | IRINF |       |       |       |       |       |       |       |       |  |
| Product Type |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRINF        |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| 48           | Inflation Rate Payer<br>Party Name              | Party Name                    | <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRINF</td><td></td></tr></table>                                                                                                                                                                  | Product Type |  | IRINF |       |       |       |       |       |       |       |       |  |
| Product Type |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRINF        |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| 49           | Buyer ID                                        | Trade Counterparty Identifier | <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table>                                                                                                                             | Product Type |  | IRCFR | IRFRA | IRSPT |       |       |       |       |       |       |  |
| Product Type |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFR        | IRFRA                                           |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| 50           | Buyer ID Type                                   | ID Type                       | <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table>                                                                                                                             | Product Type |  | IRCFR | IRFRA | IRSPT |       |       |       |       |       |       |  |
| Product Type |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFR        | IRFRA                                           |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| 51           | Buyer Party Name                                | Party Name                    | <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table>                                                                                                                             | Product Type |  | IRCFR | IRFRA | IRSPT |       |       |       |       |       |       |  |
| Product Type |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFR        | IRFRA                                           |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| 52           | Seller ID                                       | Trade Counterparty Identifier | <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table>                                                                                                                             | Product Type |  | IRCFR | IRFRA | IRSPT |       |       |       |       |       |       |  |
| Product Type |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFR        | IRFRA                                           |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| 53           | Seller ID Type                                  | ID Type                       | <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table>                                                                                                                             | Product Type |  | IRCFR | IRFRA | IRSPT |       |       |       |       |       |       |  |
| Product Type |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFR        | IRFRA                                           |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| 54           | Seller Party Name                               | Party Name                    | <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td>IRFRA</td></tr><tr><td>IRSPT</td><td></td></tr></table>                                                                                                                             | Product Type |  | IRCFR | IRFRA | IRSPT |       |       |       |       |       |       |  |
| Product Type |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFR        | IRFRA                                           |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| 55           | Notional Amount<br>Currency                     |                               | <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                                           |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| 56           | Notional Amount                                 |                               | <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                                           |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| 57           | Notional Amount<br>Currency - 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        |                                                 |                               |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |

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

|    |                                                         |  |                                                                                   |  |
|----|---------------------------------------------------------|--|-----------------------------------------------------------------------------------|--|
| 69 | Effective Date -<br>Convention - Participant            |  | Product Type<br>IRFVF IRCFF<br>IROIS IRCBS<br>IRBSS IRCXX<br>IRSXX IRSPT<br>IRINF |  |
| 70 | Effective Date -<br>Unadjusted Date -<br>Counterparty   |  | Product Type<br>IRFVF IRCFF<br>IROIS IRCBS<br>IRBSS IRCXX<br>IRSXX IRSPT<br>IRINF |  |
| 71 | Effective Date -<br>Convention -<br>Counterparty        |  | Product Type<br>IRFVF IRCFF<br>IROIS IRCBS<br>IRBSS IRCXX<br>IRSXX IRSPT<br>IRINF |  |
| 72 | Termination Date -<br>Adjusted Date                     |  | Product Type<br>IRFRA                                                             |  |
| 73 | Termination Date -<br>Unadjusted Date                   |  | Product Type<br>IRCFR                                                             |  |
| 74 | Termination Date -<br>Convention                        |  | Product Type<br>IRCFR                                                             |  |
| 75 | Termination Date -<br>Unadjusted Date -<br>Participant  |  | Product Type<br>IRFVF IRCFF<br>IROIS IRCBS<br>IRBSS IRCXX<br>IRSXX IRSPT<br>IRINF |  |
| 76 | Termination Date -<br>Convention - Participant          |  | Product Type<br>IRFVF IRCFF<br>IROIS IRCBS<br>IRBSS IRCXX<br>IRSXX IRSPT<br>IRINF |  |
| 77 | Termination Date -<br>Unadjusted Date -<br>Counterparty |  | Product Type<br>IRFVF IRCFF<br>IROIS IRCBS<br>IRBSS IRCXX<br>IRSXX IRSPT<br>IRINF |  |
| 78 | Termination Date -<br>Convention -<br>Counterparty      |  | Product Type<br>IRFVF IRCFF<br>IROIS IRCBS<br>IRBSS IRCXX<br>IRSXX IRSPT<br>IRINF |  |
| 79 | Fixed Rate                                              |  | Product Type<br>IRFRA                                                             |  |

| 80           | 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        |                                        |  |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 81           | 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        |                                        |  |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 82           | 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                                  |  |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 83           | 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        |                                        |  |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 84           | 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                                  |  |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 85           | 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        |                                        |  |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 86           | 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        |                                        |  |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 87           | 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        |                                        |  |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 88           | 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        |                                        |  |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |
| 89           | 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        |                                        |  |                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |  |

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

|     |                                                            |                               |     |
|-----|------------------------------------------------------------|-------------------------------|-----|
| 107 | Participant Reporting For ID Type (Original Input Code)    | ID Type                       |     |
| 108 | Participant Reporting For Party Name (Original Input Code) | Party Name                    |     |
| 109 | Participant Reporting For's LEI                            | LEI                           |     |
| 110 | Participant Reporting For Place of Incorporation           |                               |     |
| 111 | Counterparty                                               | Trade Counterparty Identifier |     |
| 112 | Counterparty ID Type                                       | ID Type                       |     |
| 113 | Counterparty Name                                          | Party Name                    |     |
| 114 | Counterparty (Original Input Code)                         | Trade Counterparty Identifier |     |
| 115 | Counterparty ID Type (Original Input Code)                 | ID Type                       |     |
| 116 | Counterparty Name (Original Input Code)                    | Party Name                    |     |
| 117 | Counterparty Participant's LEI                             | LEI                           |     |
| 118 | Counterparty Place of Incorporation                        |                               |     |
| 119 | Counterparty Role                                          | Party Role                    |     |
| 120 | Reporting Party                                            | Participant ID                |     |
| 121 | Agent                                                      | Participant ID                |     |
| 122 | Last Event Date                                            |                               |     |
| 123 | Last Event Effective Date                                  |                               |     |
| 124 | Creation Timestamp                                         | Trade Creation Timestamp      |     |
| 125 | Reporting Interface                                        |                               |     |
| 126 | Link Status                                                |                               |     |
| 127 | Linked Trade Reference                                     | Trade Reference               |     |
| 128 | Last Reconciliation Status                                 |                               |     |
| 129 | Last Reconciliation Status Update Time                     |                               |     |
| 130 | Late Matching                                              |                               | Y/N |
| 131 | Suppress Uncertain Indicator                               |                               |     |

|     |                                  |               |                                                                                                                                                                                 |
|-----|----------------------------------|---------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 132 | Trade Execution Time             |               |                                                                                                                                                                                 |
| 133 | Special Terms Indicator          |               |                                                                                                                                                                                 |
| 134 | Special Terms Brief Description  | Special Terms |                                                                                                                                                                                 |
| 135 | Backloading                      |               |                                                                                                                                                                                 |
| 136 | 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.2.3. |
| *   | 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 - Unique Swap Identifier (UTI-USI) Indicator       |           |         |
| 7      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID     |           |         |
| 8      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |           |         |
| 9      | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |           |         |
| 10     | Global Unique Transaction Identifier (Global UTI)                                |           |         |
| 11     | Confirmation Date Time                                                           |           |         |
| 12     | Confirmation Platform ID                                                         |           |         |
| 13     | CP Trade Reference                                                               |           |         |
| 14     | Clearing                                                                         |           |         |
| 15     | CCP ID                                                                           |           |         |

| Col. # | Field Name                           | Data Name                     | Remarks |
|--------|--------------------------------------|-------------------------------|---------|
| 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                   |                               |         |
| 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     | Leg 1 Payer ID                       | Trade Counterparty Identifier |         |
| 35     | Leg 1 Payer ID Type                  | ID Type                       |         |
| 36     | Leg 1 Payer Party Name               | Party Name                    |         |
| 37     | Leg 2 Payer ID                       | Trade Counterparty Identifier |         |
| 38     | Leg 2 Payer ID Type                  | ID Type                       |         |
| 39     | Leg 2 Payer Party Name               | Party Name                    |         |
| 40     | Effective Date - Leg 1               |                               |         |
| 41     | Termination Date - Leg 1             |                               |         |
| 42     | Notional Amount - Leg 1 - Currency   |                               |         |



| Col. # | Field Name                                      | Data Name                     | Remarks   |
|--------|-------------------------------------------------|-------------------------------|-----------|
| 43     | Notional Amount - Leg 1 - Amount                |                               |           |
| 44     | Effective Date - Leg 2                          |                               |           |
| 45     | Termination Date - Leg 2                        |                               |           |
| 46     | Notional Amount - Leg 2 - Currency              |                               |           |
| 47     | Notional Amount - Leg 2 - Amount                |                               |           |
| 48     | Final Maturity Date                             |                               |           |
| 49     | Fixed Rate - Leg 1                              |                               |           |
| 50     | Fixed Rate - Leg 2                              |                               |           |
| 51     | Floating Rate Index - Leg 1                     |                               |           |
| 52     | Floating Rate Multiplier - Leg 1                |                               |           |
| 53     | Floating Rate Tenor - Leg 1                     |                               |           |
| 54     | Floating Rate Spread - Leg 1                    |                               |           |
| 55     | Floating Rate Index - Leg 2                     |                               |           |
| 56     | Floating Rate Multiplier - Leg 2                |                               |           |
| 57     | Floating Rate Tenor - Leg 2                     |                               |           |
| 58     | Floating Rate Spread - Leg 2                    |                               |           |
| 59     | Trade Status                                    |                               |           |
| 60     | Trade Type                                      |                               | Reporting |
| 61     | Trade Reference                                 |                               |           |
| 62     | User Trade Reference                            |                               |           |
| 63     | Agent Trade Reference                           |                               |           |
| 64     | Participant                                     | Participant ID                |           |
| 65     | Participant Name                                |                               |           |
| 66     | Participant's LEI                               | LEI                           |           |
| 67     | Participant Reporting For Role                  | Party Role                    |           |
| 68     | Participant Reporting For                       | Trade Counterparty Identifier |           |
| 69     | Participant Reporting For ID Type               | ID Type                       |           |
| 70     | Participant Reporting For Party Name            | Party Name                    |           |
| 71     | Participant Reporting For (Original Input Code) | Trade Counterparty Identifier |           |

| Col. # | Field Name                                                 | Data Name                     | Remarks |
|--------|------------------------------------------------------------|-------------------------------|---------|
| 72     | Participant Reporting For ID Type (Original Input Code)    | ID Type                       |         |
| 73     | Participant Reporting For Party Name (Original Input Code) | Party Name                    |         |
| 74     | Participant Reporting For's LEI                            | LEI                           |         |
| 75     | Participant Reporting For Place of Incorporation           |                               |         |
| 76     | Counterparty                                               | Trade Counterparty Identifier |         |
| 77     | Counterparty ID Type                                       | ID Type                       |         |
| 78     | Counterparty Name                                          | Party Name                    |         |
| 79     | Counterparty (Original Input Code)                         | Trade Counterparty Identifier |         |
| 80     | Counterparty ID Type (Original Input Code)                 | ID Type                       |         |
| 81     | Counterparty Name (Original Input Code)                    | Party Name                    |         |
| 82     | Counterparty Participant's LEI                             | LEI                           |         |
| 83     | Counterparty Place of Incorporation                        |                               |         |
| 84     | Counterparty Role                                          | Party Role                    |         |
| 85     | Reporting Party                                            | Participant ID                |         |
| 86     | Agent                                                      | Participant ID                |         |
| 87     | Last Event Date                                            |                               |         |
| 88     | Last Event Effective Date                                  |                               |         |
| 89     | Creation Timestamp                                         | Trade Creation Timestamp      |         |
| 90     | Reporting Interface                                        |                               |         |
| 91     | Link Status                                                |                               |         |
| 92     | Linked Trade Reference                                     | Trade Reference               |         |
| 93     | Last Reconciliation Status                                 |                               |         |
| 94     | Last Reconciliation Status Update Time                     |                               |         |
| 95     | Late Matching                                              |                               | Y/N     |
| 96     | Suppress Uncertain Indicator                               |                               |         |

| Col. # | Field Name                       | Data Name     | Remarks                                                                                                                                                                         |
|--------|----------------------------------|---------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 97     | Trade Execution Time             |               |                                                                                                                                                                                 |
| 98     | Special Terms Indicator          |               |                                                                                                                                                                                 |
| 99     | Special Terms Brief Description  | Special Terms |                                                                                                                                                                                 |
| 100    | Backloading                      |               |                                                                                                                                                                                 |
| 101    | 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.2.3. |
| *      | 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 - Unique Swap Identifier (UTI-USI) Indicator       |           |         |
| 7      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID     |           |         |
| 8      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |           |         |
| 9      | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |           |         |
| 10     | Global Unique Transaction Identifier (Global UTI)                                |           |         |
| 11     | Confirmation Date Time                                                           |           |         |
| 12     | Confirmation Platform ID                                                         |           |         |
| 13     | CP Trade Reference                                                               |           |         |

| Col. # | Field Name                                           | Data Name                     | Remarks                                                                       |
|--------|------------------------------------------------------|-------------------------------|-------------------------------------------------------------------------------|
| 14     | Swap Link ID                                         |                               | Shown in following only:<br><div>Product Type</div> <div>FXNDF    FXFWD</div> |
| 15     | Clearing                                             |                               |                                                                               |
| 16     | CCP ID                                               |                               |                                                                               |
| 17     | Trade Party 1 ID                                     | Trade Counterparty Identifier |                                                                               |
| 18     | Trade Party 1 ID Type                                | ID Type                       |                                                                               |
| 19     | Trade Party 1 Name                                   | Party Name                    |                                                                               |
| 20     | Trade Party 1 Place of Incorporation                 |                               |                                                                               |
| 21     | Trade Party 2 ID                                     | Trade Counterparty Identifier |                                                                               |
| 22     | Trade Party 2 ID Type                                | ID Type                       |                                                                               |
| 23     | Trade Party 2 Name                                   | Party Name                    |                                                                               |
| 24     | Trade Party 2 Place of Incorporation                 |                               |                                                                               |
| 25     | Bilateral Comments                                   |                               |                                                                               |
| 26     | Industrial Sector                                    |                               |                                                                               |
| 27     | Counterparty Industrial Sector                       |                               |                                                                               |
| 28     | Trade Date                                           |                               |                                                                               |
| 29     | Exchanged Currency Payer ID - Base Currency          | Trade Counterparty Identifier | Shown in following only:<br><div>Product Type</div> <div>FXNDF    FXFWD</div> |
| 30     | Exchanged Currency Payer ID Type - Base Currency     | ID Type                       | Shown in following only:<br><div>Product Type</div> <div>FXNDF    FXFWD</div> |
| 31     | Exchanged Currency Payer Party Name - Base Currency  | Party Name                    | Shown in following only:<br><div>Product Type</div> <div>FXNDF    FXFWD</div> |
| 32     | Exchanged Currency Payer ID - Quote Currency         | Trade Counterparty Identifier | Shown in following only:<br><div>Product Type</div> <div>FXNDF    FXFWD</div> |
| 33     | Exchanged Currency Payer ID Type - Quote Currency    | ID Type                       | Shown in following only:<br><div>Product Type</div> <div>FXNDF    FXFWD</div> |
| 34     | Exchanged Currency Payer Party Name - Quote Currency | Party Name                    | Shown in following only:<br><div>Product Type</div> <div>FXNDF    FXFWD</div> |

| Col. # | Field Name                                                           | Data Name                           | Remarks                                                 |
|--------|----------------------------------------------------------------------|-------------------------------------|---------------------------------------------------------|
| 35     | Exchanged Currency<br>Payment Amount<br>Currency - Base<br>Currency  |                                     | Shown in following only:<br>Product Type<br>FXNDF FXFWD |
| 36     | Exchanged Currency<br>Payment Amount - Base<br>Currency              |                                     | Shown in following only:<br>Product Type<br>FXNDF FXFWD |
| 37     | Exchanged Currency<br>Payment Amount<br>Currency - Quote<br>Currency |                                     | Shown in following only:<br>Product Type<br>FXNDF FXFWD |
| 38     | Exchanged Currency<br>Payment Amount -<br>Quote Currency             |                                     | Shown in following only:<br>Product Type<br>FXNDF FXFWD |
| 39     | Value Date                                                           |                                     | Shown in following only:<br>Product Type<br>FXNDF FXFWD |
| 40     | Exchange Rate - Quote<br>Basis                                       |                                     | Shown in following only:<br>Product Type<br>FXNDF FXFWD |
| 41     | Exchange Rate                                                        |                                     | Shown in following only:<br>Product Type<br>FXNDF FXFWD |
| 42     | Exchange Rate - Spot<br>Rate                                         |                                     | Shown in following only:<br>Product Type<br>FXNDF FXFWD |
| 43     | Exchange Rate -<br>Forward Points                                    |                                     | Shown in following only:<br>Product Type<br>FXNDF FXFWD |
| 44     | Option Buyer ID                                                      | Trade<br>Counterparty<br>Identifier | Shown in following only:<br>Product Type<br>FXOPT FXNDO |
| 45     | Option Buyer ID Type                                                 | ID Type                             | Shown in following only:<br>Product Type<br>FXOPT FXNDO |
| 46     | Option Buyer Party<br>Name                                           | Party Name                          | Shown in following only:<br>Product Type<br>FXOPT FXNDO |
| 47     | Option Seller ID                                                     | Trade<br>Counterparty<br>Identifier | Shown in following only:<br>Product Type<br>FXOPT FXNDO |
| 48     | Option Seller ID Type                                                | ID Type                             | Shown in following only:<br>Product Type<br>FXOPT FXNDO |
| 49     | Option Seller Party<br>Name                                          | Party Name                          | Shown in following only:<br>Product Type<br>FXOPT FXNDO |

| Col. # | Field Name                              | Data Name                     | Remarks                                                                                |
|--------|-----------------------------------------|-------------------------------|----------------------------------------------------------------------------------------|
| 50     | Option Style                            |                               | Shown in following only:<br>Product Type<br>FXOPT FXNDO                                |
| 51     | Option Type                             |                               | Shown in following only:<br>Product Type<br>FXOPT FXNDO                                |
| 52     | Put Notional Currency                   |                               | Shown in following only:<br>Product Type<br>FXOPT FXNDO                                |
| 53     | Put Notional Amount                     |                               | Shown in following only:<br>Product Type<br>FXOPT FXNDO                                |
| 54     | Call Notional Currency                  |                               | Shown in following only:<br>Product Type<br>FXOPT FXNDO                                |
| 55     | Call Notional Amount                    |                               | Shown in following only:<br>Product Type<br>FXOPT FXNDO                                |
| 56     | Strike Price - Quote Basis              |                               | Shown in following only:<br>Product Type<br>FXOPT FXNDO                                |
| 57     | Strike Price                            |                               | Shown in following only:<br>Product Type<br>FXOPT FXNDO                                |
| 58     | Premium Amount Currency                 |                               | Shown in following only:<br>Product Type<br>FXOPT FXNDO                                |
| 59     | Premium Amount                          |                               | Shown in following only:<br>Product Type<br>FXOPT FXNDO                                |
| 60     | Premium Payer ID                        | Trade Counterparty Identifier | Shown in following only:<br>Product Type<br>FXOPT FXNDO                                |
| 61     | Premium Payer ID Type                   | ID Type                       | Shown in following only:<br>Product Type<br>FXOPT FXNDO                                |
| 62     | Premium Payer Party Name                | Party Name                    | Shown in following only:<br>Product Type<br>FXOPT FXNDO                                |
| 63     | Option Effective Date - Unadjusted Date |                               | Shown in following only:<br>Product Type<br>FXOPT FXNDO                                |
| 64     | Option Commencement - Unadjusted Date   |                               | Shown in following only:<br>Product Type<br>FXOPT FXNDO<br><br>American exercise style |

| Col. # | Field Name                         | Data Name      | Remarks                                                                                                              |
|--------|------------------------------------|----------------|----------------------------------------------------------------------------------------------------------------------|
| 65     | Option Commencement - Convention   |                | Shown in following only:<br><div>Product Type</div> <div>FXOPT FXNDO</div><br>American exercise style                |
| 66     | Option Lockout Date                |                | Shown in following only:<br><div>Product Type</div> <div>FXOPT FXNDO</div><br>American exercise style                |
| 67     | Value Date                         |                | Shown in following only:<br><div>Product Type</div> <div>FXOPT FXNDO</div>                                           |
| 68     | Expiration Date                    |                | Shown in following only:<br><div>Product Type</div> <div>FXOPT FXNDO</div>                                           |
| 69     | Multiple Exercise Minimum Currency |                | Shown in following only:<br><div>Product Type</div> <div>FXOPT FXNDO</div><br>American exercise style                |
| 70     | Multiple Exercise Minimum Amount   |                | Shown in following only:<br><div>Product Type</div> <div>FXOPT FXNDO</div><br>American exercise style                |
| 71     | Multiple Exercise Maximum Currency |                | Shown in following only:<br><div>Product Type</div> <div>FXOPT FXNDO</div><br>Applicable for American exercise style |
| 72     | Multiple Exercise Maximum Amount   |                | Shown in following only:<br><div>Product Type</div> <div>FXOPT FXNDO</div><br>American exercise style                |
| 73     | Settlement Currency                |                |                                                                                                                      |
| 74     | Fixing Date                        |                | Shown in following only:<br><div>Product Type</div> <div>FXNDF FXNDO</div>                                           |
| 75     | FX Delivery Type                   |                |                                                                                                                      |
| 76     | Trade Status                       |                |                                                                                                                      |
| 77     | Trade Type                         |                | Reporting                                                                                                            |
| 78     | Trade Reference                    |                |                                                                                                                      |
| 79     | User Trade Reference               |                |                                                                                                                      |
| 80     | Agent Trade Reference              |                |                                                                                                                      |
| 81     | Participant                        | Participant ID |                                                                                                                      |

**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                     |
|--------|------------------------------------------------------------|-------------------------------|-----------------------------|
| 82     | Participant Name                                           |                               |                             |
| 83     | Participant's LEI                                          | LEI                           |                             |
| 84     | Participant Reporting For Role                             | Party Role                    | Product Type<br>FXOPT FXNDO |
| 85     | Participant Reporting For                                  | Trade Counterparty Identifier |                             |
| 86     | Participant Reporting For ID Type                          | ID Type                       |                             |
| 87     | Participant Reporting For Party Name                       | Party Name                    |                             |
| 88     | Participant Reporting For (Original Input Code)            | Trade Counterparty Identifier |                             |
| 89     | Participant Reporting For ID Type (Original Input Code)    | ID Type                       |                             |
| 90     | Participant Reporting For Party Name (Original Input Code) | Party Name                    |                             |
| 91     | Participant Reporting For's LEI                            | LEI                           |                             |
| 92     | Participant Reporting For Place of Incorporation           |                               |                             |
| 93     | Counterparty                                               | Trade Counterparty Identifier |                             |
| 94     | Counterparty ID Type                                       | ID Type                       |                             |
| 95     | Counterparty Name                                          | Party Name                    |                             |
| 96     | Counterparty (Original Input Code)                         | Trade Counterparty Identifier |                             |
| 97     | Counterparty ID Type (Original Input Code)                 | ID Type                       |                             |
| 98     | Counterparty Name (Original Input Code)                    | Party Name                    |                             |
| 99     | Counterparty Participant's LEI                             | LEI                           |                             |
| 100    | Counterparty Place of Incorporation                        |                               |                             |
| 101    | Counterparty Role                                          | Party Role                    | Product Type<br>FXOPT FXNDO |
| 102    | Reporting Party                                            | Participant ID                |                             |
| 103    | Agent                                                      | Participant ID                |                             |



| Col. # | Field Name                             | Data Name                | Remarks                                                                                                                                                                         |
|--------|----------------------------------------|--------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 104    | Last Event Date                        |                          |                                                                                                                                                                                 |
| 105    | Last Event Effective Date              |                          |                                                                                                                                                                                 |
| 106    | Creation Timestamp                     | Trade Creation Timestamp |                                                                                                                                                                                 |
| 107    | Reporting Interface                    |                          |                                                                                                                                                                                 |
| 108    | Link Status                            |                          |                                                                                                                                                                                 |
| 109    | Linked Trade Reference                 | Trade Reference          |                                                                                                                                                                                 |
| 110    | Last Reconciliation Status             |                          |                                                                                                                                                                                 |
| 111    | Last Reconciliation Status Update Time |                          |                                                                                                                                                                                 |
| 112    | Late Matching                          |                          | Y/N                                                                                                                                                                             |
| 113    | Suppress Uncertain Indicator           |                          |                                                                                                                                                                                 |
| 114    | Trade Execution Time                   |                          |                                                                                                                                                                                 |
| 115    | Special Terms Indicator                |                          |                                                                                                                                                                                 |
| 116    | Special Terms Brief Description        | Special Terms            |                                                                                                                                                                                 |
| 117    | Backloading                            |                          |                                                                                                                                                                                 |
| 118    | 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.2.3. |
| *      | 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 - Unique Swap Identifier (UTI-USI) Indicator |           |         |

| Col. # | Field Name                                                                       | Data Name                     | Remarks |
|--------|----------------------------------------------------------------------------------|-------------------------------|---------|
| 7      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID     |                               |         |
| 8      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |                               |         |
| 9      | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |                               |         |
| 10     | Global Unique Transaction Identifier (Global UTI)                                |                               |         |
| 11     | Confirmation Date Time                                                           |                               |         |
| 12     | Confirmation Platform ID                                                         |                               |         |
| 13     | CP Trade Reference                                                               |                               |         |
| 14     | Swap Link ID                                                                     |                               |         |
| 15     | Clearing                                                                         |                               |         |
| 16     | CCP ID                                                                           |                               |         |
| 17     | Trade Party 1 ID                                                                 | Trade Counterparty Identifier |         |
| 18     | Trade Party 1 ID Type                                                            | ID Type                       |         |
| 19     | Trade Party 1 Name                                                               | Party Name                    |         |
| 20     | Trade Party 1 Place of Incorporation                                             |                               |         |
| 21     | Trade Party 2 ID                                                                 | Trade Counterparty Identifier |         |
| 22     | Trade Party 2 ID Type                                                            | ID Type                       |         |
| 23     | Trade Party 2 Name                                                               | Party Name                    |         |
| 24     | Trade Party 2 Place of Incorporation                                             |                               |         |
| 25     | Bilateral Comments                                                               |                               |         |
| 26     | Industrial Sector                                                                |                               |         |
| 27     | Counterparty Industrial Sector                                                   |                               |         |
| 28     | Trade Date                                                                       |                               |         |
| 29     | Buyer ID                                                                         | Trade Counterparty Identifier |         |
| 30     | Buyer ID Type                                                                    | ID Type                       |         |
| 31     | Buyer Party Name                                                                 | Party Name                    |         |

| Col. # | Field Name                                           | Data Name                     | Remarks |
|--------|------------------------------------------------------|-------------------------------|---------|
| 32     | Seller ID                                            | Trade Counterparty Identifier |         |
| 33     | Seller ID Type                                       | ID Type                       |         |
| 34     | Seller Party Name                                    | Party Name                    |         |
| 35     | Effective Date - Leg 1                               |                               |         |
| 36     | Termination Date - Leg 1                             |                               |         |
| 37     | Notional - Leg 1 - Currency                          |                               |         |
| 38     | Notional - Leg 1 - Amount                            |                               |         |
| 39     | Effective Date - Leg 2                               |                               |         |
| 40     | Termination Date - Leg 2                             |                               |         |
| 41     | Notional - Leg 2 - Currency                          |                               |         |
| 42     | Notional - Leg 2 - Amount                            |                               |         |
| 43     | Commencement Date                                    |                               |         |
| 44     | Expiration Date                                      |                               |         |
| 45     | Value Date                                           |                               |         |
| 46     | Option Entitlement                                   |                               |         |
| 47     | No of Options                                        |                               |         |
| 48     | Option Type                                          |                               |         |
| 49     | Option Style                                         |                               |         |
| 50     | Strike Price Unit                                    |                               |         |
| 51     | Strike Price Currency                                |                               |         |
| 52     | Strike Price                                         |                               |         |
| 53     | Underlying Asset                                     |                               |         |
| 54     | Full Termination Indicator                           |                               |         |
| 55     | Final Maturity Date                                  |                               |         |
| 56     | Exchanged Currency Payer ID - First Currency         | Trade Counterparty Identifier |         |
| 57     | Exchanged Currency Payer ID Type - First Currency    | ID Type                       |         |
| 58     | Exchanged Currency Payer Party Name - First Currency | Party Name                    |         |

| Col. # | Field Name                                                   | Data Name                     | Remarks |
|--------|--------------------------------------------------------------|-------------------------------|---------|
| 59     | Exchanged Currency Payer ID - Second Currency                | Trade Counterparty Identifier |         |
| 60     | Exchanged Currency Payer ID Type - Second Currency           | ID Type                       |         |
| 61     | Exchanged Currency Payer Party Name - Second Currency        | Party Name                    |         |
| 62     | Exchanged Currency Payment Amount Currency - First Currency  |                               |         |
| 63     | Exchanged Currency Payment Amount - First Currency           |                               |         |
| 64     | Exchanged Currency Payment Amount Currency - Second Currency |                               |         |
| 65     | Exchanged Currency Payment Amount - Second Currency          |                               |         |
| 66     | Exchange Rate - Quote Basis                                  |                               |         |
| 67     | Exchange Rate                                                |                               |         |
| 68     | Exchange Rate - Forward Points                               |                               |         |
| 69     | Put Notional Currency                                        |                               |         |
| 70     | Put Notional Amount                                          |                               |         |
| 71     | Call Notional Currency                                       |                               |         |
| 72     | Call Notional Amount                                         |                               |         |
| 73     | Strike Price - Quote Basis                                   |                               |         |
| 74     | Premium Amount Currency                                      |                               |         |
| 75     | Premium Amount                                               |                               |         |
| 76     | Premium Payer ID                                             | Trade Counterparty Identifier |         |
| 77     | Premium Payer ID Type                                        | ID Type                       |         |
| 78     | Premium Payer Party Name                                     | Party Name                    |         |
| 79     | Option Effective Date - Unadjusted Date                      |                               |         |

| Col. # | Field Name                            | Data Name | Remarks         |
|--------|---------------------------------------|-----------|-----------------|
| 80     | Multiple Exercise Minimum Currency    |           |                 |
| 81     | Multiple Exercise Minimum Amount      |           |                 |
| 82     | Multiple Exercise Maximum Currency    |           |                 |
| 83     | Multiple Exercise Maximum Amount      |           |                 |
| 84     | Settlement Currency                   |           |                 |
| 85     | Fixing Date                           |           |                 |
| 86     | Asian Rate Source                     |           |                 |
| 87     | Asian Observation Period Start Date   |           |                 |
| 88     | Asian Observation Period End Date     |           |                 |
| 89     | Asian Observation Frequency           |           |                 |
| 90     | Asian Observation Rate Quote Basis    |           |                 |
| 91     | Barrier Type                          |           |                 |
| 92     | Barrier Direction                     |           |                 |
| 93     | Barrier Trigger Rate                  |           |                 |
| 94     | Barrier Trigger Rate Source           |           |                 |
| 95     | Barrier Trigger Rate Quote Basis      |           |                 |
| 96     | Barrier Observation Period Start Date |           |                 |
| 97     | Barrier Observation Period End Date   |           |                 |
| 98     | Barrier Observation Date Point        |           | List of Values. |
| 99     | Digital Touch Condition               |           |                 |
| 100    | Digital Touch Direction               |           |                 |
| 101    | Digital Trigger Condition             |           |                 |
| 102    | Digital Trigger Rate                  |           |                 |
| 103    | Digital Trigger Rate Source           |           |                 |
| 104    | Digital Trigger Rate Quote Basis      |           |                 |
| 105    | Digital Option Payout Currency        |           |                 |

| Col. # | Field Name                                                 | Data Name                     | Remarks   |
|--------|------------------------------------------------------------|-------------------------------|-----------|
| 106    | Digital Option Payout Amount                               |                               |           |
| 107    | Digital Option Payout Style                                |                               |           |
| 108    | Flexi Execution Period Start Date                          |                               |           |
| 109    | Flexi Execution Period Expiry Date                         |                               |           |
| 110    | Trade Status                                               |                               |           |
| 111    | Trade Type                                                 |                               | Reporting |
| 112    | Trade Reference                                            |                               |           |
| 113    | User Trade Reference                                       |                               |           |
| 114    | Agent Trade Reference                                      |                               |           |
| 115    | Participant                                                | Participant ID                |           |
| 116    | Participant Name                                           |                               |           |
| 117    | Participant's LEI                                          | LEI                           |           |
| 118    | Participant Reporting For Role                             | Party Role                    |           |
| 119    | Participant Reporting For                                  | Trade Counterparty Identifier |           |
| 120    | Participant Reporting For ID Type                          | ID Type                       |           |
| 121    | Participant Reporting For Party Name                       | Party Name                    |           |
| 122    | Participant Reporting For (Original Input Code)            | Trade Counterparty Identifier |           |
| 123    | Participant Reporting For ID Type (Original Input Code)    | ID Type                       |           |
| 124    | Participant Reporting For Party Name (Original Input Code) | Party Name                    |           |
| 125    | Participant Reporting For's LEI                            | LEI                           |           |
| 126    | Participant Reporting For Place of Incorporation           |                               |           |
| 127    | Counterparty                                               | Trade Counterparty Identifier |           |
| 128    | Counterparty ID Type                                       | ID Type                       |           |
| 129    | Counterparty Name                                          | Party Name                    |           |

| Col. # | Field Name                                 | Data Name                     | Remarks                                                                                                                                                                         |
|--------|--------------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 130    | Counterparty (Original Input Code)         | Trade Counterparty Identifier |                                                                                                                                                                                 |
| 131    | Counterparty ID Type (Original Input Code) | ID Type                       |                                                                                                                                                                                 |
| 132    | Counterparty Name (Original Input Code)    | Party Name                    |                                                                                                                                                                                 |
| 133    | Counterparty Participant's LEI             | LEI                           |                                                                                                                                                                                 |
| 134    | Counterparty Place of Incorporation        |                               |                                                                                                                                                                                 |
| 135    | Counterparty Role                          | Party Role                    |                                                                                                                                                                                 |
| 136    | Reporting Party                            | Participant ID                |                                                                                                                                                                                 |
| 137    | Agent                                      | Participant ID                |                                                                                                                                                                                 |
| 138    | Last Event Date                            |                               |                                                                                                                                                                                 |
| 139    | Last Event Effective Date                  |                               |                                                                                                                                                                                 |
| 140    | Creation Timestamp                         | Trade Creation Timestamp      |                                                                                                                                                                                 |
| 141    | Reporting Interface                        |                               |                                                                                                                                                                                 |
| 142    | Link Status                                |                               |                                                                                                                                                                                 |
| 143    | Linked Trade Reference                     | Trade Reference               |                                                                                                                                                                                 |
| 144    | Last Reconciliation Status                 |                               |                                                                                                                                                                                 |
| 145    | Last Reconciliation Status Update Time     |                               |                                                                                                                                                                                 |
| 146    | Late Matching                              |                               | Y/N                                                                                                                                                                             |
| 147    | Suppress Uncertain Indicator               |                               |                                                                                                                                                                                 |
| 148    | Trade Execution Time                       |                               |                                                                                                                                                                                 |
| 149    | Special Terms Indicator                    |                               |                                                                                                                                                                                 |
| 150    | Special Terms Brief Description            | Special Terms                 |                                                                                                                                                                                 |
| 151    | Backloading                                |                               |                                                                                                                                                                                 |
| 152    | 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.2.3. |
| *      | 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 - Unique Swap Identifier (UTI-USI) Indicator       |                               |         |
| 7      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID     |                               |         |
| 8      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |                               |         |
| 9      | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |                               |         |
| 10     | Global Unique Transaction Identifier (Global UTI)                                |                               |         |
| 11     | Confirmation Date Time                                                           |                               |         |
| 12     | Confirmation Platform ID                                                         |                               |         |
| 13     | CP Trade Reference                                                               |                               |         |
| 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                    |         |



| Col. # | Field Name                                      | Data Name                     | Remarks                                                                     |
|--------|-------------------------------------------------|-------------------------------|-----------------------------------------------------------------------------|
| 23     | Trade Party 2 Place of Incorporation            |                               |                                                                             |
| 24     | Bilateral Comments                              |                               |                                                                             |
| 25     | Industrial Sector                               |                               |                                                                             |
| 26     | Counterparty Industrial Sector                  |                               |                                                                             |
| 27     | Trade Date                                      |                               |                                                                             |
| 28     | Equity Leg Effective Date - Unadjusted Date     | Effective Date                | <div>EQ</div> <div>EQSWP</div> <div>Effective date on equity leg.</div>     |
| 29     | Interest Leg Effective Date - Unadjusted Date   | Floating Leg Effective Date   | <div>EQ</div> <div>EQSWP</div> <div>Effective date on interest leg.</div>   |
| 30     | Effective Date - Unadjusted Date                | Effective Date                | <div>EQ</div> <div>EQVSW</div> <div>Effective date on variance leg.</div>   |
| 31     | Dividend Leg Effective Date - Unadjusted Date   | Dividend Leg Effective Date   | <div>EQ</div> <div>EQDSW</div> <div>Effective date on dividend leg.</div>   |
| 32     | Fixed Leg Effective Date - Unadjusted Date      | Fixed Leg Effective Date      | <div>EQ</div> <div>EQDSW</div> <div>Effective date on fixed leg.</div>      |
| 33     | Equity Leg Termination Date - Unadjusted Date   | Termination Date              | <div>EQ</div> <div>EQSWP</div> <div>Termination Date on equity leg.</div>   |
| 34     | Interest Leg Termination Date - Unadjusted Date | Floating Leg Termination Date | <div>EQ</div> <div>EQSWP</div> <div>Termination Date on interest leg.</div> |
| 35     | Valuation Date - Unadjusted Date                |                               | <div>EQ</div> <div>EQVSW</div>                                              |
| 36     | Expiration Date - Unadjusted Date               |                               | <div>EQ</div> <div>EQOPT</div>                                              |
| 37     | Notional Currency                               |                               | <div>EQ</div> <div>EQOPT</div> <div>EQDSW</div>                             |
| 38     | Notional Amount                                 |                               | <div>EQ</div> <div>EQOPT</div> <div>EQDSW</div>                             |
| 39     | Deal Notional Amount Currency                   |                               | <div>EQ</div> <div>EQSWP</div>                                              |

**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     |
|--------|------------------------------------------------------------------|-------------------------------------|-------------|
| 40     | Deal Notional Amount                                             |                                     | EQ<br>EQSWP |
| 41     | Variance Amount<br>Currency                                      |                                     | EQ<br>EQVSW |
| 42     | Variance Amount                                                  |                                     | EQ<br>EQVSW |
| 43     | Underlying Asset -<br>Asset Type                                 |                                     |             |
| 44     | Underlying Asset - ID<br>Type                                    |                                     |             |
| 45     | Underlying Asset -<br>Instrument ID                              |                                     |             |
| 46     | Underlying Asset -<br>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<br>For Role                                | Party Role                          |             |
| 56     | Participant Reporting<br>For                                     | Trade<br>Counterparty<br>Identifier |             |
| 57     | Participant Reporting<br>For ID Type                             | ID Type                             |             |
| 58     | Participant Reporting<br>For Party Name                          | Party Name                          |             |
| 59     | Participant Reporting<br>For (Original Input<br>Code)            | Trade<br>Counterparty<br>Identifier |             |
| 60     | Participant Reporting<br>For ID Type (Original<br>Input Code)    | ID Type                             |             |
| 61     | Participant Reporting<br>For Party Name<br>(Original Input Code) | Party Name                          |             |
| 62     | Participant Reporting<br>For's LEI                               | LEI                                 |             |
| 63     | Participant Reporting<br>For Place of<br>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.2.3. |
| *      | 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 - Unique Swap Identifier (UTI-USI) Indicator       |                               |         |
| 7      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID     |                               |         |
| 8      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |                               |         |
| 9      | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |                               |         |
| 10     | Global Unique Transaction Identifier (Global UTI)                                |                               |         |
| 11     | Confirmation Date Time                                                           |                               |         |
| 12     | Confirmation Platform ID                                                         |                               |         |
| 13     | CP Trade Reference                                                               |                               |         |
| 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     | Effective Date - Leg 1                   |                               |         |
| 29     | Termination Date - Leg 1                 |                               |         |
| 30     | Effective Date - Leg 2                   |                               |         |
| 31     | Termination Date - Leg 2                 |                               |         |
| 32     | Expiration Date - Unadjusted Date        |                               |         |
| 33     | Final Maturity Date                      |                               |         |
| 34     | Notional - Leg 1 - Currency              |                               |         |
| 35     | Notional - Leg 1 - Amount                |                               |         |
| 36     | Notional - Leg 2 - Currency              |                               |         |
| 37     | Notional - Leg 2 - Amount                |                               |         |
| 38     | Variance Amount Currency                 |                               |         |
| 39     | Variance Amount                          |                               |         |
| 40     | Underlying Asset - Leg 1 - Asset Type    |                               |         |
| 41     | Underlying Asset - Leg 1 - ID Type       |                               |         |
| 42     | Underlying Asset - Leg 1 - Instrument ID |                               |         |
| 43     | Underlying Asset - Leg 1 - Name          |                               |         |
| 44     | Underlying Asset - Leg 2 - Asset Type    |                               |         |

| Col. # | Field Name                                                 | Data Name                     | Remarks   |
|--------|------------------------------------------------------------|-------------------------------|-----------|
| 45     | Underlying Asset - Leg 2 - ID Type                         |                               |           |
| 46     | Underlying Asset - Leg 2 - Instrument ID                   |                               |           |
| 47     | Underlying Asset - Leg 2 - Name                            |                               |           |
| 48     | Trade Status                                               |                               |           |
| 49     | Trade Type                                                 |                               | Reporting |
| 50     | Trade Reference                                            |                               |           |
| 51     | User Trade Reference                                       |                               |           |
| 52     | Agent Trade Reference                                      |                               |           |
| 53     | Participant                                                | Participant ID                |           |
| 54     | Participant Name                                           |                               |           |
| 55     | Participant's LEI                                          | LEI                           |           |
| 56     | Participant Reporting For Role                             | Party Role                    |           |
| 57     | Participant Reporting For                                  | Trade Counterparty Identifier |           |
| 58     | Participant Reporting For ID Type                          | ID Type                       |           |
| 59     | Participant Reporting For Party Name                       | Party Name                    |           |
| 60     | Participant Reporting For (Original Input Code)            | Trade Counterparty Identifier |           |
| 61     | Participant Reporting For ID Type (Original Input Code)    | ID Type                       |           |
| 62     | Participant Reporting For Party Name (Original Input Code) | Party Name                    |           |
| 63     | Participant Reporting For's LEI                            | LEI                           |           |
| 64     | Participant Reporting For Place of Incorporation           |                               |           |
| 65     | Counterparty                                               | Trade Counterparty Identifier |           |
| 66     | Counterparty ID Type                                       | ID Type                       |           |
| 67     | Counterparty Name                                          | Party Name                    |           |
| 68     | Counterparty (Original Input Code)                         | Trade Counterparty Identifier |           |

| Col. # | Field Name                                 | Data Name                | Remarks                                                                                                                                                                         |
|--------|--------------------------------------------|--------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 69     | Counterparty ID Type (Original Input Code) | ID Type                  |                                                                                                                                                                                 |
| 70     | Counterparty Name (Original Input Code)    | Party Name               |                                                                                                                                                                                 |
| 71     | Counterparty Participant's LEI             | LEI                      |                                                                                                                                                                                 |
| 72     | Counterparty Place of Incorporation        |                          |                                                                                                                                                                                 |
| 73     | Counterparty Role                          | Party Role               |                                                                                                                                                                                 |
| 74     | Reporting Party                            | Participant ID           |                                                                                                                                                                                 |
| 75     | Agent                                      | Participant ID           |                                                                                                                                                                                 |
| 76     | Last Event Date                            |                          |                                                                                                                                                                                 |
| 77     | Last Event Effective Date                  |                          |                                                                                                                                                                                 |
| 78     | Creation Timestamp                         | Trade Creation Timestamp |                                                                                                                                                                                 |
| 79     | Reporting Interface                        |                          |                                                                                                                                                                                 |
| 80     | Link Status                                |                          |                                                                                                                                                                                 |
| 81     | Linked Trade Reference                     | Trade Reference          |                                                                                                                                                                                 |
| 82     | Last Reconciliation Status                 |                          |                                                                                                                                                                                 |
| 83     | Last Reconciliation Status Update Time     |                          |                                                                                                                                                                                 |
| 84     | Late Matching                              |                          | Y/N                                                                                                                                                                             |
| 85     | Suppress Uncertain Indicator               |                          |                                                                                                                                                                                 |
| 86     | Trade Execution Time                       |                          |                                                                                                                                                                                 |
| 87     | Special Terms Indicator                    |                          |                                                                                                                                                                                 |
| 88     | Special Terms Brief Description            | Special Terms            |                                                                                                                                                                                 |
| 89     | Backloading                                |                          |                                                                                                                                                                                 |
| 90     | 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.2.3. |
| *      | 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<br>Product Taxonomy                                              |                               |         |
| 6      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) Indicator       |                               |         |
| 7      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID     |                               |         |
| 8      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |                               |         |
| 9      | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |                               |         |
| 10     | Global Unique Transaction Identifier (Global UTI)                                |                               |         |
| 11     | Confirmation Date Time                                                           |                               |         |
| 12     | Confirmation Platform ID                                                         |                               |         |
| 13     | CP Trade Reference                                                               |                               |         |
| 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                                             |                               |         |



| Col. # | Field Name                                                 | Data Name                     | Remarks           |
|--------|------------------------------------------------------------|-------------------------------|-------------------|
| 24     | Bilateral Comments                                         |                               |                   |
| 25     | Industrial Sector                                          |                               |                   |
| 26     | Counterparty Industrial Sector                             |                               |                   |
| 27     | Trade Date                                                 |                               |                   |
| 28     | Effective Date - Unadjusted Date                           |                               |                   |
| 29     | Scheduled Termination Date - Unadjusted Date               |                               |                   |
| 30     | Notional Currency                                          |                               |                   |
| 31     | Notional Amount                                            |                               |                   |
| 32     | Attachment Point                                           |                               | CD<br>CDITC CDITI |
| 33     | Exhaustion Point                                           |                               | CD<br>CDITC CDITI |
| 34     | Trade Status                                               |                               |                   |
| 35     | Trade Type                                                 |                               |                   |
| 36     | Trade Reference                                            |                               |                   |
| 37     | User Trade Reference                                       |                               |                   |
| 38     | Agent Trade Reference                                      |                               |                   |
| 39     | Participant                                                | Participant ID                |                   |
| 40     | Participant Name                                           |                               |                   |
| 41     | Participant's LEI                                          | LEI                           |                   |
| 42     | Participant Reporting For Role                             | Party Role                    |                   |
| 43     | Participant Reporting For                                  | Trade Counterparty Identifier |                   |
| 44     | Participant Reporting For ID Type                          | ID Type                       |                   |
| 45     | Participant Reporting For Party Name                       | Party Name                    |                   |
| 46     | Participant Reporting For (Original Input Code)            | Trade Counterparty Identifier |                   |
| 47     | Participant Reporting For ID Type (Original Input Code)    | ID Type                       |                   |
| 48     | Participant Reporting For Party Name (Original Input Code) | Party Name                    |                   |
| 49     | Participant Reporting For's LEI                            | LEI                           |                   |

| Col. # | Field Name                                       | Data Name                     | Remarks |
|--------|--------------------------------------------------|-------------------------------|---------|
| 50     | Participant Reporting For Place of Incorporation |                               |         |
| 51     | Counterparty                                     | Trade Counterparty Identifier |         |
| 52     | Counterparty ID Type                             | ID Type                       |         |
| 53     | Counterparty Name                                | Party Name                    |         |
| 54     | Counterparty (Original Input Code)               | Trade Counterparty Identifier |         |
| 55     | Counterparty ID Type (Original Input Code)       | ID Type                       |         |
| 56     | Counterparty Name (Original Input Code)          | Party Name                    |         |
| 57     | Counterparty Participant's LEI                   | LEI                           |         |
| 58     | Counterparty Place of Incorporation              |                               |         |
| 59     | Counterparty Role                                | Party Role                    |         |
| 60     | Reporting Party                                  | Participant ID                |         |
| 61     | Agent                                            | Participant ID                |         |
| 62     | Last Event Date                                  |                               |         |
| 63     | Last Event Effective Date                        |                               |         |
| 64     | Creation Timestamp                               | Trade Creation Timestamp      |         |
| 65     | Reporting Interface                              |                               |         |
| 66     | Link Status                                      |                               |         |
| 67     | Linked Trade Reference                           | Trade Reference               |         |
| 68     | Last Reconciliation Status                       |                               |         |
| 69     | Last Reconciliation Status Update Time           |                               |         |
| 70     | Late Matching                                    |                               | Y/N     |
| 71     | Suppress Uncertain Indicator                     |                               |         |
| 72     | Trade Execution Time                             |                               |         |
| 73     | Special Terms Indicator                          |                               |         |
| 74     | Special Terms Brief Description                  | Special Terms                 |         |
| 75     | Backloading                                      |                               |         |

| Col. # | Field Name                       | Data Name | Remarks                                                                                                                                                                         |
|--------|----------------------------------|-----------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 76     | 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.2.3. |
| *      | 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 - Unique Swap Identifier (UTI-USI) Indicator       |                               |         |
| 7      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID     |                               |         |
| 8      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |                               |         |
| 9      | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |                               |         |
| 10     | Global Unique Transaction Identifier (Global UTI)                                |                               |         |
| 11     | Confirmation Date Time                                                           |                               |         |
| 12     | Confirmation Platform ID                                                         |                               |         |
| 13     | CP Trade Reference                                                               |                               |         |
| 14     | Clearing                                                                         |                               |         |
| 15     | CCP ID                                                                           |                               |         |
| 16     | Trade Party 1 ID                                                                 | Trade Counterparty Identifier |         |
| 17     | Trade Party 1 ID Type                                                            | ID Type                       |         |

| Col. # | Field Name                           | Data Name                     | Remarks |
|--------|--------------------------------------|-------------------------------|---------|
| 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                   |                               |         |
| 25     | Industrial Sector                    |                               |         |
| 26     | Counterparty Industrial Sector       |                               |         |
| 27     | Trade Date                           |                               |         |
| 28     | Effective Date - Leg 1               |                               |         |
| 29     | Termination Date - Leg 1             |                               |         |
| 30     | Notional - Leg 1 - Currency          |                               |         |
| 31     | Notional - Leg 1 - Amount            |                               |         |
| 32     | Effective Date - Leg 2               |                               |         |
| 33     | Termination Date - Leg 2             |                               |         |
| 34     | Notional - Leg 2 - Currency          |                               |         |
| 35     | Notional - Leg 2 - Amount            |                               |         |
| 36     | Expiration Date                      |                               |         |
| 37     | Final Maturity Date                  |                               |         |
| 38     | Attachment Point                     |                               |         |
| 39     | Exhaustion Point                     |                               |         |
| 40     | Trade Status                         |                               |         |
| 41     | Trade Type                           |                               |         |
| 42     | Trade Reference                      |                               |         |
| 43     | User Trade Reference                 |                               |         |
| 44     | Agent Trade Reference                |                               |         |
| 45     | Participant                          | Participant ID                |         |
| 46     | Participant Name                     |                               |         |
| 47     | Participant's LEI                    | LEI                           |         |

| Col. # | Field Name                                                 | Data Name                     | Remarks |
|--------|------------------------------------------------------------|-------------------------------|---------|
| 48     | Participant Reporting For Role                             | Party Role                    |         |
| 49     | Participant Reporting For                                  | Trade Counterparty Identifier |         |
| 50     | Participant Reporting For ID Type                          | ID Type                       |         |
| 51     | Participant Reporting For Party Name                       | Party Name                    |         |
| 52     | Participant Reporting For (Original Input Code)            | Trade Counterparty Identifier |         |
| 53     | Participant Reporting For ID Type (Original Input Code)    | ID Type                       |         |
| 54     | Participant Reporting For Party Name (Original Input Code) | Party Name                    |         |
| 55     | Participant Reporting For's LEI                            | LEI                           |         |
| 56     | Participant Reporting For Place of Incorporation           |                               |         |
| 57     | Counterparty                                               | Trade Counterparty Identifier |         |
| 58     | Counterparty ID Type                                       | ID Type                       |         |
| 59     | Counterparty Name                                          | Party Name                    |         |
| 60     | Counterparty (Original Input Code)                         | Trade Counterparty Identifier |         |
| 61     | Counterparty ID Type (Original Input Code)                 | ID Type                       |         |
| 62     | Counterparty Name (Original Input Code)                    | Party Name                    |         |
| 63     | Counterparty Participant's LEI                             | LEI                           |         |
| 64     | Counterparty Place of Incorporation                        |                               |         |
| 65     | Counterparty Role                                          | Party Role                    |         |
| 66     | Reporting Party                                            | Participant ID                |         |
| 67     | Agent                                                      | Participant ID                |         |
| 68     | Last Event Date                                            |                               |         |
| 69     | Last Event Effective Date                                  |                               |         |

| Col. # | Field Name                             | Data Name                | Remarks                                                                                                                                                                         |
|--------|----------------------------------------|--------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 70     | Creation Timestamp                     | Trade Creation Timestamp |                                                                                                                                                                                 |
| 71     | Reporting Interface                    |                          |                                                                                                                                                                                 |
| 72     | Link Status                            |                          |                                                                                                                                                                                 |
| 73     | Linked Trade Reference                 | Trade Reference          |                                                                                                                                                                                 |
| 74     | Last Reconciliation Status             |                          |                                                                                                                                                                                 |
| 75     | Last Reconciliation Status Update Time |                          |                                                                                                                                                                                 |
| 76     | Late Matching                          |                          | Y/N                                                                                                                                                                             |
| 77     | Suppress Uncertain Indicator           |                          |                                                                                                                                                                                 |
| 78     | Trade Execution Time                   |                          |                                                                                                                                                                                 |
| 79     | Special Terms Indicator                |                          |                                                                                                                                                                                 |
| 80     | Special Terms Brief Description        | Special Terms            |                                                                                                                                                                                 |
| 81     | Backloading                            |                          |                                                                                                                                                                                 |
| 82     | 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.2.3. |
| *      | 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 - Unique Swap Identifier (UTI-USI) Indicator |           |         |

| Col. #        | Field Name                                                                       | Data Name                     | Remarks                                                                                    |               |  |       |  |
|---------------|----------------------------------------------------------------------------------|-------------------------------|--------------------------------------------------------------------------------------------|---------------|--|-------|--|
| 7             | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID     |                               |                                                                                            |               |  |       |  |
| 8             | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |                               |                                                                                            |               |  |       |  |
| 9             | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |                               |                                                                                            |               |  |       |  |
| 10            | Global Unique Transaction Identifier (Global UTI)                                |                               |                                                                                            |               |  |       |  |
| 11            | Confirmation Date Time                                                           |                               |                                                                                            |               |  |       |  |
| 12            | Confirmation Platform ID                                                         |                               |                                                                                            |               |  |       |  |
| 13            | CP Trade Reference                                                               |                               |                                                                                            |               |  |       |  |
| 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                                                               |                               |                                                                                            |               |  |       |  |
| 25            | Industrial Sector                                                                |                               |                                                                                            |               |  |       |  |
| 26            | Counterparty Industrial Sector                                                   |                               |                                                                                            |               |  |       |  |
| 27            | Trade Date                                                                       |                               |                                                                                            |               |  |       |  |
| 28            | 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         |                                                                                  |                               |                                                                                            |               |  |       |  |
| 29            | 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         |                                                                                  |                               |                                                                                            |               |  |       |  |

**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                      |
|--------|---------------------------------------|-------------------------------|------------------------------|
| 30     | Option Buyer Party Name               | Party Name                    | Product Group<br>CMOPT       |
| 31     | Option Seller ID                      | Trade Counterparty Identifier | Product Group<br>CMOPT       |
| 32     | Option Seller ID Type                 | ID Type                       | Product Group<br>CMOPT       |
| 33     | Option Seller Party Name              | Party Name                    | Product Group<br>CMOPT       |
| 34     | Floating Leg 1 Payer ID               | Trade Counterparty Identifier | Product Group<br>CMSWP       |
| 35     | Floating Leg 1 Payer ID Type          | ID Type                       | Product Group<br>CMSWP       |
| 36     | Floating Leg 1 Payer Party Name       | Party Name                    | Product Group<br>CMSWP       |
| 37     | Floating Leg 2 Payer ID               | Trade Counterparty Identifier | Product Group<br>CMSWP       |
| 38     | Floating Leg 2 Payer ID Type          | ID Type                       | Product Group<br>CMSWP       |
| 39     | Floating Leg 2 Payer Party Name       | Party Name                    | Product Group<br>CMSWP       |
| 40     | Fixed Rate Payer ID                   | Trade Counterparty Identifier | Product Group<br>CMSWP CMFWD |
| 41     | Fixed Rate Payer ID Type              | ID Type                       | Product Group<br>CMSWP CMFWD |
| 42     | Fixed Rate Payer Party Name           | Party Name                    | Product Group<br>CMSWP CMFWD |
| 43     | Average Price Leg Payer ID            | Trade Counterparty Identifier | Product Group<br>CMFWD       |
| 44     | Average Price Leg Payer ID Type       | ID Type                       | Product Group<br>CMFWD       |
| 45     | Average Price Leg Payer Party Name    | Party Name                    | Product Group<br>CMFWD       |
| 46     | Bullion Physical Leg Payer ID         | Trade Counterparty Identifier | Product Group<br>CMFWD       |
| 47     | Bullion Physical Leg Payer ID Type    | ID Type                       | Product Group<br>CMFWD       |
| 48     | Bullion Physical Leg Payer Party Name | Party Name                    | Product Group<br>CMFWD       |



**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                |
|--------|-------------------------------------------|-------------------------------|------------------------|
| 49     | Metal Physical Leg Payer ID               | Trade Counterparty Identifier | Product Group<br>CMFWD |
| 50     | Metal Physical Leg Payer ID Type          | ID Type                       | Product Group<br>CMFWD |
| 51     | Metal Physical Leg Payer Party Name       | Party Name                    | Product Group<br>CMFWD |
| 52     | Coal Physical Leg Payer ID                | Trade Counterparty Identifier | Product Group<br>CMSWP |
| 53     | Coal Physical Leg Payer ID Type           | ID Type                       | Product Group<br>CMSWP |
| 54     | Coal Physical Leg Payer Party Name        | Party Name                    | Product Group<br>CMSWP |
| 55     | Gas Physical Leg Payer ID                 | Trade Counterparty Identifier | Product Group<br>CMSWP |
| 56     | Gas Physical Leg Payer ID Type            | ID Type                       | Product Group<br>CMSWP |
| 57     | Gas Physical Leg Payer Party Name         | Party Name                    | Product Group<br>CMSWP |
| 58     | Oil Physical Leg Payer ID                 | Trade Counterparty Identifier | Product Group<br>CMSWP |
| 59     | Oil Physical Leg Payer ID Type            | ID Type                       | Product Group<br>CMSWP |
| 60     | Oil Physical Leg Payer Party Name         | Party Name                    | Product Group<br>CMSWP |
| 61     | Electricity Physical Leg Payer ID         | Trade Counterparty Identifier | Product Group<br>CMSWP |
| 62     | Electricity Physical Leg Payer ID Type    | ID Type                       | Product Group<br>CMSWP |
| 63     | Electricity Physical Leg Payer Party Name | Party Name                    | Product Group<br>CMSWP |
| 64     | Trade Status                              |                               |                        |
| 65     | Trade Type                                |                               | Reporting              |
| 66     | Trade Reference                           |                               |                        |
| 67     | User Trade Reference                      |                               |                        |
| 68     | Agent Trade Reference                     |                               |                        |
| 69     | Participant                               | Participant ID                |                        |
| 70     | Participant Name                          |                               |                        |
| 71     | Participant's LEI                         | LEI                           |                        |

| Col. # | Field Name                                                 | Data Name                     | Remarks |
|--------|------------------------------------------------------------|-------------------------------|---------|
| 72     | Participant Reporting For Role                             | Party Role                    |         |
| 73     | Participant Reporting For                                  | Trade Counterparty Identifier |         |
| 74     | Participant Reporting For ID Type                          | ID Type                       |         |
| 75     | Participant Reporting For Party Name                       | Party Name                    |         |
| 76     | Participant Reporting For (Original Input Code)            | Trade Counterparty Identifier |         |
| 77     | Participant Reporting For ID Type (Original Input Code)    | ID Type                       |         |
| 78     | Participant Reporting For Party Name (Original Input Code) | Party Name                    |         |
| 79     | Participant Reporting For's LEI                            | LEI                           |         |
| 80     | Participant Reporting For Place of Incorporation           |                               |         |
| 81     | Counterparty                                               | Trade Counterparty Identifier |         |
| 82     | Counterparty ID Type                                       | ID Type                       |         |
| 83     | Counterparty Name                                          | Party Name                    |         |
| 84     | Counterparty (Original Input Code)                         | Trade Counterparty Identifier |         |
| 85     | Counterparty ID Type (Original Input Code)                 | ID Type                       |         |
| 86     | Counterparty Name (Original Input Code)                    | Party Name                    |         |
| 87     | Counterparty Participant's LEI                             | LEI                           |         |
| 88     | Counterparty Place of Incorporation                        |                               |         |
| 89     | Counterparty Role                                          | Party Role                    |         |
| 90     | Reporting Party                                            | Participant ID                |         |
| 91     | Agent                                                      | Participant ID                |         |
| 92     | Last Event Date                                            |                               |         |
| 93     | Last Event Effective Date                                  |                               |         |

| Col. # | Field Name                             | Data Name                | Remarks                                                                                                                                                                         |
|--------|----------------------------------------|--------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 94     | Creation Timestamp                     | Trade Creation Timestamp |                                                                                                                                                                                 |
| 95     | Reporting Interface                    |                          |                                                                                                                                                                                 |
| 96     | Link Status                            |                          |                                                                                                                                                                                 |
| 97     | Linked Trade Reference                 | Trade Reference          |                                                                                                                                                                                 |
| 98     | Last Reconciliation Status             |                          |                                                                                                                                                                                 |
| 99     | Last Reconciliation Status Update Time |                          |                                                                                                                                                                                 |
| 100    | Late Matching                          |                          | Y/N                                                                                                                                                                             |
| 101    | Suppress Uncertain Indicator           |                          |                                                                                                                                                                                 |
| 102    | Trade Execution Time                   |                          |                                                                                                                                                                                 |
| 103    | Special Terms Indicator                |                          |                                                                                                                                                                                 |
| 104    | Special Terms Brief Description        | Special Terms            |                                                                                                                                                                                 |
| 105    | Backloading                            |                          |                                                                                                                                                                                 |
| 106    | 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.2.3. |
| *      | 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 - Unique Swap Identifier (UTI-USI) Indicator   |           |         |
| 6      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID |           |         |

| Col. # | Field Name                                                                       | Data Name                     | Remarks |
|--------|----------------------------------------------------------------------------------|-------------------------------|---------|
| 7      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |                               |         |
| 8      | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |                               |         |
| 9      | Global Unique Transaction Identifier (Global UTI)                                |                               |         |
| 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     | 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                    |         |

| Col. # | Field Name                                                 | Data Name                     | Remarks   |
|--------|------------------------------------------------------------|-------------------------------|-----------|
| 33     | Final Maturity Date                                        |                               |           |
| 34     | Trade Status                                               |                               |           |
| 35     | Trade Type                                                 |                               | Reporting |
| 36     | Trade Reference                                            |                               |           |
| 37     | User Trade Reference                                       |                               |           |
| 38     | Agent Trade Reference                                      |                               |           |
| 39     | Participant                                                | Participant ID                |           |
| 40     | Participant Name                                           |                               |           |
| 41     | Participant's LEI                                          | LEI                           |           |
| 42     | Participant Reporting For Role                             | Party Role                    |           |
| 43     | Participant Reporting For                                  | Trade Counterparty Identifier |           |
| 44     | Participant Reporting For ID Type                          | ID Type                       |           |
| 45     | Participant Reporting For Party Name                       | Party Name                    |           |
| 46     | Participant Reporting For (Original Input Code)            | Trade Counterparty Identifier |           |
| 47     | Participant Reporting For ID Type (Original Input Code)    | ID Type                       |           |
| 48     | Participant Reporting For Party Name (Original Input Code) | Party Name                    |           |
| 49     | Participant Reporting For's LEI                            | LEI                           |           |
| 50     | Participant Reporting For Place of Incorporation           |                               |           |
| 51     | Counterparty                                               | Trade Counterparty Identifier |           |
| 52     | Counterparty ID Type                                       | ID Type                       |           |
| 53     | Counterparty Name                                          | Party Name                    |           |
| 54     | Counterparty (Original Input Code)                         | Trade Counterparty Identifier |           |
| 55     | Counterparty ID Type (Original Input Code)                 | ID Type                       |           |
| 56     | Counterparty Name (Original Input Code)                    | Party Name                    |           |

| Col. # | Field Name                             | Data Name                | Remarks                                                                                                                                                                         |
|--------|----------------------------------------|--------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 57     | Counterparty Participant's LEI         | LEI                      |                                                                                                                                                                                 |
| 58     | Counterparty Place of Incorporation    |                          |                                                                                                                                                                                 |
| 59     | Counterparty Role                      | Party Role               |                                                                                                                                                                                 |
| 60     | Reporting Party                        | Participant ID           |                                                                                                                                                                                 |
| 61     | Agent                                  | Participant ID           |                                                                                                                                                                                 |
| 62     | Last Event Date                        |                          |                                                                                                                                                                                 |
| 63     | Last Event Effective Date              |                          |                                                                                                                                                                                 |
| 64     | Creation Timestamp                     | Trade Creation Timestamp |                                                                                                                                                                                 |
| 65     | Reporting Interface                    |                          |                                                                                                                                                                                 |
| 66     | Link Status                            |                          |                                                                                                                                                                                 |
| 67     | Linked Trade Reference                 | Trade Reference          |                                                                                                                                                                                 |
| 68     | Last Reconciliation Status             |                          |                                                                                                                                                                                 |
| 69     | Last Reconciliation Status Update Time |                          |                                                                                                                                                                                 |
| 70     | Late Matching                          |                          | Y/N                                                                                                                                                                             |
| 71     | Suppress Uncertain Indicator           |                          |                                                                                                                                                                                 |
| 72     | Trade Execution Time                   |                          |                                                                                                                                                                                 |
| 73     | Special Terms Indicator                |                          |                                                                                                                                                                                 |
| 74     | Special Terms Brief Description        | Special Terms            |                                                                                                                                                                                 |
| 75     | Backloading                            |                          |                                                                                                                                                                                 |
| 76     | 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.2.3. |
| *      | Field Group "Valuations v2.0"          |                          |                                                                                                                                                                                 |
| *      | Field Group "Attachment v2.0"          |                          |                                                                                                                                                                                 |

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

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

## D.3.11 CTRV0801 - Trade Event Summary Report

### D.3.11.1 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.3.11.2 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   | CTRV0801-XX                                           |
| Report Name | Trade Event Summary - <asset class> - Reporting Trade |

### D.3.11.3 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.<br>Product Type<br>FXOPT FXNDO |
| 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                           |                               | Product Type<br>FXEXT                                         |
| 26     | Termination Date - Leg 1                         |                               | Product Type<br>FXEXT                                         |

**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                              |
|--------|-----------------------------|-----------|--------------------------------------|
| 27     | Effective Date - Leg 2      |           | Product Type<br>FXEXT                |
| 28     | Termination Date - Leg 2    |           | Product Type<br>FXEXT                |
| 29     | Value Date                  |           |                                      |
| 30     | Expiration Date             |           | Product Type<br>FXOPT FXNDO<br>FXEXT |
| 31     | Final Maturity Date         |           | Product Type<br>FXEXT                |
| 32     | Currency Bought             |           | Product Type<br>FXNDF FXFWD          |
| 33     | Amount Bought               |           | Product Type<br>FXNDF FXFWD          |
| 34     | Currency Sold               |           | Product Type<br>FXNDF FXFWD          |
| 35     | Amount Sold                 |           | Product Type<br>FXNDF FXFWD          |
| 36     | Put Notional Currency       |           | Product Type<br>FXOPT FXNDO<br>FXEXT |
| 37     | Put Notional Amount         |           | Product Type<br>FXOPT FXNDO<br>FXEXT |
| 38     | Call Notional Currency      |           | Product Type<br>FXOPT FXNDO<br>FXEXT |
| 39     | Call Notional Amount        |           | Product Type<br>FXOPT FXNDO<br>FXEXT |
| 40     | Notional Leg 1 Currency     |           | Product Type<br>FXEXT                |
| 41     | Notional Leg 1 Amount       |           | Product Type<br>FXEXT                |
| 42     | Notional Leg 2 Currency     |           | Product Type<br>FXEXT                |
| 43     | Notional Leg 2 Amount       |           | Product Type<br>FXEXT                |
| 44     | Exchanged Currency 1        |           | Product Type<br>FXEXT                |
| 45     | Exchanged Currency 1 Amount |           | Product Type<br>FXEXT                |
| 46     | Exchanged Currency 2        |           | Product Type<br>FXEXT                |

| Col. # | Field Name                  | Data Name | Remarks                                             |
|--------|-----------------------------|-----------|-----------------------------------------------------|
| 47     | Exchanged Currency 2 Amount |           | Product Type<br>FXEXT                               |
| 48     | Exchange Rate - Quote Basis |           | Product Type<br>FXNDF FXFWD<br>FXEXT                |
| 49     | Exchange Rate               |           | Product Type<br>FXNDF FXFWD<br>FXEXT                |
| 50     | Strike Price - Quote Basis  |           | Product Type<br>FXOPT FXNDO<br>FXEXT                |
| 51     | Strike Price                |           | Product Type<br>FXOPT FXNDO<br>FXEXT                |
| 52     | Fixing Date                 |           | Product Type<br>FXNDF FXNDO<br>FXEXT                |
| 53     | Settlement Currency         |           | Product Type<br>FXNDF FXFWD<br>FXOPT FXNDO<br>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 /<br>Underlying Asset Leg 1 -<br>Asset Type    |           | <p>Applicable to “New Trade”, “Backloading” and “Amendment” event only.<br/>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 /<br>Underlying Asset Leg 1 -<br>ID Type       |           | <p>Applicable to “New Trade”, “Backloading” and “Amendment” event only.<br/>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 /<br>Underlying Asset Leg 1 -<br>Instrument ID |           | <p>Applicable to “New Trade”, “Backloading” and “Amendment” event only.<br/>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 /<br>Underlying Asset Leg 1 -<br>Name                               |           | Applicable to “New Trade”, “Backloading” and “Amendment” event only.<br>Name of the Underlying.<br><br>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><br>It corresponds to [Underlying Asset - Leg 1- Name] for EQEXT                                                                      |    |  |       |  |
| 29     | Underlying Asset /<br>Underlying Asset Leg 1 -<br>Place of Issuance<br>Incorporation |           | Applicable to “New Trade”, “Backloading” and “Amendment” event only.<br>Place of issuing the underlying index.<br><br>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><br>It corresponds to [Underlying Asset - Leg 1- Place of Issuance Incorporation] for EQEXT |    |  |       |  |
| 30     | Underlying Asset Leg 2 -<br>Asset Type                                               |           | Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:<br><table><tr><td>EQ</td><td></td></tr><tr><td>EQEXT</td><td></td></tr></table><br>Asset Type of the Underlying Asset.<br><br>It corresponds to [Underlying Asset - Leg 2 - Asset Type] for EQEXT                                                                                                          | EQ |  | EQEXT |  |
| EQ     |                                                                                      |           |                                                                                                                                                                                                                                                                                                                                                                                                           |    |  |       |  |
| EQEXT  |                                                                                      |           |                                                                                                                                                                                                                                                                                                                                                                                                           |    |  |       |  |
| 31     | Underlying Asset Leg 2 -<br>ID Type                                                  |           | Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:<br><table><tr><td>EQ</td><td></td></tr><tr><td>EQEXT</td><td></td></tr></table><br>ID Type of the Underlying Asset.<br><br>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;<br/>Effective Date 1 equals [Effective Date] for EQVSW;<br/>Effective Date 1 equals [Dividend Leg Effective Date] for EQDSW;<br/>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;<br/>Termination Date 1 equals [Termination Date] for EQVSW;<br/>Termination Date 1 equals [Dividend Leg Termination Date] for EQDSW;<br/>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;<br/>Effective Date 2 equals [Fixed Leg Effective Date] for EQDSW;<br/>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;<br/>Termination Date 2 equals [Fixed Leg Termination Date] for EQDSW;<br/>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                                               |           | Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:<br><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                                           |           | Applicable to “New Trade”, “Backloading” and “Amendment” event only for the following product:<br><table><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr></table><br>It equals [Final Maturity Date] for EQEXT                                                                                                                                                                                                                                                                                                                                 | EQ |  | EQEXT |       |       |       |
| EQ     |                                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |    |  |       |       |       |       |
| EQEXT  |                                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |    |  |       |       |       |       |
| 42     | Notional Currency (Option, Interest Leg, Dividend Leg, Leg 1) |           | Applicable to “New Trade”, “Backloading”, and “Amendment” events only.<br><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><br>It equals [Notional Currency] for EQOPT;<br>It equals [Interest Leg Notional - Currency] for EQSWP;<br>It equals [Notional Currency] for EQDSW;<br>It equals [Notional - Leg 1 - Currency] for EQEXT                                                                                                                                                    | EQ |  | EQOPT | EQSWP | EQDSW | EQEXT |
| EQ     |                                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |    |  |       |       |       |       |
| EQOPT  | EQSWP                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |    |  |       |       |       |       |
| EQDSW  | EQEXT                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |    |  |       |       |       |       |
| 43     | Notional Amount (Option, Interest Leg, Dividend Leg, Leg 1)   |           | Applicable to “New Trade”, “Backloading”, and “Amendment” event types in Remarks only.<br><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><br>It equals [Notional Amount] for EQOPT;<br>It equals [Interest Leg Notional - Amount] for EQSWP;<br>It equals [Notional Amount] for EQDSW;<br>It equals [Notional - Leg 1 - Amount] for EQEXT<br><br>For “New Trade” and “Backloading”, it shows the agreed notional amount.<br><br>For Amendment, it shows the amended notional amount. | 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:<br><br><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:<br><br><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:<br><br><table><tr><td colspan="2">EQ</td></tr><tr><td>EQVSW</td><td>EQEXT</td></tr></table><br>It equals [Variance Strike Price] for EQVSW.<br>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:<br><br><table><tr><td colspan="2">EQ</td></tr><tr><td>EQVSW</td><td>EQEXT</td></tr></table><br>It equals [Volatility Strike Price] for EQVSW.<br>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:<br><br><table><tr><td colspan="2">EQ</td></tr><tr><td>EQDSW</td><td></td></tr></table><br>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**  
**Operating Procedures for Hong Kong Trade Repository -**  
**User Manual for Participants (Trade Functions - Reporting Service - Appendix)**

| 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:<br><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 Entity - Entity ID                              |           |                                                                                                                                                                                                                                                          |    |  |       |       |       |       |       |  |
| 28     | Reference Entity - Entity Name                            |           | Display [Basket] if basket trade.                                                                                                                                                                                                                        |    |  |       |       |       |       |       |  |
| 29     | Reference Obligation - Asset Type                         |           | Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products:<br><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  |                                                           |           |                                                                                                                                                                                                                                                          |    |  |       |       |       |       |       |  |
| 30     | Reference Obligation - ID Type                            |           |                                                                                                                                                                                                                                                          |    |  |       |       |       |       |       |  |
| 31     | Reference Obligation - Instrument ID                      |           | Display [Basket] if basket trade.                                                                                                                                                                                                                        |    |  |       |       |       |       |       |  |
| 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:<br><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                  |           | Display [Basket] if basket trade.                                                                                                                                                                                                                        |    |  |       |       |       |       |       |  |
| 37     | Index Reference Information - Place of Issuance Reference |           |                                                                                                                                                                                                                                                          |    |  |       |       |       |       |       |  |
| 38     | Effective Date / Effective Date - Leg 1                   |           | Applicable to “New Trade”, “Backloading”, and “Amendment” events.<br>For Credit Single Name, Credit Index and Credit Index Tranche, it corresponds to the [Effective Date].<br>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.<br>For Credit Single Name, Credit Index and Credit Index Tranche, it corresponds to the [Scheduled Termination Date].<br>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:<br><table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table><br>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:<br><table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table><br>Display [Termination Date - Leg 2]      | CD |  | CDEXT |       |       |  |
| CD     |                                               |               |                                                                                                                                                                                                                           |    |  |       |       |       |  |
| CDEXT  |                                               |               |                                                                                                                                                                                                                           |    |  |       |       |       |  |
| 42     | Expiration Date                               |               | Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products:<br><table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table><br>Display unadjusted expiration date.     | CD |  | CDEXT |       |       |  |
| CD     |                                               |               |                                                                                                                                                                                                                           |    |  |       |       |       |  |
| CDEXT  |                                               |               |                                                                                                                                                                                                                           |    |  |       |       |       |  |
| 43     | Final Maturity Date                           |               | Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products:<br><table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table><br>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:<br><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:<br><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:<br><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:<br><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:<br><div> <div>CD</div> <div>CDEXT</div> </div> |
| 52     | Strike Price Currency  |           | Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products:<br><div> <div>CD</div> <div>CDEXT</div> </div> |
| 53     | Strike Price Amount    |           | Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products:<br><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 /<br>Commodity Base (PT) /<br>Commodity Base (Leg 1)                                               |           |         |
| 44     | Commodity Unit of<br>Measure / Commodity Unit<br>of Measure (PT) /<br>Commodity Unit of<br>Measure (Leg 1)        |           |         |
| 45     | Commodity Currency /<br>Commodity Currency (PT)<br>/ Commodity Currency<br>(Leg 1) / Total Price<br>Currency (PT) |           |         |
| 46     | Commodity Instrument ID<br>(CNTRPTY) / Commodity<br>Instrument ID (Leg 2)                                         |           |         |
| 47     | Commodity Base<br>(CNTRPTY) / Commodity<br>Base (Leg 2)                                                           |           |         |
| 48     | Commodity Unit of<br>Measure (CNTRPTY) /<br>Commodity Unit of<br>Measure (Leg 2)                                  |           |         |
| 49     | Commodity Currency<br>(CNTRPTY) / Commodity<br>Currency (Leg 2) / Total<br>Price Currency<br>(CNTRPTY)            |           |         |

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

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

## D.3.12 CTRV0802 - Alleged Trade Event Summary Report

### D.3.12.1 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.3.12.2 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   | CTRV0802                                      |
| Report Name | Alleged Trade Event Summary - Reporting Trade |

### D.3.12.3 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.<br># | Field Name       | Data Name | Remarks |
|-----------|------------------|-----------|---------|
| 13        | Transaction Type |           |         |
| 14        | Remarks 1        |           |         |
| 15        | Remarks 2        |           |         |

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

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

### D.3.13 CTRV0803 - Trade Summary Report

#### D.3.13.1 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.3.13.2 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   | CTRV0803-XX                                     |
| Report Name | Trade Summary - <asset class> - Reporting Trade |

#### D.3.13.3 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-USI Issuer ID                                         |                               |         |
| 6      | UTI-USI Value                                             |                               |         |
| 7      | Unique Transaction Identifier - Unique Trade ID (UTI-TID) |                               |         |
| 8      | Global Unique Transaction Identifier (Global UTI)         |                               |         |
| 9      | Participant                                               | Participant ID                |         |
| 10     | Participant Reporting For                                 | Trade Counterparty Identifier |         |

| Col. # | Field Name                                                             | Data Name                     | Remarks     |
|--------|------------------------------------------------------------------------|-------------------------------|-------------|
| 11     | Participant Reporting For ID Type                                      | ID Type (Abbr)                |             |
| 12     | Participant Reporting For Place of Incorporation                       |                               |             |
| 13     | Participant Reporting For Role                                         | Party Role                    |             |
| 14     | Counterparty                                                           | Trade Counterparty Identifier |             |
| 15     | Counterparty ID Type                                                   | ID Type (Abbr)                |             |
| 16     | Counterparty Place of Incorporation                                    |                               |             |
| 17     | Trade Date                                                             |                               |             |
| 18     | Asset Class                                                            |                               |             |
| 19     | Base Product                                                           |                               |             |
| 20     | Sub Product                                                            |                               |             |
| 21     | Transaction Type                                                       |                               |             |
| 22     | OTC Derivatives Product Taxonomy                                       |                               | IR<br>IREXT |
| 23     | Effective Date / Effective Date (PT) / Effective Date - Leg 1          | Effective Date                |             |
| 24     | Effective Date (CNTRPTY) / Effective Date - Leg 2                      | Effective Date                |             |
| 25     | Termination Date / Termination Date (PT) / Termination Date - Leg 1    | Termination Date              |             |
| 26     | Termination Date (CNTRPTY) / Termination Date - Leg 2                  | Termination Date              |             |
| 27     | Expiration Date / Last Date in Bermuda Exercise Dates                  |                               |             |
| 28     | Final Maturity Date                                                    |                               | IR<br>IREXT |
| 29     | Notional Currency / Notional Currency (PT) / Notional Currency - Leg 1 | Currency                      |             |
| 30     | Notional Amount / Notional Amount (PT) / Notional Amount - Leg 1       | Amount                        |             |
| 31     | Notional Currency (CNTRPTY) / Notional Currency - Leg 2                | Currency                      |             |



| Col. # | Field Name                                                                   | Data Name           | Remarks |
|--------|------------------------------------------------------------------------------|---------------------|---------|
| 32     | Notional Amount (CNTRPTY) / Notional Amount - Leg 2                          | Amount              |         |
| 33     | Known Amount Currency (PT) / Known Amount Currency - Leg 1                   | Currency            |         |
| 34     | Known Amount (PT) / Known Amount - Leg 1                                     | Amount              |         |
| 35     | Known Amount Currency (CNTRPTY) / Known Amount Currency - Leg 2              | Currency            |         |
| 36     | Known Amount (CNTRPTY) / Known Amount - Leg 2                                | Amount              |         |
| 37     | Fixed Rate / Fixed Rate (PT) / Fixed Rate - Leg 1                            | Fixed Rate          |         |
| 38     | Fixed Rate (CNTRPTY) / Fixed Rate - Leg 2                                    | Fixed Rate          |         |
| 39     | Floating Rate Index / Floating Rate Index (PT) / Floating Rate Index - Leg 1 | Floating Rate Index |         |
| 40     | Floating Rate Index (CNTRPTY) / Floating Rate Index - Leg 2                  | Floating Rate Index |         |
| 41     | Cap Rate                                                                     |                     |         |
| 42     | Floor Rate                                                                   |                     |         |
| 43     | Remarks 1                                                                    |                     |         |
| 44     | Remarks 2                                                                    |                     |         |
| 45     | Trade Status                                                                 | Trade Status Code   |         |
| 46     | Link Status                                                                  |                     |         |
| 47     | 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-USI Issuer ID     |           |         |
| 6      | UTI-USI Value         |           |         |

| Col. #       | Field Name                                                | Data Name                     | Remarks                                                                                                                        |              |  |       |       |       |  |
|--------------|-----------------------------------------------------------|-------------------------------|--------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|--|
| 7            | Unique Transaction Identifier - Unique Trade ID (UTI-TID) |                               |                                                                                                                                |              |  |       |       |       |  |
| 8            | Global Unique Transaction Identifier (Global UTI)         |                               |                                                                                                                                |              |  |       |       |       |  |
| 9            | Participant                                               | Participant ID                |                                                                                                                                |              |  |       |       |       |  |
| 10           | Participant Reporting For                                 | Trade Counterparty Identifier |                                                                                                                                |              |  |       |       |       |  |
| 11           | Participant Reporting For ID Type                         | ID Type (Abbr)                |                                                                                                                                |              |  |       |       |       |  |
| 12           | Participant Reporting For Place of Incorporation          |                               |                                                                                                                                |              |  |       |       |       |  |
| 13           | 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                                                     |                               |                                                                                                                                |              |  |       |       |       |  |
| 14           | Counterparty                                              | Trade Counterparty Identifier |                                                                                                                                |              |  |       |       |       |  |
| 15           | Counterparty ID Type                                      | ID Type (Abbr)                |                                                                                                                                |              |  |       |       |       |  |
| 16           | Counterparty Place of Incorporation                       |                               |                                                                                                                                |              |  |       |       |       |  |
| 17           | Trade Date                                                |                               |                                                                                                                                |              |  |       |       |       |  |
| 18           | Asset Class                                               |                               |                                                                                                                                |              |  |       |       |       |  |
| 19           | Base Product                                              |                               |                                                                                                                                |              |  |       |       |       |  |
| 20           | Sub Product                                               |                               |                                                                                                                                |              |  |       |       |       |  |
| 21           | Transaction Type                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 22           | 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        |                                                           |                               |                                                                                                                                |              |  |       |       |       |  |
| 23           | 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        |                                                           |                               |                                                                                                                                |              |  |       |       |       |  |
| 24           | 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        |                                                           |                               |                                                                                                                                |              |  |       |       |       |  |
| 25           | 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        |                                                           |                               |                                                                                                                                |              |  |       |       |       |  |
| 26           | 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        |                                                           |                               |                                                                                                                                |              |  |       |       |       |  |
| 27           | Value Date                                                |                               |                                                                                                                                |              |  |       |       |       |  |
| 28           | 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        |                                                           |                               |                                                                                                                                |              |  |       |       |       |  |
| 29           | 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        |                                                           |                               |                                                                                                                                |              |  |       |       |       |  |

| Col. # | Field Name                  | Data Name | Remarks                                 |
|--------|-----------------------------|-----------|-----------------------------------------|
| 30     | Currency Bought             |           | Product Type<br>FXNDF    FXFWD          |
| 31     | Amount Bought               |           | Product Type<br>FXNDF    FXFWD          |
| 32     | Currency Sold               |           | Product Type<br>FXNDF    FXFWD          |
| 33     | Amount Sold                 |           | Product Type<br>FXNDF    FXFWD          |
| 34     | Put Notional Currency       |           | Product Type<br>FXOPT    FXNDO<br>FXEXT |
| 35     | Put Notional Amount         |           | Product Type<br>FXOPT    FXNDO<br>FXEXT |
| 36     | Call Notional Currency      |           | Product Type<br>FXOPT    FXNDO<br>FXEXT |
| 37     | Call Notional Amount        |           | Product Type<br>FXOPT    EXNDO<br>FXEXT |
| 38     | Notional Leg 1 Currency     |           | Product Type<br>FXEXT                   |
| 39     | Notional Leg 1 Amount       |           | Product Type<br>FXEXT                   |
| 40     | Notional Leg 2 Currency     |           | Product Type<br>FXEXT                   |
| 41     | Notional Leg 2 Amount       |           | Product Type<br>FXEXT                   |
| 42     | Exchanged Currency 1        |           | Product Type<br>FXEXT                   |
| 43     | Exchanged Currency 1 Amount |           | Product Type<br>FXEXT                   |
| 44     | Exchanged Currency 2        |           | Product Type<br>FXEXT                   |
| 45     | Exchanged Currency 2 Amount |           | Product Type<br>FXEXT                   |
| 46     | Exchange Rate - Quote Basis |           | Product Type<br>FXNDF    FXFWD<br>FXEXT |
| 47     | Exchange Rate               |           | Product Type<br>FXNDF    FXFWD<br>FXEXT |

| Col. #       | Field Name                 | Data Name         | Remarks                                                                                                                        |  |              |  |       |       |       |  |
|--------------|----------------------------|-------------------|--------------------------------------------------------------------------------------------------------------------------------|--|--------------|--|-------|-------|-------|--|
| 48           | Strike Price - Quote Basis |                   | <table><tr><td colspan="2">Product Type</td></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        |                            |                   |                                                                                                                                |  |              |  |       |       |       |  |
| 49           | Strike Price               |                   | <table><tr><td colspan="2">Product Type</td></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        |                            |                   |                                                                                                                                |  |              |  |       |       |       |  |
| 50           | Fixing Date                |                   | <table><tr><td colspan="2">Product Type</td></tr><tr><td>FXNDF</td><td>FXNDO</td></tr><tr><td>FXEXT</td><td></td></tr></table> |  | Product Type |  | FXNDF | FXNDO | FXEXT |  |
| Product Type |                            |                   |                                                                                                                                |  |              |  |       |       |       |  |
| FXNDF        | FXNDO                      |                   |                                                                                                                                |  |              |  |       |       |       |  |
| FXEXT        |                            |                   |                                                                                                                                |  |              |  |       |       |       |  |
| 51           | Settlement Currency        |                   |                                                                                                                                |  |              |  |       |       |       |  |
| 52           | Remarks 1                  |                   |                                                                                                                                |  |              |  |       |       |       |  |
| 53           | Remarks 2                  |                   |                                                                                                                                |  |              |  |       |       |       |  |
| 54           | Trade Status               | Trade Status Code |                                                                                                                                |  |              |  |       |       |       |  |
| 55           | Link Status                |                   |                                                                                                                                |  |              |  |       |       |       |  |
| 56           | 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-USI Issuer ID                                         |                               |         |
| 6      | UTI-USI Value                                             |                               |         |
| 7      | Unique Transaction Identifier - Unique Trade ID (UTI-TID) |                               |         |
| 8      | Global Unique Transaction Identifier (Global UTI)         |                               |         |
| 9      | Participant                                               | Participant ID                |         |
| 10     | Participant Reporting For                                 | Trade Counterparty Identifier |         |
| 11     | Participant Reporting For ID Type                         | ID Type (Abbr)                |         |
| 12     | Participant Reporting For Place of Incorporation          |                               |         |

| Col. # | Field Name                                             | Data Name                     | Remarks                                                                                                                                                                                                                                                                                         |    |  |       |       |       |       |
|--------|--------------------------------------------------------|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|
| 13     | Participant Reporting For Role                         | Party Role                    | <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><br>Variance Payer / Variance Receiver (for EQVSW only)<br><br>Option Buyer / Option Seller (for EQOPT)<br><br>Equity Leg Payer / Equity Leg Receiver (for EQSWP only) | EQ |  | EQOPT | EQSWP | EQVSW | EQDSW |
| EQ     |                                                        |                               |                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| EQOPT  | EQSWP                                                  |                               |                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| EQVSW  | EQDSW                                                  |                               |                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| 14     | Counterparty                                           | Trade Counterparty Identifier |                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| 15     | Counterparty ID Type                                   | ID Type (Abbr)                |                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| 16     | Counterparty Place of Incorporation                    |                               |                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| 17     | Trade Date                                             |                               |                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| 18     | Asset Class                                            |                               |                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| 19     | Base Product                                           |                               |                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| 20     | 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                                                  |                               |                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| 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></table>                                                                                                                                                                       | EQ |  | EQOPT | EQSWP | EQVSW | EQDSW |
| EQ     |                                                        |                               |                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| EQOPT  | EQSWP                                                  |                               |                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| EQVSW  | EQDSW                                                  |                               |                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| 22     | OTC Derivatives Product Taxonomy                       |                               | <table><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr></table>                                                                                                                                                                                                                 | EQ |  | EQEXT |       |       |       |
| EQ     |                                                        |                               |                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| EQEXT  |                                                        |                               |                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| 23     | Underlying Asset / Underlying Asset Leg 1 - Asset Type |                               | Asset Type of the Underlying Asset.<br><br>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><br>It corresponds to [Underlying Asset - Leg 1- Asset Type] for EQEXT   |    |  |       |       |       |       |

| Col. # | Field Name                                                                           | Data Name | Remarks                                                                                                                                                                                                                                                                                                                                                   |
|--------|--------------------------------------------------------------------------------------|-----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 24     | Underlying Asset /<br>Underlying Asset Leg 1<br>- ID Type                            |           | <p>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>                                              |
| 25     | Underlying Asset /<br>Underlying Asset Leg 1<br>- Instrument ID                      |           | <p>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>                                          |
| 26     | Underlying Asset /<br>Underlying Asset Leg 1<br>- Name                               |           | <p>Name of the Underlying.</p> <p>It corresponds to [Underlying Asset - Name] 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- Name] for EQEXT</p>                                                                      |
| 27     | Underlying Asset /<br>Underlying Asset Leg 1<br>- Place of Issuance<br>Incorporation |           | <p>Place of issuing the underlying index.</p> <p>It corresponds to [Underlying Asset - Place of Issuance Incorporation] 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- Place of Issuance Incorporation] for EQEXT</p> |

| Col. # | Field Name                                               | Data Name | Remarks                                                                                                                                                                     |
|--------|----------------------------------------------------------|-----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 28     | Underlying Asset Leg 2 - Asset Type                      |           | <div>EQ</div> <div>EQEXT</div> <p>Asset Type of the Underlying Asset.</p> <p>It corresponds to [Underlying Asset - Leg 2 - Asset Type] for EQEXT</p>                        |
| 29     | Underlying Asset Leg 2 - ID Type                         |           | <div>EQ</div> <div>EQEXT</div> <p>ID Type of the Underlying Asset.</p> <p>It corresponds to [Underlying Asset - Leg 2- ID Type] for EQEXT</p>                               |
| 30     | Underlying Asset Leg 2 - Instrument ID                   |           | <div>EQ</div> <div>EQEXT</div> <p>Instrument ID of the Underlying.</p> <p>It corresponds to [Underlying Asset - Leg 2- Instrument ID] for EQEXT</p>                         |
| 31     | Underlying Asset Leg 2 - Name                            |           | <div>EQ</div> <div>EQEXT</div> <p>Name of the Underlying.</p> <p>It corresponds to [Underlying Asset - Leg 2- Name] for EQEXT</p>                                           |
| 32     | Underlying Asset Leg 2 - Place of Issuance Incorporation |           | <div>EQ</div> <div>EQEXT</div> <p>Place of issuing the underlying index.</p> <p>It corresponds to [Underlying Asset - Leg 2- Place of Issuance Incorporation] for EQEXT</p> |

| Col. # | Field Name                                                       | Data Name | Remarks                                                                                                                                                                                                                                                                                                                                                                                                                         |    |  |       |       |       |       |
|--------|------------------------------------------------------------------|-----------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|
| 33     | 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><br>Effective Date 1<br>Effective Date 1 equals [Equity Leg Effective Date] for EQSWP;<br>Effective Date 1 equals [Effective Date] for EQVSW;<br>Effective Date 1 equals [Dividend Leg Effective Date] for EQDSW;<br>Effective Date 1 equals [Effective Date - Leg 1] for EQEXT;                       | EQ |  | EQSWP | EQVSW | EQDSW | EQEXT |
| EQ     |                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| EQSWP  | EQVSW                                                            |           |                                                                                                                                                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| EQDSW  | EQEXT                                                            |           |                                                                                                                                                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| 34     | 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><br>Termination Date 1<br><br>Termination Date 1 equals [Equity Leg Termination Date] for EQSWP;<br>Termination Date 1 equals [Termination Date] for EQVSW;<br>Termination Date 1 equals [Dividend Leg Termination Date] for EQDSW;<br>Termination Date 1 equals [Termination Date - Leg 1] for EQEXT; | EQ |  | EQSWP | EQVSW | EQDSW | EQEXT |
| EQ     |                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| EQSWP  | EQVSW                                                            |           |                                                                                                                                                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| EQDSW  | EQEXT                                                            |           |                                                                                                                                                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| 35     | 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><br>Effective Date 2<br><br>Effective Date 2 equals [Interest Leg Effective Date] for EQSWP;<br>Effective Date 2 equals [Fixed Leg Effective Date] for EQDSW;<br>Effective Date 2 equals [Effective Date - Leg 2] for EQEXT;                                                                                | EQ |  | EQSWP | EQDSW | EQEXT |       |
| EQ     |                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| EQSWP  | EQDSW                                                            |           |                                                                                                                                                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |
| EQEXT  |                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                                                                                 |    |  |       |       |       |       |



| Col. # | Field Name                                                       | Data Name | Remarks                                                                                                                                                                                                                                                                                                                                                     |    |  |       |       |       |       |
|--------|------------------------------------------------------------------|-----------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|
| 36     | Termination Date<br>(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><br>Termination Date 2.<br>Termination Date 2 equals [Interest Leg Termination Date] for EQSWP;<br>Termination Date 2 equals [Fixed Leg Termination Date] for EQDSW;<br>Termination Date 2 equals [Termination Date - Leg 2] for EQEXT; | EQ |  | EQSWP | EQDSW | EQEXT |       |
| EQ     |                                                                  |           |                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |
| EQSWP  | EQDSW                                                            |           |                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |
| EQEXT  |                                                                  |           |                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |
| 37     | 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><br>For dividend swap, display message “Refer Trade Details”.<br><br>For others, display Valuation Date.                                                                                                                           | EQ |  | EQOPT | EQSWP | EQVSW | EQDSW |
| EQ     |                                                                  |           |                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |
| EQOPT  | EQSWP                                                            |           |                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |
| EQVSW  | EQDSW                                                            |           |                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |
| 38     | 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                                                            |           |                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |
|        |                                                                  |           |                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |
| 39     | 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  |                                                                  |           |                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |
|        |                                                                  |           |                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |
| 40     | Notional Currency<br>(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><br>It equals [Notional Currency] for EQOPT;<br>It equals [Interest Leg Notional - Currency] for EQSWP;<br>It equals [Notional Currency] for EQDSW;<br>It equals [Notional - Leg 1 - Currency] for EQEXT                           | EQ |  | EQOPT | EQSWP | EQDSW | EQEXT |
| EQ     |                                                                  |           |                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |
| EQOPT  | EQSWP                                                            |           |                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |
| EQDSW  | EQEXT                                                            |           |                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |
| 41     | Notional Amount<br>(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><br>It equals [Notional Amount] for EQOPT;<br>It equals [Interest Leg Notional - Currency] for EQSWP;<br>It equals [Notional Amount] for EQDSW;<br>It equals [Notional - Leg 1 - Amount] for EQEXT                                 | EQ |  | EQOPT | EQSWP | EQDSW | EQEXT |
| EQ     |                                                                  |           |                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |
| EQOPT  | EQSWP                                                            |           |                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |
| EQDSW  | EQEXT                                                            |           |                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |

| Col. # | Field Name                    | Data Name | Remarks                                                                                                                                                                              |
|--------|-------------------------------|-----------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 42     | Notional Currency (Leg 2)     |           | <div>EQ</div> <div>EQEXT</div> <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> |
| 43     | Notional Amount (Leg 2)       |           | <div>EQ</div> <div>EQEXT</div> <p>It equals [Notional - Leg 2 - Amount] for EQEXT</p>                                                                                                |
| 44     | Deal Notional Amount Currency |           | <div>EQ</div> <div>EQSWP</div>                                                                                                                                                       |
| 45     | Deal Notional Amount          |           | <div>EQ</div> <div>EQSWP</div>                                                                                                                                                       |
| 46     | Variance Amount Currency      |           | <div>EQ</div> <div>EQVSW</div> <div>EQEXT</div>                                                                                                                                      |
| 47     | Variance Amount               |           | <div>EQ</div> <div>EQVSW</div> <div>EQEXT</div>                                                                                                                                      |
| 48     | Number of Options             |           | <div>EQ</div> <div>EQOPT</div>                                                                                                                                                       |
| 49     | Open Unit (Dividend)          |           | <div>EQ</div> <div>EQDSW</div>                                                                                                                                                       |
| 50     | Strike Price Currency         |           | <div>EQ</div> <div>EQOPT</div> <div>EQEXT</div>                                                                                                                                      |
| 51     | Strike Price                  |           | <div>EQ</div> <div>EQOPT</div> <div>EQEXT</div>                                                                                                                                      |
| 52     | Variance Strike Price         |           | <div>EQ</div> <div>EQVSW</div> <div>EQEXT</div> <p>It equals [Variance Strike Price] for EQVSW.<br/> It equals [Variance Strike Price Amount] EQEXT.</p>                             |
| 53     | Volatility Strike Price       |           | <div>EQ</div> <div>EQVSW</div> <div>EQEXT</div> <p>It equals [Volatility Strike Price] for EQVSW.<br/> It equals [Volatility Strike Price Amount] for EQEXT.</p>                     |
| 54     | Fixed Strike                  |           | <div>EQ</div> <div>EQDSW</div> <p>Display message “Refer Trade Details”.</p>                                                                                                         |

| Col. # | Field Name                 | Data Name         | Remarks |
|--------|----------------------------|-------------------|---------|
| 55     | Remarks 1                  |                   |         |
| 56     | Remarks 2                  |                   |         |
| 57     | Trade Status               | Trade Status Code |         |
| 58     | Link Status                |                   |         |
| 59     | 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-USI Issuer ID                                         |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 6      | UTI-USI Value                                             |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 7      | Unique Transaction Identifier - Unique Trade ID (UTI-TID) |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 8      | Global Unique Transaction Identifier (Global UTI)         |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 9      | Participant                                               | Participant ID                |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 10     | Participant Reporting For                                 | Trade Counterparty Identifier |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 11     | Participant Reporting For ID Type                         | ID Type (Abbr)                |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 12     | Participant Reporting For Place of Incorporation          |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 13     | Participant Reporting For Role                            | Party Role                    | <table><tr><th colspan="2">CD</th></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                                                     |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 14     | Counterparty                                              | Trade Counterparty Identifier |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 15     | Counterparty ID Type                                      | ID Type (Abbr)                |                                                                                                                                                                |    |  |       |       |       |       |       |       |

| Col. # | Field Name                                                | Data Name | Remarks                                                                                                                                                        |    |  |       |       |       |       |       |       |
|--------|-----------------------------------------------------------|-----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|
| 16     | Counterparty Place of Incorporation                       |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 17     | Trade Date                                                |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 18     | Asset Class                                               |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 19     | Base Product                                              |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 20     | 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                                                     |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 21     | 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                                                     |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 22     | OTC Derivatives Product Taxonomy                          |           | <table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table>                                                                                | CD |  | CDEXT |       |       |       |       |       |
| CD     |                                                           |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDEXT  |                                                           |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 23     | Underlyer                                                 |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 24     | 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  |                                                           |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 25     | Reference Entity - Entity ID                              |           | Display [Basket] if basket trade.                                                                                                                              |    |  |       |       |       |       |       |       |
| 26     | Reference Entity - Entity Name                            |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 27     | 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  |                                                           |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 28     | Reference Obligation - ID Type                            |           | Display [Basket] if basket trade.                                                                                                                              |    |  |       |       |       |       |       |       |
| 29     | Reference Obligation - Instrument ID                      |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 30     | Reference Obligation - Name                               |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 31     | Reference Obligation - Place of Issuance Incorporation    |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 32     | 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  |                                                           |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 33     | Index Reference Information - Index ID                    |           | Display [Basket] if basket trade.                                                                                                                              |    |  |       |       |       |       |       |       |
| 34     | Index Reference Information - Index Name                  |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 35     | Index Reference Information - Place of Issuance Reference |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |

| Col. # | Field Name                                            | Data Name     | Remarks                                                                                                                                                                         |    |  |       |       |       |  |
|--------|-------------------------------------------------------|---------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|--|
| 36     | Effective Date /<br>Effective Date - Leg 1            |               | For Credit Single Name, Credit Index and Credit Index Tranche, it corresponds to the [Effective Date].<br>For Credit Other, it refers to [Effective Date - Leg 1]               |    |  |       |       |       |  |
| 37     | Scheduled Termination Date / Termination Date - Leg 1 |               | For Credit Single Name, Credit Index and Credit Index Tranche, it corresponds to the [Scheduled Termination Date].<br>For Credit Other, it refers to [Termination Date - Leg 1] |    |  |       |       |       |  |
| 38     | Effective Date - Leg 2                                |               | <table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table><br>Display [Effective Date - Leg 2]                                                             | CD |  | CDEXT |       |       |  |
| CD     |                                                       |               |                                                                                                                                                                                 |    |  |       |       |       |  |
| CDEXT  |                                                       |               |                                                                                                                                                                                 |    |  |       |       |       |  |
| 39     | Termination Date - Leg 2                              |               | <table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table><br>Display [Termination Date - Leg 2]                                                           | CD |  | CDEXT |       |       |  |
| CD     |                                                       |               |                                                                                                                                                                                 |    |  |       |       |       |  |
| CDEXT  |                                                       |               |                                                                                                                                                                                 |    |  |       |       |       |  |
| 40     | Expiration Date                                       |               | <table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table><br>Display unadjusted expiration date.                                                          | CD |  | CDEXT |       |       |  |
| CD     |                                                       |               |                                                                                                                                                                                 |    |  |       |       |       |  |
| CDEXT  |                                                       |               |                                                                                                                                                                                 |    |  |       |       |       |  |
| 41     | Final Maturity Date                                   |               | <table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table><br>Display unadjusted Final Maturity Date.                                                      | CD |  | CDEXT |       |       |  |
| CD     |                                                       |               |                                                                                                                                                                                 |    |  |       |       |       |  |
| CDEXT  |                                                       |               |                                                                                                                                                                                 |    |  |       |       |       |  |
| 42     | Notional Currency /<br>Notional Currency - Leg 1      | Currency Code |                                                                                                                                                                                 |    |  |       |       |       |  |
| 43     | Notional Amount /<br>Notional Amount - Leg 1          |               |                                                                                                                                                                                 |    |  |       |       |       |  |
| 44     | Notional Currency - Leg 2                             | Currency Code | <table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table>                                                                                                 | CD |  | CDEXT |       |       |  |
| CD     |                                                       |               |                                                                                                                                                                                 |    |  |       |       |       |  |
| CDEXT  |                                                       |               |                                                                                                                                                                                 |    |  |       |       |       |  |
| 45     | Notional Amount - Leg 2                               |               | <table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table>                                                                                                 | CD |  | CDEXT |       |       |  |
| CD     |                                                       |               |                                                                                                                                                                                 |    |  |       |       |       |  |
| CDEXT  |                                                       |               |                                                                                                                                                                                 |    |  |       |       |       |  |
| 46     | Attachment Point                                      |               | <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  |                                                       |               |                                                                                                                                                                                 |    |  |       |       |       |  |
| 47     | Exhaustion Point                                      |               | <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  |                                                       |               |                                                                                                                                                                                 |    |  |       |       |       |  |
| 48     | Fixed Rate (per annum)                                |               |                                                                                                                                                                                 |    |  |       |       |       |  |
| 49     | Number of Options                                     |               | <table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table>                                                                                                 | CD |  | CDEXT |       |       |  |
| CD     |                                                       |               |                                                                                                                                                                                 |    |  |       |       |       |  |
| CDEXT  |                                                       |               |                                                                                                                                                                                 |    |  |       |       |       |  |

| Col. # | Field Name                 | Data Name         | Remarks     |
|--------|----------------------------|-------------------|-------------|
| 50     | Strike Price Currency      |                   | CD<br>CDEXT |
| 51     | Strike Price Amount        |                   | CD<br>CDEXT |
| 52     | Remarks 1                  |                   |             |
| 53     | Remarks 2                  |                   |             |
| 54     | Trade Status               | Trade Status Code |             |
| 55     | Link Status                |                   |             |
| 56     | Last Reconciliation Status |                   |             |

**(e) Commodity Derivatives**

| Col. # | Field Name                                                | Data Name                     | Remarks |
|--------|-----------------------------------------------------------|-------------------------------|---------|
| 1      | Trade Reference                                           |                               |         |
| 2      | User Trade Reference                                      |                               |         |
| 3      | Agent Trade Reference                                     |                               |         |
| 4      | CP Trade Reference                                        |                               |         |
| 5      | UTI-USI Issuer ID                                         |                               |         |
| 6      | UTI-USI Value                                             |                               |         |
| 7      | Unique Transaction Identifier - Unique Trade ID (UTI-TID) |                               |         |
| 8      | Global Unique Transaction Identifier (Global UTI)         |                               |         |
| 9      | Participant                                               | Participant ID                |         |
| 10     | Participant Reporting For                                 | Trade Counterparty Identifier |         |
| 11     | Participant Reporting For ID Type                         | ID Type (Abbr)                |         |
| 12     | Participant Reporting For Place of Incorporation          |                               |         |
| 13     | Participant Reporting For Role                            | Party Role                    |         |
| 14     | Counterparty                                              | Trade Counterparty Identifier |         |
| 15     | Counterparty ID Type                                      | ID Type (Abbr)                |         |

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

| Col. # | Field Name                                                                                            | Data Name         | Remarks |
|--------|-------------------------------------------------------------------------------------------------------|-------------------|---------|
| 40     | Commodity Instrument ID / Commodity Instrument ID (PT) / Commodity Instrument ID (Leg 1)              |                   |         |
| 41     | Commodity Base / Commodity Base (PT) / Commodity Base (Leg 1)                                         |                   |         |
| 42     | Commodity Unit of Measure / Commodity Unit of Measure (PT) / Commodity Unit of Measure (Leg 1)        |                   |         |
| 43     | Commodity Currency / Commodity Currency (PT) / Commodity Currency (Leg 1) / Total Price Currency (PT) |                   |         |
| 44     | Commodity Instrument ID (CNTRPTY) / Commodity Instrument ID (Leg 2)                                   |                   |         |
| 45     | Commodity Base (CNTRPTY) / Commodity Base (Leg 2)                                                     |                   |         |
| 46     | Commodity Unit of Measure (CNTRPTY) / Commodity Unit of Measure (Leg 2)                               |                   |         |
| 47     | Commodity Currency (CNTRPTY) / Commodity Currency (Leg 2) / Total Price Currency (CNTRPTY)            |                   |         |
| 48     | Remarks 1                                                                                             |                   |         |
| 49     | Remarks 2                                                                                             |                   |         |
| 50     | Trade Status                                                                                          | Trade Status Code |         |
| 51     | Link Status                                                                                           |                   |         |
| 52     | Last Reconciliation Status                                                                            |                   |         |

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

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



## D.3.14 CTRV0804 - Valuation Request Summary Report

### D.3.14.1 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.3.14.2 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   | CTRV0804                         |
| Report Name | Valuation Request Summary Report |

### D.3.14.3 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-USI Issuer ID                                         |           |         |
| 6      | UTI-USI Value                                             |           |         |
| 7      | Unique Transaction Identifier - Unique Trade ID (UTI-TID) |           |         |
| 8      | Global Unique Transaction Identifier (Global UTI)         |           |         |
| 9      | Request Type                                              |           |         |
| 10     | Participant                                               |           |         |
| 11     | Participant Reporting For                                 |           |         |
| 12     | Participant Reporting For ID Type                         |           |         |
| 13     | Counterparty                                              |           |         |

| Col. # | Field Name                                | Data Name | Remarks |
|--------|-------------------------------------------|-----------|---------|
| 14     | Counterparty ID Type                      |           |         |
| 15     | Asset Class                               |           |         |
| 16     | Base Product                              |           |         |
| 17     | Sub Product                               |           |         |
| 18     | Transaction Type                          |           |         |
| 19     | Valuation Date for Deletion               |           |         |
| 20     | Valuation Date Time (Reporting For)       |           |         |
| 21     | Valuation Value Currency (Reporting For)  |           |         |
| 22     | Valuation Value Amount (Reporting For)    |           |         |
| 23     | Valuation Type (Reporting For)            |           |         |
| 24     | Valuation Source (Reporting For)          |           |         |
| 25     | Valuation Reference Model (Reporting For) |           |         |
| 26     | Additional Comments                       |           |         |
| 27     | Remarks 1                                 |           |         |
| 28     | Remarks 2                                 |           |         |

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

Same as the order specified in the selection criteria screen.

## D.3.15 CTRV0901 - Valuation Request Detail Report

### D.3.15.1 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.3.15.2 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   | CTRV0901                        |
| Report Name | Valuation Request Detail Report |

### D.3.15.3 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<br>(Original Input Code)                   |           |         |
| 14     | Counterparty Name<br>(Original Input Code)                      |           |         |
| 15     | TR Valuation Request<br>Reference                               |           |         |
| 16     | Valuation Request ID                                            |           |         |
| 17     | Request Type                                                    |           |         |
| 18     | Trade Reference                                                 |           |         |
| 19     | User Trade Reference                                            |           |         |
| 20     | Agent Trade Reference                                           |           |         |
| 21     | UTI-USI Issuer ID                                               |           |         |
| 22     | UTI-USI Value                                                   |           |         |
| 23     | Unique Transaction<br>Identifier - Unique Trade<br>ID (UTI-TID) |           |         |
| 24     | Global Unique<br>Transaction Identifier<br>(Global UTI)         |           |         |
| 25     | Asset Class                                                     |           |         |
| 26     | Base Product                                                    |           |         |
| 27     | Sub Product                                                     |           |         |
| 28     | Transaction Type                                                |           |         |
| 29     | Reporting Time                                                  |           |         |
| 30     | Creation Timestamp                                              |           |         |
| 31     | Late Submission                                                 |           |         |
| 32     | Source                                                          |           |         |
| 33     | Trade Party 1 ID                                                |           |         |
| 34     | Trade Party 1 ID Type                                           |           |         |
| 35     | Trade Party 1 Name                                              |           |         |
| 36     | Trade Party 2 ID                                                |           |         |
| 37     | Trade Party 2 ID Type                                           |           |         |
| 38     | Trade Party 2 Name                                              |           |         |
| 39     | Valuation Date for<br>Deletion                                  |           |         |
| 40     | Valuation Date Time<br>(Reporting For)                          |           |         |
| 41     | Valuation Value Currency<br>(Reporting For)                     |           |         |
| 42     | Valuation Value Amount<br>(Reporting For)                       |           |         |

| Col. # | Field Name                                | Data Name      | Remarks |
|--------|-------------------------------------------|----------------|---------|
| 43     | Valuation Type (Reporting For)            |                |         |
| 44     | Valuation Source (Reporting For)          |                |         |
| 45     | Valuation Reference Model (Reporting For) |                |         |
| 46     | Additional Comments                       |                |         |
| 47     | Valuation Date Time (Counterparty)        |                |         |
| 48     | Valuation Value Currency (Counterparty)   |                |         |
| 49     | Valuation Value Amount (Counterparty)     |                |         |
| 50     | Valuation Type (Counterparty)             |                |         |
| 51     | Valuation Source (Counterparty)           |                |         |
| 52     | Valuation Reference Model (Counterparty)  |                |         |
| 53     | Valuation Date Time (CCP)                 |                |         |
| 54     | Valuation Value Currency (CCP)            |                |         |
| 55     | Valuation Value Amount (CCP)              |                |         |
| 56     | Valuation Type (CCP)                      |                |         |
| 57     | Valuation Source (CCP)                    |                |         |
| 58     | Valuation Reference Model (CCP)           |                |         |
| 59     | Remarks 1                                 |                |         |
| 60     | Remarks 2                                 |                |         |
| 61     | Remarks 3                                 |                |         |
| 62     | Submitting Party                          | Participant ID |         |
| 63     | File Name                                 |                |         |
| 64     | File Reference                            |                |         |
| 65     | User ID                                   |                |         |
| 66     | Channel                                   |                |         |

#### **D.3.15.4 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.<br><br>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:<br><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:<br><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:<br><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:<br><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:<br><ul style="list-style-type: none"> <li>• Amendment</li> <li>• Partial Termination</li> <li>• Full Termination</li> </ul> |
| +10    | Agreement Time                                 |                               | Trade event type:<br><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:<br><ul style="list-style-type: none"> <li>• Amendment</li> <li>• Partial Termination</li> <li>• Full Termination</li> </ul> |
| +12    | Backloading Date                               |                               | Trade event type:<br><ul style="list-style-type: none"> <li>• Backloading</li> </ul>                                                          |
| +13    | Trade Execution Time                           |                               | Trade event type:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> </ul>                                     |
| +14    | Bilateral Comments                             |                               | Trade event type:<br><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:<br><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:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>                                                            |
| +17    | Confirmed                                        |               | Trade event type:<br><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:<br><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:<br><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:<br><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:<br><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:<br><ul style="list-style-type: none"> <li>• Relink</li> </ul>                                                                                                           |
| +23    | Suppress Uncertain Indicator                     |               | Trade event type:<br><ul style="list-style-type: none"> <li>• Suppress Uncertain only</li> </ul>                                                                                          |
| +24    | Change in Notional Amount Currency - Participant |               | Trade event type:<br><ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>                                                                  |
| +25    | Change in Notional Amount - Participant          |               | Trade event type:<br><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<br>Currency - Participant  |           | Trade event type:<br><ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>                                                                                                                                                 |
| +27    | Outstanding Notional Amount -<br>Participant           |           | Trade event type:<br><ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>                                                                                                                                                 |
| +28    | Change in Notional Amount Currency<br>- Counterparty   |           | Trade event type:<br><ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>                                                                                                                                                 |
| +29    | Change in Notional Amount -<br>Counterparty            |           | Trade event type:<br><ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>                                                                                                                                                 |
| +30    | Outstanding Notional Amount<br>Currency - Counterparty |           | Trade event type:<br><ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>                                                                                                                                                 |
| +31    | Outstanding Notional Amount -<br>Counterparty          |           | Trade event type:<br><ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>                                                                                                                                                 |
| *      | Field Group "Trade Details v2.0"                       |           | Trade event type:<br><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.2.3..</p> |

(ii) Interest Rate Other

| Col. # | Field Name                                        | Data Name                           | Remarks                                                                                                                        |
|--------|---------------------------------------------------|-------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|
| *      | Field Group "General Trade Event<br>Details v2.0" |                                     | Refer to appendix D.2.2.                                                                                                       |
| +1     | Counterparty                                      | Trade<br>Counterparty<br>Identifier |                                                                                                                                |
| +2     | Counterparty ID Type                              | ID Type                             |                                                                                                                                |
| +3     | Counterparty Name                                 | Party Name                          |                                                                                                                                |
| +4     | Counterparty (Original Input Code)                | Trade<br>Counterparty<br>Identifier | Trade event type:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul> |
| +5     | Counterparty ID Type (Original Input<br>Code)     | ID Type                             | Trade event type:<br><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:<br><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:<br><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:<br><ul style="list-style-type: none"> <li>• Amendment</li> <li>• Partial Termination</li> <li>• Full Termination</li> </ul>                                             |
| +10    | Agreement Time                          |               | Trade event type:<br><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:<br><ul style="list-style-type: none"> <li>• Amendment</li> <li>• Partial Termination</li> <li>• Full Termination</li> </ul>                                             |
| +12    | Backloading Date                        |               | Trade event type:<br><ul style="list-style-type: none"> <li>• Backloading</li> </ul>                                                                                                      |
| +13    | Trade Execution Time                    |               | Trade event type:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> </ul>                                                                                 |
| +14    | Bilateral Comments                      |               | Trade event type:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>                                                            |
| +15    | Special Terms Indicator                 |               | Trade event type:<br><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:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>                                                            |
| +17    | Confirmed                               |               | Trade event type:<br><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:<br><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:<br><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:<br><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:<br><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:<br><ul style="list-style-type: none"> <li>• Relink</li> </ul>                                                                                                                                                                                          |
| +23    | Suppress Uncertain Indicator        |           | Trade event type:<br><ul style="list-style-type: none"> <li>• Suppress Uncertain only</li> </ul>                                                                                                                                                                         |
| *      | Field Group “Trade Details v2.0”    |           | Trade event type:<br><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.2.3..</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:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>                             |
| +17    | Confirmed                                         |               | Trade event type:<br><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:<br><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:<br><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:<br><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:<br><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:<br><ul style="list-style-type: none"> <li>• Relink</li> </ul>                                                                            |
| +23    | Suppress Uncertain Indicator                      |               | Trade event type:<br><ul style="list-style-type: none"> <li>• Suppress Uncertain</li> </ul>                                                                |
| +24    | Change in Notional Amount Currency (Currency 1)   |               | Trade event type:<br><ul style="list-style-type: none"> <li>• Full Termination</li> </ul>                                                                  |
| +25    | Change in Notional Amount (Currency 1)            |               | Trade event type:<br><ul style="list-style-type: none"> <li>• Full Termination</li> </ul>                                                                  |
| +26    | Outstanding Notional Amount Currency (Currency 1) |               | Trade event type:<br><ul style="list-style-type: none"> <li>• Full Termination</li> </ul>                                                                  |
| +27    | Outstanding Notional Amount (Currency 1)          |               | Trade event type:<br><ul style="list-style-type: none"> <li>• Full Termination</li> </ul>                                                                  |
| +28    | Change in Notional Amount Currency (Currency 2)   |               | Trade event type:<br><ul style="list-style-type: none"> <li>• Full Termination</li> </ul>                                                                  |
| +29    | Change in Notional Amount (Currency 2)            |               | Trade event type:<br><ul style="list-style-type: none"> <li>• Full Termination</li> </ul>                                                                  |
| +30    | Outstanding Notional Amount Currency (Currency 2) |               | Trade event type:<br><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:<br>• 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.2.3..<br><br>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:<br>• New Trade<br>• Backloading<br>• Amendment |
| +5     | Counterparty ID Type (Original Input Code)     | ID Type                       | Trade event type:<br>• New Trade<br>• Backloading<br>• Amendment |
| +6     | Counterparty Name (Original Input Code)        | Party Name                    | Trade event type:<br>• New Trade<br>• Backloading<br>• Amendment |
| +7     | Counterparty Place of Incorporation            |                               | Trade event type:<br>• New Trade<br>• Backloading<br>• Amendment |
| +8     | Counterparty Role                              | Party Role                    | Not applicable                                                   |
| +9     | Agreement Date                                 |                               | Trade event type:<br>• Amendment                                 |
| +10    | Agreement Time                                 |                               | Trade event type:<br>• Amendment                                 |
| +11    | Event Effective Date                           |                               | Trade event type:<br>• Amendment                                 |
| +12    | Backloading Date                               |                               | Trade event type:<br>• Backloading                               |

| Col. # | Field Name                          | Data Name     | Remarks                                                                                                                                                                                        |
|--------|-------------------------------------|---------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| +13    | Trade Execution Time                |               | Trade event type:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> </ul>                                                                                      |
| +14    | Bilateral Comments                  |               | Trade event type:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>                                                                 |
| +15    | Special Terms Indicator             |               | Trade event type:<br><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:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>                                                                 |
| +17    | Confirmed                           |               | Trade event type:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>                                                                 |
| +18    | Order Entry Timestamp               |               | Trade event type:<br><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:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>                                                                 |
| +20    | Execution Type                      |               | Trade event type:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>                                                                 |
| +21    | Execution Venue                     |               | Trade event type:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>                                                                 |
| +22    | Relink To                           |               | Trade event type:<br><ul style="list-style-type: none"> <li>• Relink</li> </ul>                                                                                                                |
| +23    | Suppress Uncertain Indicator        |               | Trade event type:<br><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.2.3.<br><br>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:<br>• New Trade<br>• Backloading<br>• Amendment                             |
| +5     | Counterparty ID Type (Original Input Code)     | ID Type                       | Trade event type:<br>• New Trade<br>• Backloading<br>• Amendment                             |
| +6     | Counterparty Name (Original Input Code)        | Party Name                    | Trade event type:<br>• New Trade<br>• Backloading<br>• Amendment                             |
| +7     | Counterparty Place of Incorporation            |                               | Trade event type:<br>• New Trade<br>• Backloading<br>• 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.<br><br>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.<br><br>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.<br><br>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.<br><br>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.<br><br><table><tr><td colspan="2">EQ</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.<br><br><table><tr><td colspan="2">EQ</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.<br><br><table><tr><td colspan="2">EQ</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.<br><br><div style="border: 1px solid black; padding: 2px;"> EQ<br/> EQDSW </div>                                      |
| *   | Field Group “Trade Details v2.0” |  | New Trade, Amendment, Backloading only.<br><br>This segment of record contains fields with varying structure depending on the sub product. For detail, refer to appendix D.2.3. |

(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:<br><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:<br><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:<br><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:<br><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.<br><br>This segment of record contains fields with varying structure depending on the sub product. For detail, refer to appendix D.2.3.. |

(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:<br>• New Trade<br>• Backloading<br>• Amendment |
| +5     | Counterparty ID Type (Original Input Code)     | ID Type                       | Trade event type:<br>• New Trade<br>• Backloading<br>• Amendment |
| +6     | Counterparty Name (Original Input Code)        | Party Name                    | Trade event type:<br>• New Trade<br>• Backloading<br>• Amendment |

|     |                                      |               |                                                                                                                                                                                               |
|-----|--------------------------------------|---------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| +7  | Counterparty Place of Incorporation  |               | Trade event type:<br><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.2.3.<br><br>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:<br>• New Trade<br>• Backloading<br>• Amendment                             |
| +5     | Counterparty ID Type (Original Input Code)     | ID Type                       | Trade event type:<br>• New Trade<br>• Backloading<br>• Amendment                             |
| +6     | Counterparty Name (Original Input Code)        | Party Name                    | Trade event type:<br>• New Trade<br>• Backloading<br>• Amendment                             |
| +7     | Counterparty Place of Incorporation            |                               | Trade event type:<br>• New Trade<br>• Backloading<br>• 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.2.3.<br><br>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:<br>• New Trade<br>• Backloading<br>• Amendment                |
| +5     | Counterparty ID Type (Original Input Code)     | ID Type                       | Trade event type:<br>• New Trade<br>• Backloading<br>• Amendment                |
| +6     | Counterparty Name (Original Input Code)        | Party Name                    | Trade event type:<br>• New Trade<br>• Backloading<br>• Amendment                |
| +7     | Counterparty Place of Incorporation            |                               | Trade event type:<br>• New Trade<br>• Backloading<br>• Amendment                |
| +8     | Counterparty Role                              | Party Role                    | All event types except Relink.                                                  |
| +9     | Agreement Date                                 |                               | Trade event type:<br>• Amendment<br>• Partial Termination<br>• Full Termination |

|     |                                     |               |                                                                                                                                                                                           |
|-----|-------------------------------------|---------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| +10 | Agreement Time                      |               | Trade event type:<br><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:<br><ul style="list-style-type: none"> <li>• Amendment</li> <li>• Partial Termination</li> <li>• Full Termination</li> </ul>                                             |
| +12 | Backloading Date                    |               | Trade event type:<br><ul style="list-style-type: none"> <li>• Backloading</li> </ul>                                                                                                      |
| +13 | Trade Execution Time                |               | Trade event type:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> </ul>                                                                                 |
| +14 | Bilateral Comments                  |               | Trade event type:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>                                                            |
| +15 | Special Terms Indicator             |               | Trade event type:<br><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:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>                                                            |
| +17 | Confirmed                           |               | Trade event type:<br><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:<br><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:<br><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:<br><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:<br><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:<br><ul style="list-style-type: none"> <li>• Relink</li> </ul>                                                                                                                                                                                          |
| +23 | Suppress Uncertain Indicator        |  | Trade event type:<br><ul style="list-style-type: none"> <li>• Suppress Uncertain only</li> </ul>                                                                                                                                                                         |
| +24 | Leg Type (Leg 1)                    |  | Trade event type:<br><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:<br><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:<br><ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>                                                                                                                                                 |
| +27 | Leg Type (Leg 2)                    |  | Trade event type:<br><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:<br><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:<br><ul style="list-style-type: none"> <li>• Full Termination</li> <li>• Partial Termination</li> </ul>                                                                                                                                                 |
| *   | Field Group "Trade Details v2.0"    |  | Trade event type:<br><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.2.3..</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:<br><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:<br><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:<br><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:<br><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:<br><ul style="list-style-type: none"> <li>• Amendment</li> <li>• Partial Termination</li> <li>• Full Termination</li> </ul> |
| +10 | Agreement Time                             |                               | Trade event type:<br><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:<br><ul style="list-style-type: none"> <li>• Amendment</li> <li>• Partial Termination</li> <li>• Full Termination</li> </ul> |
| +12 | Backloading Date                           |                               | Trade event type:<br><ul style="list-style-type: none"> <li>• Backloading</li> </ul>                                                          |
| +13 | Trade Execution Time                       |                               | Trade event type:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> </ul>                                     |
| +14 | Bilateral Comments                         |                               | Trade event type:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Backloading</li> <li>• Amendment</li> </ul>                |
| +15 | Special Terms Indicator                    |                               | Trade event type:<br><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:<br><ul style="list-style-type: none"> <li>• New Trade</li> <li>• Amendment</li> <li>• Backloading</li> </ul>                |

|     |                                     |  |                                                                                                                                                                                                                                                                         |
|-----|-------------------------------------|--|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| +17 | Confirmed                           |  | Trade event type:<br><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:<br><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:<br><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:<br><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:<br><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:<br><ul style="list-style-type: none"> <li>• Relink</li> </ul>                                                                                                                                                                                         |
| +23 | Suppress Uncertain Indicator        |  | Trade event type:<br><ul style="list-style-type: none"> <li>• Suppress Uncertain only</li> </ul>                                                                                                                                                                        |
| *   | Field Group “Trade Details v2.0”    |  | Trade event type:<br><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.2.3.</p> |

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

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

| <b>Display Priority</b> | <b>Fields</b> | <b>Order</b> |
|-------------------------|---------------|--------------|
|-------------------------|---------------|--------------|

|   |                  |                       |
|---|------------------|-----------------------|
| 1 | Trade Event Type | Refer to Appendix B.2 |
| 2 | Event Reference  | Ascending             |

#### **D.4.1.5 Footer**

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

## 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 - Unique Swap Identifier (UTI-USI) - Issuer ID     |                               |                                                                                                                                                                                                                       |
| 9      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |                               |                                                                                                                                                                                                                       |
| 10     | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |                               |                                                                                                                                                                                                                       |
| 11     | Global Unique Transaction Identifier (Global UTI)                                |                               |                                                                                                                                                                                                                       |
| 12     | 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.      |
| 13     | 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. |
| 14     | 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.    |
| 15     | 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.                                                  |

| Col. # | Field Name                              | Data Name                     | Remarks                                                                                                                                                                                                                             |
|--------|-----------------------------------------|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 16     | 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.                                                           |
| 17     | 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.                                                              |
| 18     | 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.      |
| 19     | 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. |
| 20     | 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.    |
| 21     | New Party ID                            | Trade Counterparty Identifier | Applicable to Result Completed only.<br>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.                   |
| 22     | New Party ID Type                       | ID Type                       | Applicable to Result Completed only.<br>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.              |
| 23     | New Party Name                          | Party Name                    | Applicable to Result Completed only.<br>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.                 |
| 24     | Result                                  |                               | Pending/Completed/Failed<br>The result of the trade update.                                                                                                                                                                         |
| 25     | Error Code                              | Error/Reason Code             | Applicable to Result Failed only.                                                                                                                                                                                                   |
| 26     | Error Description                       | Error/Reason Description      | Applicable to Result Failed only.                                                                                                                                                                                                   |
| 27     | Asset Class                             |                               |                                                                                                                                                                                                                                     |
| 28     | Base Product                            |                               |                                                                                                                                                                                                                                     |



| Col. # | Field Name        | Data Name | Remarks                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
|--------|-------------------|-----------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|----|--|-------|-------|-------|-------|-------|-------|----|--|-------|-------|-------|--|
| 29     | 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  |                   |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 30     | 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             |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 31     | 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<br>1) change non-registered party to TR participant, active business entity, non-registered party<br>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<br>1) change non-registered party to TR participant, active business entity, non-registered party<br>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.4.2.5 Footer**

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

## 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 - Unique Swap Identifier (UTI-USI) - Issuer ID     |                |         |
| 11     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |                |         |
| 12     | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |                |         |
| 13     | Global Unique Transaction Identifier (Global UTI)                                |                |         |
| 14     | Action Date Time                                                                 |                |         |

| Col. # | Field Name           | Data Name                     | Remarks                                                                                                                                 |
|--------|----------------------|-------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------|
| 15     | Action Party         |                               |                                                                                                                                         |
| 16     | Action User ID       |                               |                                                                                                                                         |
| 17     | Action Type          |                               | Possible values:<br><ul style="list-style-type: none"> <li>• Upload</li> <li>• Delete</li> </ul>                                        |
| 18     | File Name            |                               |                                                                                                                                         |
| 19     | Attachment Type      |                               | Possible values:<br><ul style="list-style-type: none"> <li>• CSV</li> <li>• PDF</li> <li>• DOC</li> <li>• TIF</li> <li>• XML</li> </ul> |
| 20     | Submitting Date Time |                               |                                                                                                                                         |
| 21     | Submitting Party     | Trade Counterparty Identifier |                                                                                                                                         |
| 22     | Submitting User ID   |                               |                                                                                                                                         |
| 23     | 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.4.3.5 Footer**

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

## 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 - Unique Swap Identifier (UTI-USI) Indicator       |                               |         |
| 11     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID     |                               |         |
| 12     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |                               |         |
| 13     | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |                               |         |
| 14     | Global Unique Transaction Identifier (Global UTI)                                |                               |         |
| 15     | Confirmation Platform ID                                                         |                               |         |
| 16     | CP Trade Reference                                                               |                               |         |
| 17     | Bilateral Comments                                                               |                               |         |
| 18     | Special Terms Indicator                                                          |                               |         |
| 19     | Special Terms Brief Description                                                  | Special Terms                 |         |
| 20     | Participant                                                                      | Participant ID                |         |
| 21     | Participant's LEI                                                                |                               |         |
| 22     | Participant Reporting For                                                        | Trade Counterparty Identifier |         |
| 23     | Participant Reporting For ID Type                                                | ID Type                       |         |
| 24     | Participant Reporting For (Original Input Code)                                  | Trade Counterparty Identifier |         |
| 25     | Participant Reporting For ID Type (Original Input Code)                          | ID Type                       |         |
| 26     | Participant Reporting For's LEI                                                  |                               |         |
| 27     | Participant Reporting For Place of Incorporation                                 |                               |         |
| 28     | Counterparty                                                                     | Trade Counterparty Identifier |         |
| 29     | Counterparty ID Type                                                             | ID Type                       |         |
| 30     | Counterparty (Original Input Code)                                               | Trade Counterparty Identifier |         |
| 31     | Counterparty ID Type (Original Input Code)                                       | ID Type                       |         |
| 32     | Counterparty Participant's LEI                                                   |                               |         |
| 33     | Counterparty Place of Incorporation                                              |                               |         |

**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                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |  |
|--------------|-----------------------------------------|-------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|--|
| 34           | Trade Party ID                          | Trade Counterparty Identifier | Trade party ID of the participant.                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |  |
| 35           | Trade Party ID Type                     | ID Type                       | Trade party ID type of the participant.                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |  |
| 36           | Trade Party Name                        | Party Name                    | Trade party name of the participant.                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |  |
| 37           | Trade Party ID - Counterparty           | Trade Counterparty Identifier | Trade party ID of the counterparty.                                                                                                                                                                      |              |  |       |       |       |       |       |       |       |  |
| 38           | Trade Party ID Type - Counterparty      | ID Type                       | Trade party ID type of the counterparty.                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |  |
| 39           | Trade Party Name - Counterparty         | Party Name                    | Trade party name of the counterparty.                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |  |
| 40           | Trade Date                              |                               |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 41           | Industrial Sector                       |                               |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 42           | Counterparty Industrial Sector          |                               |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 43           | Clearing                                |                               |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 44           | Central Counterparty ID                 |                               |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 45           | Clearing Broker ID                      | Trade Counterparty Identifier |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 46           | Clearing Broker ID Type                 | ID Type                       |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 47           | Clearing Broker Party Name              | Party Name                    |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 48           | Counterparty Clearing Broker ID         | Trade Counterparty Identifier |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 49           | Counterparty Clearing Broker ID Type    | ID Type                       |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 50           | Counterparty Clearing Broker Party Name | Party Name                    |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 51           | Reference Branch of Trade Party         |                               |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 52           | Reference Branch of Counter Trade Party |                               |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 53           | Desk ID                                 |                               |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 54           | Remarks 1                               |                               |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 55           | Remarks 2                               |                               |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 56           | Compression                             |                               |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 57           | Offshore Currency Indicator             |                               |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 58           | Last Reconciliation Status              |                               |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 59           | Last Reconciliation Status Update Time  |                               |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |
| 60           | 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        |                                         |                               |                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |  |



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

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

| Col. # | Field Name                                        | Data Name                     | Remarks                                                                                                |
|--------|---------------------------------------------------|-------------------------------|--------------------------------------------------------------------------------------------------------|
| 81     | Buyer ID                                          | Trade Counterparty Identifier | Product Type<br>IRCFR    IRSPT<br>IRFRA                                                                |
| 82     | Buyer ID Type                                     | ID Type                       | Product Type<br>IRCFR    IRSPT<br>IRFRA                                                                |
| 83     | Buyer Party Name                                  | Party Name                    | Product Type<br>IRCFR    IRSPT<br>IRFRA                                                                |
| 84     | Seller ID                                         | Trade Counterparty Identifier | Product Type<br>IRCFR    IRSPT<br>IRFRA                                                                |
| 85     | Seller ID Type                                    | ID Type                       | Product Type<br>IRCFR    IRSPT<br>IRFRA                                                                |
| 86     | Seller Party Name                                 | Party Name                    | Product Type<br>IRCFR    IRSPT<br>IRFRA                                                                |
| 87     | Effective Date - Adjusted Date                    |                               | Product Type<br>IRFRA                                                                                  |
| 88     | Effective Date - Unadjusted Date                  |                               | Product Type<br>IRFVF    IRCFF<br>IROIS    IRCBS<br>IRBSS    IRCXX<br>IRSXX    IRCFR<br>IRINF    IRSPT |
| 89     | Effective Date - Unadjusted Date - Counterparty   |                               | Product Type<br>IRFVF    IRCFF<br>IROIS    IRCBS<br>IRBSS    IRCXX<br>IRSXX    IRCFR<br>IRINF    IRSPT |
| 90     | Termination Date - Adjusted Date                  |                               | Product Type<br>IRFRA                                                                                  |
| 91     | Termination Date - Unadjusted Date                |                               | Product Type<br>IRFVF    IRCFF<br>IROIS    IRCBS<br>IRBSS    IRCXX<br>IRSXX    IRCFR<br>IRINF    IRSPT |
| 92     | Termination Date - Unadjusted Date - Counterparty |                               | Product Type<br>IRFVF    IRCFF<br>IROIS    IRCBS<br>IRBSS    IRCXX<br>IRSXX    IRCFR<br>IRINF    IRSPT |

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

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

| Col. # | Field Name                                    | Data Name | Remarks         |       |
|--------|-----------------------------------------------|-----------|-----------------|-------|
| 109    | Fixed Rate Schedule Step Date                 |           | Product Type    |       |
|        |                                               |           | IRFVF           | IRCFF |
|        |                                               |           | IROIS           | IRCXX |
|        |                                               |           | IRSXX           | IRSPT |
|        |                                               |           | IRINF           |       |
|        |                                               |           | List of Values. |       |
| 110    | Fixed Rate Schedule Step Date - Counterparty  |           | Product Type    |       |
|        |                                               |           | IRFVF           | IRCFF |
|        |                                               |           | IROIS           | IRCXX |
|        |                                               |           | IRSXX           | IRSPT |
|        |                                               |           | IRINF           |       |
|        |                                               |           | List of Values. |       |
| 111    | Fixed Rate Schedule Step Value                |           | Product Type    |       |
|        |                                               |           | IRFVF           | IRCFF |
|        |                                               |           | IROIS           | IRCXX |
|        |                                               |           | IRSXX           | IRSPT |
|        |                                               |           | IRINF           |       |
|        |                                               |           | List of Values. |       |
| 112    | Fixed Rate Schedule Step Value - Counterparty |           | Product Type    |       |
|        |                                               |           | IRFVF           | IRCFF |
|        |                                               |           | IROIS           | IRCXX |
|        |                                               |           | IRSXX           | IRSPT |
|        |                                               |           | IRINF           |       |
|        |                                               |           | List of Values. |       |
| 113    | Floating Rate Index                           |           | Product Type    |       |
|        |                                               |           | IRFVF           | IRCFF |
|        |                                               |           | IROIS           | IRCBS |
|        |                                               |           | IRBSS           | IRCFR |
|        |                                               |           | IRINF           | IRFRA |
|        |                                               |           |                 | IRSPT |
| 114    | Floating Rate Index - Counterparty            |           | Product Type    |       |
|        |                                               |           | IRFVF           | IRCFF |
|        |                                               |           | IROIS           | IRCBS |
|        |                                               |           | IRBSS           | IRSPT |
|        |                                               |           | IRINF           |       |
|        |                                               |           |                 |       |
| 115    | Floating Rate Multiplier                      |           | Product Type    |       |
|        |                                               |           | IRFVF           | IRCFF |
|        |                                               |           | IROIS           | IRCBS |
|        |                                               |           | IRBSS           | IRCFR |
|        |                                               |           | IRINF           | IRSPT |
|        |                                               |           |                 |       |
| 116    | Floating Rate Multiplier - Counterparty       |           | Product Type    |       |
|        |                                               |           | IRFVF           | IRCFF |
|        |                                               |           | IROIS           | IRCBS |
|        |                                               |           | IRBSS           | IRSPT |
|        |                                               |           | IRINF           |       |
|        |                                               |           |                 |       |

| Col. # | Field Name                                                  | Data Name | Remarks         |       |
|--------|-------------------------------------------------------------|-----------|-----------------|-------|
| 117    | Floating Rate Multiplier Schedule Step Date                 |           | Product Type    |       |
|        |                                                             |           | IRFVF           | IRCFF |
|        |                                                             |           | IROIS           | IRCBS |
|        |                                                             |           | IRBSS           | IRCFR |
|        |                                                             |           | IRINF           | IRSPT |
|        |                                                             |           | List of Values. |       |
| 118    | Floating Rate Multiplier Schedule Step Date - Counterparty  |           | Product Type    |       |
|        |                                                             |           | IRFVF           | IRCFF |
|        |                                                             |           | IROIS           | IRCBS |
|        |                                                             |           | IRBSS           | IRSPT |
|        |                                                             |           | IRINF           |       |
|        |                                                             |           | List of Values. |       |
| 119    | Floating Rate Multiplier Schedule Step Value                |           | Product Type    |       |
|        |                                                             |           | IRFVF           | IRCFF |
|        |                                                             |           | IROIS           | IRCBS |
|        |                                                             |           | IRBSS           | IRCFR |
|        |                                                             |           | IRINF           | IRSPT |
|        |                                                             |           | List of Values. |       |
| 120    | Floating Rate Multiplier Schedule Step Value - Counterparty |           | Product Type    |       |
|        |                                                             |           | IRFVF           | IRCFF |
|        |                                                             |           | IROIS           | IRCBS |
|        |                                                             |           | IRBSS           | IRSPT |
|        |                                                             |           | IRINF           |       |
|        |                                                             |           | List of Values. |       |
| 121    | Floating Rate Tenor                                         |           | Product Type    |       |
|        |                                                             |           | IRFVF           | IRCFF |
|        |                                                             |           | IROIS           | IRCBS |
|        |                                                             |           | IRBSS           | IRCFR |
|        |                                                             |           | IRINF           | IRFRA |
|        |                                                             |           |                 | IRSPT |
| 122    | Floating Rate Spread                                        |           | Product Type    |       |
|        |                                                             |           | IRFVF           | IRCFF |
|        |                                                             |           | IROIS           | IRCBS |
|        |                                                             |           | IRBSS           | IRCFR |
|        |                                                             |           | IRINF           | IRSPT |
|        |                                                             |           |                 |       |
| 123    | Floating Rate Tenor - Counterparty                          |           | Product Type    |       |
|        |                                                             |           | IRFVF           | IRCFF |
|        |                                                             |           | IROIS           | IRCBS |
|        |                                                             |           | IRBSS           | IRSPT |
|        |                                                             |           | IRINF           |       |
|        |                                                             |           |                 |       |
| 124    | Floating Rate Spread - Counterparty                         |           | Product Type    |       |
|        |                                                             |           | IRFVF           | IRCFF |
|        |                                                             |           | IROIS           | IRCBS |
|        |                                                             |           | IRBSS           | IRSPT |
|        |                                                             |           | IRINF           |       |
|        |                                                             |           |                 |       |

| Col. #       | Field Name                                | Data Name | Remarks                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
|--------------|-------------------------------------------|-----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|
| 125          | 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><br>List of Values. | Product Type |  | IRFVF | IRCFF | IROIS | IRCBS | IRBSS | IRCFR | IRINF | IRSPT |
| Product Type |                                           |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRCFF                                     |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRCBS                                     |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| IRBSS        | IRCFR                                     |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| IRINF        | IRSPT                                     |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| 126          | Spread 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><br>List of Values.      | Product Type |  | IRFVF | IRCFF | IROIS | IRCBS | IRBSS | IRSPT | IRINF |       |
| Product Type |                                           |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRCFF                                     |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRCBS                                     |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| IRBSS        | IRSPT                                     |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| IRINF        |                                           |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| 127          | 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><br>List of Values. | Product Type |  | IRFVF | IRCFF | IROIS | IRCBS | IRBSS | IRCFR | IRINF | IRSPT |
| Product Type |                                           |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRCFF                                     |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRCBS                                     |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| IRBSS        | IRCFR                                     |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| IRINF        | IRSPT                                     |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| 128          | 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><br>List of Values.      | Product Type |  | IRFVF | IRCFF | IROIS | IRCBS | IRBSS | IRSPT | IRINF |       |
| Product Type |                                           |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRCFF                                     |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRCBS                                     |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| IRBSS        | IRSPT                                     |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| IRINF        |                                           |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| 129          | 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        |                                           |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| 130          | 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        |                                           |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| 131          | 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        |                                           |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| 132          | Cap Rate Schedule Step Date               |           | <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table><br>List of Values.                                                                                                                     | Product Type |  | IRCFR |       |       |       |       |       |       |       |
| Product Type |                                           |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| IRCFR        |                                           |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| 133          | Cap Rate Schedule Step Value              |           | <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRCFR</td><td></td></tr></table><br>List of Values.                                                                                                                     | Product Type |  | IRCFR |       |       |       |       |       |       |       |
| Product Type |                                           |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| IRCFR        |                                           |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| 134          | 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        |                                           |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| 135          | 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        |                                           |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
| 136          | 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        |                                           |           |                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |



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

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

| Col. # | Field Name                                         | Data Name                     | Remarks                                                                           |
|--------|----------------------------------------------------|-------------------------------|-----------------------------------------------------------------------------------|
| 162    | Option Type                                        |                               | Product Type<br>IRSPT                                                             |
| 163    | Exercise Style                                     |                               | Product Type<br>IRSPT                                                             |
| 164    | Commencement Date - Unadjusted Date                |                               | Product Type<br>IRSPT                                                             |
| 165    | Expiration Date - Unadjusted Date                  |                               | Product Type<br>IRSPT                                                             |
| 166    | Bermuda Exercise Dates - Unadjusted Date           |                               | Product Type<br>IRSPT<br><br>List of Values.                                      |
| 167    | Relevant Underlying Dates - Unadjusted Date        |                               | Product Type<br>IRSPT<br><br>List of Values.                                      |
| 168    | Settlement Type                                    |                               | Product Type<br>IRSPT                                                             |
| 169    | Swaption Straddle                                  |                               | Product Type<br>IRSPT                                                             |
| 170    | Mandatory Early Termination Date Tenor Period      |                               | Product Type<br>IRFVF IRCFF<br>IROIS IRCBS<br>IRBSS IRCXX<br>IRSXX IRCFR<br>IRINF |
| 171    | Mandatory Early Termination Date - Unadjusted Date |                               | Product Type<br>IRFVF IRCFF<br>IROIS IRCBS<br>IRBSS IRCXX<br>IRSXX IRCFR<br>IRINF |
| 172    | Single Party Option - Option Buyer ID              | Trade Counterparty Identifier | Product Type<br>IRFVF IRCFF<br>IROIS IRCBS<br>IRBSS IRCXX<br>IRSXX IRCFR<br>IRINF |
| 173    | Single Party Option - Option Buyer ID Type         | ID Type                       | Product Type<br>IRFVF IRCFF<br>IROIS IRCBS<br>IRBSS IRCXX<br>IRSXX IRCFR<br>IRINF |

| Col. #       | Field Name                                                             | Data Name  | Remarks                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |       |  |
|--------------|------------------------------------------------------------------------|------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|
| 174          | Single Party Option - 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>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 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        |                                                                        |            |                                                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |       |  |
| 176          | 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        |                                                                        |            |                                                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |       |  |
| 177          | 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        |                                                                        |            |                                                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |       |  |
| 178          | 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><br>List of Values. | 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 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><br>List of Values. | 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 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        |                                                            |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| 181          | 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        |                                                            |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| 182          | 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 |                                                            |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRCFF                                                      |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRCBS                                                      |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| IRBSS        | IRCXX                                                      |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        |                                                            |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| IRINF        |                                                            |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| 183          | 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 |                                                            |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRCFF                                                      |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRCBS                                                      |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| IRBSS        | IRCXX                                                      |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        |                                                            |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| IRINF        |                                                            |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| 184          | 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 |                                                            |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRCFF                                                      |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRCBS                                                      |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| IRBSS        | IRCXX                                                      |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        |                                                            |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| IRINF        |                                                            |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| 185          | 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                                                      |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| IRBSS        | IRCXX                                                      |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        |                                                            |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |
| IRINF        |                                                            |                               |                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |  |

| Col. # | Field Name                                                     | Data Name  | Remarks         |       |
|--------|----------------------------------------------------------------|------------|-----------------|-------|
| 186    | Cancelation Option Seller ID Type                              | ID Type    | Product Type    |       |
|        |                                                                |            | IRFVF           | IRCFF |
|        |                                                                |            | IROIS           | IRCBS |
|        |                                                                |            | IRBSS           | IRCXX |
|        |                                                                |            | IRSXX           |       |
|        |                                                                |            | IRINF           |       |
| 187    | Cancelation Option Seller Party Name                           | Party Name | Product Type    |       |
|        |                                                                |            | IRFVF           | IRCFF |
|        |                                                                |            | IROIS           | IRCBS |
|        |                                                                |            | IRBSS           | IRCXX |
|        |                                                                |            | IRSXX           |       |
|        |                                                                |            | IRINF           |       |
| 188    | Cancelation Option Exercise Style                              |            | Product Type    |       |
|        |                                                                |            | IRFVF           | IRCFF |
|        |                                                                |            | IROIS           | IRCBS |
|        |                                                                |            | IRBSS           | IRCXX |
|        |                                                                |            | IRSXX           |       |
|        |                                                                |            | IRINF           |       |
| 189    | Cancelation Option Commencement Date - Unadjusted Date         |            | Product Type    |       |
|        |                                                                |            | IRFVF           | IRCFF |
|        |                                                                |            | IROIS           | IRCBS |
|        |                                                                |            | IRBSS           | IRCXX |
|        |                                                                |            | IRSXX           |       |
|        |                                                                |            | IRINF           |       |
| 190    | Cancelation Option Expiration Date - Unadjusted Date           |            | Product Type    |       |
|        |                                                                |            | IRFVF           | IRCFF |
|        |                                                                |            | IROIS           | IRCBS |
|        |                                                                |            | IRBSS           | IRCXX |
|        |                                                                |            | IRSXX           |       |
|        |                                                                |            | IRINF           |       |
| 191    | Cancelation Option Bermuda Exercise Dates - Unadjusted Date    |            | Product Type    |       |
|        |                                                                |            | IRFVF           | IRCFF |
|        |                                                                |            | IROIS           | IRCBS |
|        |                                                                |            | IRBSS           | IRCXX |
|        |                                                                |            | IRSXX           |       |
|        |                                                                |            | IRINF           |       |
|        |                                                                |            | List of Values. |       |
| 192    | Cancelation Option Relevant Underlying Dates - Unadjusted Date |            | Product Type    |       |
|        |                                                                |            | IRFVF           | IRCFF |
|        |                                                                |            | IROIS           | IRCBS |
|        |                                                                |            | IRBSS           | IRCXX |
|        |                                                                |            | IRSXX           |       |
|        |                                                                |            | IRINF           |       |
|        |                                                                |            | List of Values. |       |

| Col. # | Field Name                                          | Data Name                     | Remarks      |       |
|--------|-----------------------------------------------------|-------------------------------|--------------|-------|
| 193    | Cancellation Option Initial Fee Payer ID            | Trade Counterparty Identifier | Product Type |       |
|        |                                                     |                               | IRFVF        | IRCFF |
|        |                                                     |                               | IROIS        | IRCBS |
|        |                                                     |                               | IRBSS        | IRCXX |
|        |                                                     |                               | IRSXX        |       |
|        |                                                     |                               | IRINF        |       |
| 194    | Cancellation Option Initial Fee Payer ID Type       | ID Type                       | Product Type |       |
|        |                                                     |                               | IRFVF        | IRCFF |
|        |                                                     |                               | IROIS        | IRCBS |
|        |                                                     |                               | IRBSS        | IRCXX |
|        |                                                     |                               | IRSXX        |       |
|        |                                                     |                               | IRINF        |       |
| 195    | Cancellation Option Initial Fee Payer Party Name    | Party Name                    | Product Type |       |
|        |                                                     |                               | IRFVF        | IRCFF |
|        |                                                     |                               | IROIS        | IRCBS |
|        |                                                     |                               | IRBSS        | IRCXX |
|        |                                                     |                               | IRSXX        |       |
|        |                                                     |                               | IRINF        |       |
| 196    | Cancellation Option Initial Fee Receiver ID         | Trade Counterparty Identifier | Product Type |       |
|        |                                                     |                               | IRFVF        | IRCFF |
|        |                                                     |                               | IROIS        | IRCBS |
|        |                                                     |                               | IRBSS        | IRCXX |
|        |                                                     |                               | IRSXX        |       |
|        |                                                     |                               | IRINF        |       |
| 197    | Cancellation Option Initial Fee Receiver ID Type    | ID Type                       | Product Type |       |
|        |                                                     |                               | IRFVF        | IRCFF |
|        |                                                     |                               | IROIS        | IRCBS |
|        |                                                     |                               | IRBSS        | IRCXX |
|        |                                                     |                               | IRSXX        |       |
|        |                                                     |                               | IRINF        |       |
| 198    | Cancellation Option Initial Fee Receiver Party Name | Party Name                    | Product Type |       |
|        |                                                     |                               | IRFVF        | IRCFF |
|        |                                                     |                               | IROIS        | IRCBS |
|        |                                                     |                               | IRBSS        | IRCXX |
|        |                                                     |                               | IRSXX        |       |
|        |                                                     |                               | IRINF        |       |
| 199    | Cancellation Option Initial Fee Currency            |                               | Product Type |       |
|        |                                                     |                               | IRFVF        | IRCFF |
|        |                                                     |                               | IROIS        | IRCBS |
|        |                                                     |                               | IRBSS        | IRCXX |
|        |                                                     |                               | IRSXX        |       |
|        |                                                     |                               | IRINF        |       |
| 200    | Cancellation Option Initial Fee Amount              |                               | Product Type |       |
|        |                                                     |                               | IRFVF        | IRCFF |
|        |                                                     |                               | IROIS        | IRCBS |
|        |                                                     |                               | IRBSS        | IRCXX |
|        |                                                     |                               | IRSXX        |       |
|        |                                                     |                               | IRINF        |       |

| Col. #       | Field Name                               | Data Name                     | Remarks                                                                                                                        |              |  |       |       |       |  |
|--------------|------------------------------------------|-------------------------------|--------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|--|
| 201          | Initial Principal Exchange               |                               | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRCBS</td><td></td></tr></table> | Product Type |  | IRCFF | IRCXX | IRCBS |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IRCFF        | IRCXX                                    |                               |                                                                                                                                |              |  |       |       |       |  |
| IRCBS        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 202          | Final Principal Exchange                 |                               | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRCBS</td><td></td></tr></table> | Product Type |  | IRCFF | IRCXX | IRCBS |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IRCFF        | IRCXX                                    |                               |                                                                                                                                |              |  |       |       |       |  |
| IRCBS        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 203          | Intermediate Principal Exchange          |                               | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IRCFF</td><td>IRCXX</td></tr><tr><td>IRCBS</td><td></td></tr></table> | Product Type |  | IRCFF | IRCXX | IRCBS |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IRCFF        | IRCXX                                    |                               |                                                                                                                                |              |  |       |       |       |  |
| IRCBS        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 204          | (Other) OTC Derivatives Product Taxonomy |                               | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table>                                      | Product Type |  | IREXT |       |       |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IREXT        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 205          | (Other) Hybrid-Other Asset Class         |                               | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table>                                      | Product Type |  | IREXT |       |       |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IREXT        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 206          | (Other) Buyer ID                         | Trade Counterparty Identifier | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table>                                      | Product Type |  | IREXT |       |       |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IREXT        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 207          | (Other) Buyer ID Type                    | ID Type                       | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table>                                      | Product Type |  | IREXT |       |       |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IREXT        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 208          | (Other) Buyer Party Name                 | Party Name                    | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table>                                      | Product Type |  | IREXT |       |       |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IREXT        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 209          | (Other) Seller ID                        | Trade Counterparty Identifier | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table>                                      | Product Type |  | IREXT |       |       |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IREXT        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 210          | (Other) Seller ID Type                   | ID Type                       | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table>                                      | Product Type |  | IREXT |       |       |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IREXT        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 211          | (Other) Seller Party Name                | Party Name                    | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table>                                      | Product Type |  | IREXT |       |       |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IREXT        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 212          | (Other) Leg 1 Payer ID                   | Trade Counterparty Identifier | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table>                                      | Product Type |  | IREXT |       |       |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IREXT        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 213          | (Other) Leg 1 Payer ID Type              | ID Type                       | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table>                                      | Product Type |  | IREXT |       |       |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IREXT        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 214          | (Other) Leg 1 Payer Party Name           | Party Name                    | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table>                                      | Product Type |  | IREXT |       |       |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IREXT        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 215          | (Other) Leg 2 Payer ID                   | Trade Counterparty Identifier | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table>                                      | Product Type |  | IREXT |       |       |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IREXT        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 216          | (Other) Leg 2 Payer ID Type              | ID Type                       | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table>                                      | Product Type |  | IREXT |       |       |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IREXT        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 217          | (Other) Leg 2 Payer Party Name           | Party Name                    | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table>                                      | Product Type |  | IREXT |       |       |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IREXT        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 218          | (Other) Effective Date - Leg 1           |                               | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table>                                      | Product Type |  | IREXT |       |       |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IREXT        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| 219          | (Other) Termination Date - Leg 1         |                               | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table>                                      | Product Type |  | IREXT |       |       |  |
| Product Type |                                          |                               |                                                                                                                                |              |  |       |       |       |  |
| IREXT        |                                          |                               |                                                                                                                                |              |  |       |       |       |  |



| Col. # | Field Name                                 | Data Name | Remarks               |
|--------|--------------------------------------------|-----------|-----------------------|
| 220    | (Other) Notional Amount - Leg 1 - Currency |           | Product Type<br>IREXT |
| 221    | (Other) Notional Amount - Leg 1 - Amount   |           | Product Type<br>IREXT |
| 222    | (Other) Effective Date - Leg 2             |           | Product Type<br>IREXT |
| 223    | (Other) Termination Date - Leg 2           |           | Product Type<br>IREXT |
| 224    | (Other) Notional Amount - Leg 2 - Currency |           | Product Type<br>IREXT |
| 225    | (Other) Notional Amount - Leg 2 - Amount   |           | Product Type<br>IREXT |
| 226    | (Other) Commencement Date                  |           | Product Type<br>IREXT |
| 227    | (Other) Expiration Date                    |           | Product Type<br>IREXT |
| 228    | (Other) Bermuda Exercise Dates             |           | Product Type<br>IREXT |
| 229    | (Other) Option Entitlement                 |           | Product Type<br>IREXT |
| 230    | (Other) Number of Options                  |           | Product Type<br>IREXT |
| 231    | (Other) Option Type                        |           | Product Type<br>IREXT |
| 232    | (Other) Exercise Style                     |           | Product Type<br>IREXT |
| 233    | (Other) Strike Price Unit                  | Unit      | Product Type<br>IREXT |
| 234    | (Other) Strike Price Currency              | Currency  | Product Type<br>IREXT |
| 235    | (Other) Strike Price Amount                | Amount    | Product Type<br>IREXT |
| 236    | (Other) Underlying Asset                   |           | Product Type<br>IREXT |
| 237    | (Other) Notional Units                     |           | Product Type<br>IREXT |
| 238    | (Other) Known Amount - Leg 1 - Currency    |           | Product Type<br>IREXT |
| 239    | (Other) Known Amount - Leg 1 - Amount      |           | Product Type<br>IREXT |
| 240    | (Other) Known Amount - Leg 2 - Currency    |           | Product Type<br>IREXT |

| Col. # | Field Name                                       | Data Name | Remarks                                                           |
|--------|--------------------------------------------------|-----------|-------------------------------------------------------------------|
| 241    | (Other) Known Amount - Leg 2 - Amount            |           | Product Type<br>IREXT <input type="text"/>                        |
| 242    | (Other) Full Termination Indicator               |           | Product Type<br>IREXT <input type="text"/>                        |
| 243    | (Other) Final Maturity Date                      |           | Product Type<br>IREXT <input type="text"/>                        |
| 244    | (Other) Notional Schedule - Leg 1 - Step Date    |           | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 245    | (Other) Notional Schedule - Leg 1 - Step Value   |           | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 246    | (Other) Notional Schedule - Leg 2 - Step Date    |           | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 247    | (Other) Notional Schedule - Leg 2 - Step Value   |           | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 248    | (Other) Fixed Rate - Leg 1                       |           | Product Type<br>IREXT <input type="text"/>                        |
| 249    | (Other) Fixed Rate - Leg 2                       |           | Product Type<br>IREXT <input type="text"/>                        |
| 250    | (Other) Fixed Rate Schedule - Leg 1 - Step Date  |           | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 251    | (Other) Fixed Rate Schedule - Leg 1 - Step Value |           | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 252    | (Other) Fixed Rate Schedule - Leg 2 - Step Date  |           | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 253    | (Other) Fixed Rate Schedule - Leg 2 - Step Value |           | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 254    | (Other) Floating Rate Index - Leg 1              |           | Product Type<br>IREXT <input type="text"/>                        |
| 255    | (Other) Floating Rate Index - Leg 2              |           | Product Type<br>IREXT <input type="text"/>                        |

| Col. # | Field Name                                                     | Data Name | Remarks                                                           |
|--------|----------------------------------------------------------------|-----------|-------------------------------------------------------------------|
| 256    | (Other) Floating Rate Multiplier - Leg 1                       |           | Product Type<br>IREXT <input type="text"/>                        |
| 257    | (Other) Floating Rate Multiplier - Leg 2                       |           | Product Type<br>IREXT <input type="text"/>                        |
| 258    | (Other) Floating Rate Multiplier Schedule - Leg 1 - Step Date  |           | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 259    | (Other) Floating Rate Multiplier Schedule - Leg 1 - Step Value |           | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 260    | (Other) Floating Rate Multiplier Schedule - Leg 2 - Step Date  |           | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 261    | (Other) Floating Rate Multiplier Schedule - Leg 2 - Step Value |           | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 262    | (Other) Floating Rate Tenor - Leg 1                            |           | Product Type<br>IREXT <input type="text"/>                        |
| 263    | (Other) Floating Rate Spread - Leg 1                           |           | Product Type<br>IREXT <input type="text"/>                        |
| 264    | (Other) Floating Rate Tenor - Leg 2                            |           | Product Type<br>IREXT <input type="text"/>                        |
| 265    | (Other) Floating Rate Spread - Leg 2                           |           | Product Type<br>IREXT <input type="text"/>                        |
| 266    | (Other) Spread Schedule - Leg 1 - Step Date                    |           | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 267    | (Other) Spread Schedule - Leg 1 - Step Value                   |           | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 268    | (Other) Spread Schedule - Leg 2 - Step Date                    |           | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 269    | (Other) Spread Schedule - Leg 2 - Step Value                   |           | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 270    | (Other) Cap Rate                                               |           | Product Type<br>IREXT <input type="text"/>                        |

**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                                                           |
|--------|----------------------------------------|-------------------------------|-------------------------------------------------------------------|
| 271    | (Other) Cap Rate Buyer                 |                               | Product Type<br>IREXT <input type="text"/>                        |
| 272    | (Other) Cap Rate Seller                |                               | Product Type<br>IREXT <input type="text"/>                        |
| 273    | (Other) Cap Rate Schedule Step Date    |                               | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 274    | (Other) Cap Rate Schedule Step Value   |                               | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 275    | (Other) Floor Rate                     |                               | Product Type<br>IREXT <input type="text"/>                        |
| 276    | (Other) Floor Rate Buyer               |                               | Product Type<br>IREXT <input type="text"/>                        |
| 277    | (Other) Floor Rate Seller              |                               | Product Type<br>IREXT <input type="text"/>                        |
| 278    | (Other) Floor Rate Schedule Step Date  |                               | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 279    | (Other) Floor Rate Schedule Step Value |                               | Product Type<br>IREXT <input type="text"/><br><br>List of Values. |
| 280    | (Other) Settlement Currency - Leg 1    |                               | Product Type<br>IREXT <input type="text"/>                        |
| 281    | (Other) Settlement Currency - Leg 2    |                               | Product Type<br>IREXT <input type="text"/>                        |
| 282    | (Other) FRA Discounting                |                               | Product Type<br>IREXT <input type="text"/>                        |
| 283    | (Other) Bond Instrument ID             |                               | Product Type<br>IREXT <input type="text"/>                        |
| 284    | (Other) Maturity                       |                               | Product Type<br>IREXT <input type="text"/>                        |
| 285    | (Other) Par Value                      |                               | Product Type<br>IREXT <input type="text"/>                        |
| 286    | (Other) Coupon Type                    |                               | Product Type<br>IREXT <input type="text"/>                        |
| 287    | (Other) Coupon Rate                    |                               | Product Type<br>IREXT <input type="text"/>                        |
| 288    | (Other) Premium Payer ID               | Trade Counterparty Identifier | Product Type<br>IREXT <input type="text"/>                        |

| Col. # | Field Name                                                                  | Data Name                     | Remarks                                      |
|--------|-----------------------------------------------------------------------------|-------------------------------|----------------------------------------------|
| 289    | (Other) Premium Payer ID Type                                               | ID Type                       | Product Type<br>IREXT                        |
| 290    | (Other) Premium Payer Party Name                                            | Party Name                    | Product Type<br>IREXT                        |
| 291    | (Other) Premium Receiver ID                                                 | Trade Counterparty Identifier | Product Type<br>IREXT                        |
| 292    | (Other) Premium Receiver ID Type                                            | ID Type                       | Product Type<br>IREXT                        |
| 293    | (Other) Premium Receiver Party Name                                         | Party Name                    | Product Type<br>IREXT                        |
| 294    | (Other) Premium Currency                                                    |                               | Product Type<br>IREXT                        |
| 295    | (Other) Premium Amount                                                      |                               | Product Type<br>IREXT                        |
| 296    | (Other) Settlement Type                                                     |                               | Product Type<br>IREXT                        |
| 297    | (Other) Option Straddle                                                     |                               | Product Type<br>IREXT                        |
| 298    | (Other) Mandatory Early Termination Date Tenor Period                       |                               | Product Type<br>IREXT                        |
| 299    | (Other) Mandatory Early Termination Date - Unadjusted Date                  |                               | Product Type<br>IREXT                        |
| 300    | (Other) Single Party Option - Option Buyer ID                               | Trade Counterparty Identifier | Product Type<br>IREXT                        |
| 301    | (Other) Single Party Option - Option Buyer ID Type                          | ID Type                       | Product Type<br>IREXT                        |
| 302    | (Other) Single Party Option - Option Buyer Party Name                       | Party Name                    | Product Type<br>IREXT                        |
| 303    | (Other) Optional Early Termination Exercise Style                           |                               | Product Type<br>IREXT                        |
| 304    | (Other) Optional Early Termination Commencement Date - Unadjusted Date      |                               | Product Type<br>IREXT                        |
| 305    | (Other) Optional Early Termination Expiration Date - Unadjusted Date        |                               | Product Type<br>IREXT                        |
| 306    | (Other) Optional Early Termination Bermuda Exercise Dates - Unadjusted Date |                               | Product Type<br>IREXT<br><br>List of Values. |

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

| Col. # | Field Name                                                  | Data Name                     | Remarks                                  |
|--------|-------------------------------------------------------------|-------------------------------|------------------------------------------|
| 322    | (Other) Cancellation Option Initial Fee Receiver ID         | Trade Counterparty Identifier | Product Type<br>IREXT                    |
| 323    | (Other) Cancellation Option Initial Fee Receiver ID Type    | ID Type                       | Product Type<br>IREXT                    |
| 324    | (Other) Cancellation Option Initial Fee Receiver Party Name | Party Name                    | Product Type<br>IREXT                    |
| 325    | (Other) Cancellation Option Initial Fee Currency            |                               | Product Type<br>IREXT                    |
| 326    | (Other) Cancellation Option Initial Fee Amount              |                               | Product Type<br>IREXT                    |
| 327    | (Other) Initial Principal Exchange                          |                               | Product Type<br>IREXT                    |
| 328    | (Other) Final Principal Exchange                            |                               | Product Type<br>IREXT                    |
| 329    | (Other) Intermediate Principal Exchange                     |                               | Product Type<br>IREXT                    |
| 330    | (Other) Attachment Submitting Date Time                     |                               | Product Type<br>IREXT<br>List of Values. |
| 331    | (Other) Attachment File Name                                |                               | Product Type<br>IREXT<br>List of Values. |
| 332    | (Other) Attachment Submitting Party                         |                               | Product Type<br>IREXT<br>List of Values. |
| 333    | (Other) Attachment Submitting User ID                       |                               | Product Type<br>IREXT<br>List of Values. |
| 334    | (Other) Attachment Remark                                   | Attachment Remark             | Product Type<br>IREXT<br>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 |           |         |

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



| Col. # | Field Name                                 | Data Name                     | Remarks                                  |
|--------|--------------------------------------------|-------------------------------|------------------------------------------|
| 29     | Counterparty ID Type                       | ID Type                       |                                          |
| 30     | Counterparty (Original Input Code)         | Trade Counterparty Identifier |                                          |
| 31     | Counterparty ID Type (Original Input Code) | ID Type                       |                                          |
| 32     | Counterparty Participant's LEI             |                               |                                          |
| 33     | Counterparty Place of Incorporation        |                               |                                          |
| 34     | Trade Party ID                             | Trade Counterparty Identifier | Trade party ID of the participant.       |
| 35     | Trade Party ID Type                        | ID Type                       | Trade party ID type of the participant.  |
| 36     | Trade Party Name                           | Party Name                    | Trade party name of the participant.     |
| 37     | Trade Party ID - Counterparty              | Trade Counterparty Identifier | Trade party ID of the counterparty.      |
| 38     | Trade Party ID Type - Counterparty         | ID Type                       | Trade party ID type of the counterparty. |
| 39     | Trade Party Name - Counterparty            | Party Name                    | Trade party name of the counterparty.    |
| 40     | Trade Date                                 |                               |                                          |
| 41     | Industrial Sector                          |                               |                                          |
| 42     | Counterparty Industrial Sector             |                               |                                          |
| 43     | Clearing                                   |                               |                                          |
| 44     | Central Counterparty ID                    |                               |                                          |
| 45     | Clearing Broker ID                         | Trade Counterparty Identifier |                                          |
| 46     | Clearing Broker ID Type                    | ID Type                       |                                          |
| 47     | Clearing Broker Party Name                 | Party Name                    |                                          |
| 48     | Counterparty Clearing Broker ID            | Trade Counterparty Identifier |                                          |
| 49     | Counterparty Clearing Broker ID Type       | ID Type                       |                                          |
| 50     | Counterparty Clearing Broker Party Name    | Party Name                    |                                          |
| 51     | Reference Branch of Trade Party            |                               |                                          |
| 52     | Reference Branch of Counter Trade Party    |                               |                                          |
| 53     | Desk ID                                    |                               |                                          |
| 54     | Remarks 1                                  |                               |                                          |
| 55     | Remarks 2                                  |                               |                                          |
| 56     | Compression                                |                               |                                          |

| Col. # | Field Name                                                   | Data Name                     | Remarks                                                                                                                         |
|--------|--------------------------------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------------------|
| 57     | Offshore Currency Indicator                                  |                               |                                                                                                                                 |
| 58     | Last Reconciliation Status                                   |                               |                                                                                                                                 |
| 59     | Last Reconciliation Status Update Time                       |                               |                                                                                                                                 |
| 60     | 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> |
| 61     | 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> |
| 62     | 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> |
| 63     | 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> |
| 64     | 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> |
| 65     | 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> |
| 66     | 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> |
| 67     | 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> |
| 68     | 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> |

| Col. # | Field Name                                          | Data Name                        | Remarks                                                                                                                         |
|--------|-----------------------------------------------------|----------------------------------|---------------------------------------------------------------------------------------------------------------------------------|
| 69     | 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> |
| 70     | Exchange Rate - Quote Basis                         |                                  | <div>Product Type</div> <div>FXNDF   FXFWD</div>                                                                                |
| 71     | Forward Value Date                                  |                                  | <div>Product Type</div> <div>FXNDF   FXFWD</div>                                                                                |
| 72     | Exchange Rate                                       |                                  | <div>Product Type</div> <div>FXNDF   FXFWD</div>                                                                                |
| 73     | Swap Link ID                                        |                                  | <div>Product Type</div> <div>FXNDF   FXFWD</div>                                                                                |
| 74     | Option Buyer ID                                     | Trade Counterparty Identifier    | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                                                                |
| 75     | Option Buyer ID Type                                | ID Type                          | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                                                                |
| 76     | Option Buyer Party Name                             | Party Name                       | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                                                                |
| 77     | Option Seller ID                                    | Trade Counterparty Identifier ID | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                                                                |
| 78     | Option Seller ID Type                               | ID Type                          | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                                                                |
| 79     | Option Seller Party Name                            | Party Name                       | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                                                                |
| 80     | Option Style                                        |                                  | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                                                                |
| 81     | Option Type                                         |                                  | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                                                                |
| 82     | Put Notional Currency                               |                                  | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                                                                |
| 83     | Put Notional Amount                                 |                                  | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                                                                |
| 84     | Call Notional Currency                              |                                  | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                                                                |
| 85     | Call Notional Amount                                |                                  | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                                                                |
| 86     | Strike Price - Quote Basis                          |                                  | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                                                                |
| 87     | Strike Price                                        |                                  | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                                                                |
| 88     | Premium Payer ID                                    |                                  | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                                                                |

| Col. # | Field Name                               | Data Name                     | Remarks                                                    |
|--------|------------------------------------------|-------------------------------|------------------------------------------------------------|
| 89     | Premium Payer ID Type                    |                               | Product Type<br>FXOPT FXNDO                                |
| 90     | Premium Payer Party Name                 |                               | Product Type<br>FXOPT FXNDO                                |
| 91     | Premium Currency                         |                               | Product Type<br>FXOPT FXNDO                                |
| 92     | Premium Amount                           |                               | Product Type<br>FXOPT FXNDO                                |
| 93     | Option Effective Date - Unadjusted Date  |                               | Product Type<br>FXOPT FXNDO                                |
| 94     | Option Commencement - Unadjusted Date    |                               | American exercise style<br><br>Product Type<br>FXOPT FXNDO |
| 95     | Option Commencement - Convention         |                               | American exercise style<br><br>Product Type<br>FXOPT FXNDO |
| 96     | Option Value Date                        |                               | Product Type<br>FXOPT FXNDO                                |
| 97     | Expiration Date                          |                               | Product Type<br>FXOPT FXNDO                                |
| 98     | Settlement Currency                      |                               | Product Type<br>FXNDF FXFWD<br>FXOPT FXNDO                 |
| 99     | Fixing Date                              |                               | Product Type<br>FXNDF FXNDO                                |
| 100    | (Other) OTC Derivatives Product Taxonomy |                               | Product Type<br>FXEXT                                      |
| 101    | (Other) Hybrid-Other Asset Class         |                               | Product Type<br>FXEXT                                      |
| 102    | (Other) Buyer ID                         | Trade Counterparty Identifier | Product Type<br>FXEXT                                      |
| 103    | (Other) Buyer ID Type                    | ID Type                       | Product Type<br>FXEXT                                      |
| 104    | (Other) Buyer Party Name                 | Party Name                    | Product Type<br>FXEXT                                      |
| 105    | (Other) Seller ID                        | Trade Counterparty Identifier | Product Type<br>FXEXT                                      |
| 106    | (Other) Seller ID Type                   | ID Type                       | Product Type<br>FXEXT                                      |
| 107    | (Other) Seller Party Name                | Party Name                    | Product Type<br>FXEXT                                      |

| Col. # | Field Name                          | Data Name | Remarks               |
|--------|-------------------------------------|-----------|-----------------------|
| 108    | (Other) Effective Date - Leg 1      |           | Product Type<br>FXEXT |
| 109    | (Other) Termination Date - Leg 1    |           | Product Type<br>FXEXT |
| 110    | (Other) Notional - Leg 1 - Currency |           | Product Type<br>FXEXT |
| 111    | (Other) Notional - Leg 1 - Amount   |           | Product Type<br>FXEXT |
| 112    | (Other) Effective Date - Leg 2      |           | Product Type<br>FXEXT |
| 113    | (Other) Termination Date - Leg 2    |           | Product Type<br>FXEXT |
| 114    | (Other) Notional - Leg 2 - Currency |           | Product Type<br>FXEXT |
| 115    | (Other) Notional - Leg 2 - Amount   |           | Product Type<br>FXEXT |
| 116    | (Other) Commencement Date           |           | Product Type<br>FXEXT |
| 117    | (Other) Expiration Date             |           | Product Type<br>FXEXT |
| 118    | (Other) Value Date                  |           | Product Type<br>FXEXT |
| 119    | (Other) Option Entitlement          |           | Product Type<br>FXEXT |
| 120    | (Other) Number of Options           |           | Product Type<br>FXEXT |
| 121    | (Other) Option Type                 |           | Product Type<br>FXEXT |
| 122    | (Other) Option Style                |           | Product Type<br>FXEXT |
| 123    | (Other) Strike Price Unit           |           | Product Type<br>FXEXT |
| 124    | (Other) Strike Price Currency       |           | Product Type<br>FXEXT |
| 125    | (Other) Strike Price                |           | Product Type<br>FXEXT |
| 126    | (Other) Underlying Asset            |           | Product Type<br>FXEXT |
| 127    | (Other) Full Termination Indicator  |           | Product Type<br>FXEXT |
| 128    | (Other) Final Maturity Date         |           | Product Type<br>FXEXT |

**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               |
|--------|----------------------------------------------------------------------|-------------------------------|-----------------------|
| 129    | (Other) Exchanged Currency Payer ID - First Currency                 | Trade Counterparty Identifier | Product Type<br>FXEXT |
| 130    | (Other) Exchanged Currency Payer ID Type - First Currency            | ID Type                       | Product Type<br>FXEXT |
| 131    | (Other) Exchanged Currency Payer Party Name - First Currency         | Party Name                    | Product Type<br>FXEXT |
| 132    | (Other) Exchanged Currency Payment Amount Currency - First Currency  |                               | Product Type<br>FXEXT |
| 133    | (Other) Exchanged Currency Payment Amount - First Currency           |                               | Product Type<br>FXEXT |
| 134    | (Other) Exchanged Currency Payer ID - Second Currency                | Trade Counterparty Identifier | Product Type<br>FXEXT |
| 135    | (Other) Exchanged Currency Payer ID Type - Second Currency           | ID Type                       | Product Type<br>FXEXT |
| 136    | (Other) Exchanged Currency Payer Party Name - Second Currency        | Party Name                    | Product Type<br>FXEXT |
| 137    | (Other) Exchanged Currency Payment Amount Currency - Second Currency |                               | Product Type<br>FXEXT |
| 138    | (Other) Exchanged Currency Payment Amount - Second Currency          |                               | Product Type<br>FXEXT |
| 139    | (Other) Exchange Rate - Quote Basis                                  |                               | Product Type<br>FXEXT |
| 140    | (Other) Exchange Rate                                                |                               | Product Type<br>FXEXT |
| 141    | (Other) Swap Link ID                                                 |                               | Product Type<br>FXEXT |
| 142    | (Other) Put Notional Currency                                        |                               | Product Type<br>FXEXT |
| 143    | (Other) Put Notional Amount                                          |                               | Product Type<br>FXEXT |
| 144    | (Other) Call Notional Currency                                       |                               | Product Type<br>FXEXT |
| 145    | (Other) Call Notional Amount                                         |                               | Product Type<br>FXEXT |
| 146    | (Other) Strike Price - Quote Basis                                   |                               | Product Type<br>FXEXT |

| Col. # | Field Name                                      | Data Name | Remarks               |
|--------|-------------------------------------------------|-----------|-----------------------|
| 147    | (Other) Premium Payer ID                        |           | Product Type<br>FXEXT |
| 148    | (Other) Premium Payer ID Type                   |           | Product Type<br>FXEXT |
| 149    | (Other) Premium Payer Party Name                |           | Product Type<br>FXEXT |
| 150    | (Other) Premium Currency                        |           | Product Type<br>FXEXT |
| 151    | (Other) Premium Amount                          |           | Product Type<br>FXEXT |
| 152    | (Other) Option Effective Date - Unadjusted Date |           | Product Type<br>FXEXT |
| 153    | (Other) Settlement Currency                     |           | Product Type<br>FXEXT |
| 154    | (Other) Fixing Date                             |           | Product Type<br>FXEXT |
| 155    | (Other) Asian Rate Source                       |           | Product Type<br>FXEXT |
| 156    | (Other) Asian Observation Period Start Date     |           | Product Type<br>FXEXT |
| 157    | (Other) Asian Observation Period End Date       |           | Product Type<br>FXEXT |
| 158    | (Other) Asian Observation Frequency             |           | Product Type<br>FXEXT |
| 159    | (Other) Asian Observation Rate Quote Basis      |           | Product Type<br>FXEXT |
| 160    | (Other) Barrier Type                            |           | Product Type<br>FXEXT |
| 161    | (Other) Barrier Direction                       |           | Product Type<br>FXEXT |
| 162    | (Other) Barrier Trigger Rate                    |           | Product Type<br>FXEXT |
| 163    | (Other) Barrier Trigger Rate Source             |           | Product Type<br>FXEXT |
| 164    | (Other) Barrier Trigger Rate Quote Basis        |           | Product Type<br>FXEXT |
| 165    | (Other) Barrier Observation Period Start Date   |           | Product Type<br>FXEXT |
| 166    | (Other) Barrier Observation Period End Date     |           | Product Type<br>FXEXT |
| 167    | (Other) Barrier Observation Date Point          |           | Product Type<br>FXEXT |

| Col. # | Field Name                                 | Data Name         | Remarks                                      |
|--------|--------------------------------------------|-------------------|----------------------------------------------|
| 168    | (Other) Digital Touch Condition            |                   | Product Type<br>FXEXT                        |
| 169    | (Other) Digital Touch Direction            |                   | Product Type<br>FXEXT                        |
| 170    | (Other) Digital Trigger Condition          |                   | Product Type<br>FXEXT                        |
| 171    | (Other) Digital Trigger Rate               |                   | Product Type<br>FXEXT                        |
| 172    | (Other) Digital Trigger Rate Source        |                   | Product Type<br>FXEXT                        |
| 173    | (Other) Digital Trigger Rate Quote Basis   |                   | Product Type<br>FXEXT                        |
| 174    | (Other) Digital Option Payout Currency     |                   | Product Type<br>FXEXT                        |
| 175    | (Other) Digital Option Payout Amount       |                   | Product Type<br>FXEXT                        |
| 176    | (Other) Digital Option Payout Style        |                   | Product Type<br>FXEXT                        |
| 177    | (Other) Flexi Execution Period Start Date  |                   | Product Type<br>FXEXT                        |
| 178    | (Other) Flexi Execution Period Expiry Date |                   | Product Type<br>FXEXT                        |
| 179    | (Other) Attachment Submitting Date Time    |                   | Product Type<br>FXEXT<br><br>List of Values. |
| 180    | (Other) Attachment File Name               |                   | Product Type<br>FXEXT<br><br>List of Values. |
| 181    | (Other) Attachment Submitting Party        |                   | Product Type<br>FXEXT<br><br>List of Values. |
| 182    | (Other) Attachment Submitting User ID      |                   | Product Type<br>FXEXT<br><br>List of Values. |
| 183    | (Other) Attachment Remark                  | Attachment Remark | Product Type<br>FXEXT<br><br>List of Values. |

**(c) Equity Derivatives**



**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                                                                                                                   |    |  |       |       |       |       |
|--------|----------------------------------------------------------------------------------|-------------------------------|---------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|
| 1      | Asset Class                                                                      |                               |                                                                                                                           |    |  |       |       |       |       |
| 2      | Base Product                                                                     |                               |                                                                                                                           |    |  |       |       |       |       |
| 3      | 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                                                                            |                               |                                                                                                                           |    |  |       |       |       |       |
| 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></table> | EQ |  | EQOPT | EQSWP | EQVSW | EQDSW |
| 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 - Unique Swap Identifier (UTI-USI) Indicator       |                               |                                                                                                                           |    |  |       |       |       |       |
| 11     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID     |                               |                                                                                                                           |    |  |       |       |       |       |
| 12     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |                               |                                                                                                                           |    |  |       |       |       |       |
| 13     | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |                               |                                                                                                                           |    |  |       |       |       |       |
| 14     | Global Unique Transaction Identifier (Global UTI)                                |                               |                                                                                                                           |    |  |       |       |       |       |
| 15     | Confirmation Platform ID                                                         |                               |                                                                                                                           |    |  |       |       |       |       |
| 16     | CP Trade Reference                                                               |                               |                                                                                                                           |    |  |       |       |       |       |
| 17     | Bilateral Comments                                                               |                               |                                                                                                                           |    |  |       |       |       |       |
| 18     | Special Terms Indicator                                                          |                               |                                                                                                                           |    |  |       |       |       |       |
| 19     | Special Terms Brief Description                                                  | Special Terms                 |                                                                                                                           |    |  |       |       |       |       |
| 20     | Participant                                                                      | Participant ID                |                                                                                                                           |    |  |       |       |       |       |
| 21     | Participant’s LEI                                                                | LEI                           |                                                                                                                           |    |  |       |       |       |       |
| 22     | Participant Reporting For                                                        | Trade Counterparty Identifier |                                                                                                                           |    |  |       |       |       |       |

| Col. # | Field Name                                              | Data Name                     | Remarks                                  |
|--------|---------------------------------------------------------|-------------------------------|------------------------------------------|
| 23     | Participant Reporting For ID Type                       | ID Type                       |                                          |
| 24     | Participant Reporting For (Original Input Code)         | Trade Counterparty Identifier |                                          |
| 25     | Participant Reporting For ID Type (Original Input Code) | ID Type                       |                                          |
| 26     | Participant Reporting For's LEI                         | LEI                           |                                          |
| 27     | Participant Reporting For Place of Incorporation        |                               |                                          |
| 28     | Counterparty                                            | Trade Counterparty Identifier |                                          |
| 29     | Counterparty ID Type                                    | ID Type                       |                                          |
| 30     | Counterparty (Original Input Code)                      | Trade Counterparty Identifier |                                          |
| 31     | Counterparty ID Type (Original Input Code)              | ID Type                       |                                          |
| 32     | Counterparty Participant's LEI                          | LEI                           |                                          |
| 33     | Counterparty Place of Incorporation                     |                               |                                          |
| 34     | Trade Party ID                                          | Trade Counterparty Identifier | Trade party ID of the participant.       |
| 35     | Trade Party ID Type                                     | ID Type                       | Trade party ID type of the participant.  |
| 36     | Trade Party Name                                        | Party Name                    | Trade party name of the participant.     |
| 37     | Trade Party ID - Counterparty                           | Trade Counterparty Identifier | Trade party ID of the counterparty.      |
| 38     | Trade Party ID Type - Counterparty                      | ID Type                       | Trade party ID type of the counterparty. |
| 39     | Trade Party Name - Counterparty                         | Party Name                    | Trade party name of the counterparty.    |
| 40     | Trade Date                                              |                               |                                          |
| 41     | Industrial Sector                                       |                               |                                          |
| 42     | Counterparty Industrial Sector                          |                               |                                          |
| 43     | Clearing                                                |                               |                                          |
| 44     | Central Counterparty ID                                 |                               |                                          |
| 45     | Clearing Broker ID                                      | Trade Counterparty Identifier |                                          |

**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                          |
|--------|-----------------------------------------|-------------------------------|----------------------------------|
| 46     | Clearing Broker ID Type                 | ID Type                       |                                  |
| 47     | Clearing Broker Party Name              | Party Name                    |                                  |
| 48     | Counterparty Clearing Broker ID         | Trade Counterparty Identifier |                                  |
| 49     | Counterparty Clearing Broker ID Type    | ID Type                       |                                  |
| 50     | Counterparty Clearing Broker Party Name | Party Name                    |                                  |
| 51     | Reference Branch of Trade Party         |                               |                                  |
| 52     | Reference Branch of Counter Trade Party |                               |                                  |
| 53     | Desk ID                                 |                               |                                  |
| 54     | Remarks 1                               |                               |                                  |
| 55     | Remarks 2                               |                               |                                  |
| 56     | Compression                             |                               |                                  |
| 57     | Offshore Currency Indicator             |                               |                                  |
| 58     | Last Reconciliation Status              |                               |                                  |
| 59     | Last Reconciliation Status Update Time  |                               |                                  |
| 60     | Buyer ID                                | Trade Counterparty Identifier | EQ<br>EQSWP EQOPT                |
| 61     | Buyer ID Type                           | ID Type                       | EQ<br>EQSWP EQOPT                |
| 62     | Buyer Name                              | Party Name                    | EQ<br>EQSWP EQOPT                |
| 63     | Seller ID                               | Trade Counterparty Identifier | EQ<br>EQSWP EQOPT                |
| 64     | Seller ID Type                          | ID Type                       | EQ<br>EQSWP EQOPT                |
| 65     | Seller Name                             | Party Name                    | EQ<br>EQSWP EQOPT                |
| 66     | Underlying Asset - Asset Type           |                               | EQ<br>EQOPT EQSWP<br>EQVSW EQDSW |
| 67     | Underlying Asset - ID Type              |                               | EQ<br>EQOPT EQSWP<br>EQVSW EQDSW |

| Col. # | Field Name                                         | Data Name | Remarks                          |
|--------|----------------------------------------------------|-----------|----------------------------------|
| 68     | Underlying Asset - Instrument ID                   |           | EQ<br>EQOPT EQSWP<br>EQVSW EQDSW |
| 69     | Underlying Asset - Name                            |           | EQ<br>EQOPT EQSWP<br>EQVSW EQDSW |
| 70     | Underlying Asset - Exchange ID                     |           | EQ<br>EQOPT EQSWP<br>EQVSW EQDSW |
| 71     | Underlying Asset - Related Exchange ID             |           | EQ<br>EQOPT EQSWP<br>EQVSW EQDSW |
| 72     | Underlying Asset - Open Unit                       |           | EQ<br>EQOPT EQSWP<br>EQVSW EQDSW |
| 73     | Underlying Asset - Place of Issuance Incorporation |           | EQ<br>EQOPT EQSWP<br>EQVSW EQDSW |
| 74     | Settlement Method                                  |           | EQ<br>EQOPT EQSWP<br>EQVSW EQDSW |
| 75     | Settlement Currency                                |           | EQ<br>EQOPT EQSWP<br>EQVSW EQDSW |
| 76     | Option Type                                        |           | EQ<br>EQOPT                      |
| 77     | Option Notional Currency                           |           | EQ<br>EQOPT                      |
| 78     | Option Notional Amount                             |           | EQ<br>EQOPT                      |
| 79     | Strike Price Currency                              |           | EQ<br>EQOPT                      |
| 80     | Strike Price                                       |           | EQ<br>EQOPT                      |
| 81     | Number of Options                                  |           | EQ<br>EQOPT                      |
| 82     | Option Entitlement                                 |           | EQ<br>EQOPT                      |
| 83     | Valuation Date - Unadjusted Date                   |           | EQ<br>EQOPT                      |
| 84     | Option Style                                       |           | EQ<br>EQOPT                      |
| 85     | Commencement Date - Unadjusted Date                |           | EQ<br>EQOPT                      |

**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                          |
|--------|---------------------------------------------------|-------------------------------|----------------------------------|
| 86     | Expiration Date - Unadjusted Date                 |                               | EQ<br>EQOPT <input type="text"/> |
| 87     | Option Premium Payer ID                           | Trade Counterparty Identifier | EQ<br>EQOPT <input type="text"/> |
| 88     | Option Premium Payer ID Type                      | ID Type                       | EQ<br>EQOPT <input type="text"/> |
| 89     | Option Premium Payer Name                         | Party Name                    | EQ<br>EQOPT <input type="text"/> |
| 90     | Option Premium Payment Amount Currency            |                               | EQ<br>EQOPT <input type="text"/> |
| 91     | Option Premium Payment Amount                     |                               | EQ<br>EQOPT <input type="text"/> |
| 92     | Optional Early Termination Indicator              |                               | EQ<br>EQSWP <input type="text"/> |
| 93     | Optional Early Termination Date                   |                               | EQ<br>EQSWP <input type="text"/> |
| 94     | Optional Early Termination Electing Party ID      | Trade Counterparty Identifier | EQ<br>EQSWP <input type="text"/> |
| 95     | Optional Early Termination Electing Party ID Type | ID Type                       | EQ<br>EQSWP <input type="text"/> |
| 96     | Optional Early Termination Electing Party Name    | Party Name                    | EQ<br>EQSWP <input type="text"/> |
| 97     | Interest Leg Payer ID                             | Trade Counterparty Identifier | EQ<br>EQSWP <input type="text"/> |
| 98     | Interest Leg Payer ID Type                        | ID Type                       | EQ<br>EQSWP <input type="text"/> |
| 99     | Interest Leg Payer Name                           | Party Name                    | EQ<br>EQSWP <input type="text"/> |
| 100    | Interest Leg Receiver ID                          | Trade Counterparty Identifier | EQ<br>EQSWP <input type="text"/> |
| 101    | Interest Leg Receiver ID Type                     | ID Type                       | EQ<br>EQSWP <input type="text"/> |
| 102    | Interest Leg Receiver Name                        | Party Name                    | EQ<br>EQSWP <input type="text"/> |
| 103    | Interest Leg Effective Date - Unadjusted Date     |                               | EQ<br>EQSWP <input type="text"/> |
| 104    | Interest Leg Termination Date - Unadjusted Date   |                               | EQ<br>EQSWP <input type="text"/> |

**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     |
|--------|-----------------------------------------------|-------------------------------|-------------|
| 105    | Interest Leg Notional Currency                |                               | EQ<br>EQSWP |
| 106    | Interest Leg Notional Amount                  |                               | EQ<br>EQSWP |
| 107    | Floating Rate Option                          |                               | EQ<br>EQSWP |
| 108    | Floating Rate Spread                          |                               | EQ<br>EQSWP |
| 109    | Designated Maturity Period                    |                               | EQ<br>EQSWP |
| 110    | Fixed Rate                                    |                               | EQ<br>EQSWP |
| 111    | Equity Leg Payer ID                           | Trade Counterparty Identifier | EQ<br>EQSWP |
| 112    | Equity Leg Payer ID Type                      | ID Type                       | EQ<br>EQSWP |
| 113    | Equity Leg Payer Name                         | Party Name                    | EQ<br>EQSWP |
| 114    | Equity Leg Receiver ID                        | Trade Counterparty Identifier | EQ<br>EQSWP |
| 115    | Equity Leg Receiver ID Type                   | ID Type                       | EQ<br>EQSWP |
| 116    | Equity Leg Receiver Name                      | Party Name                    | EQ<br>EQSWP |
| 117    | Equity Leg Effective Date - Unadjusted Date   |                               | EQ<br>EQSWP |
| 118    | Equity Leg Termination Date - Unadjusted Date |                               | EQ<br>EQSWP |
| 119    | Equity Leg Initial Price Currency             |                               | EQ<br>EQSWP |
| 120    | Equity Leg Initial Price Amount               |                               | EQ<br>EQSWP |
| 121    | Deal Notional Amount Currency                 |                               | EQ<br>EQSWP |
| 122    | Deal Notional Amount                          |                               | EQ<br>EQSWP |
| 123    | Final Valuation Date - Unadjusted Date        |                               | EQ<br>EQSWP |
| 124    | Equity Leg Valuation Date - Unadjusted Date   |                               | EQ<br>EQSWP |
| 125    | Equity Leg Type of Return                     |                               | EQ<br>EQSWP |

| Col. # | Field Name                                      | Data Name                     | Remarks     |
|--------|-------------------------------------------------|-------------------------------|-------------|
| 126    | Variance Payer ID                               | Trade Counterparty Identifier | EQ<br>EQVSW |
| 127    | Variance Payer ID Type                          | ID Type                       | EQ<br>EQVSW |
| 128    | Variance Payer Name                             | Party Name                    | EQ<br>EQVSW |
| 129    | Variance Receiver ID                            | Trade Counterparty Identifier | EQ<br>EQVSW |
| 130    | Variance Receiver ID Type                       | ID Type                       | EQ<br>EQVSW |
| 131    | Variance Receiver Name                          | Party Name                    | EQ<br>EQVSW |
| 132    | Variance Leg Effective Date - Unadjusted Date   |                               | EQ<br>EQVSW |
| 133    | Variance Leg Termination Date - Unadjusted Date |                               | EQ<br>EQVSW |
| 134    | Variance Leg Valuation Date - Unadjusted Date   |                               | EQ<br>EQVSW |
| 135    | Observation Start Date - Unadjusted Date        |                               | EQ<br>EQVSW |
| 136    | Observation End Date - Unadjusted Date          |                               | EQ<br>EQVSW |
| 137    | Variance Amount Currency                        |                               | EQ<br>EQVSW |
| 138    | Variance Amount                                 |                               | EQ<br>EQVSW |
| 139    | Vega Notional Currency                          |                               | EQ<br>EQVSW |
| 140    | Vega Notional Amount                            |                               | EQ<br>EQVSW |
| 141    | Volatility Strike Price                         |                               | EQ<br>EQVSW |
| 142    | Variance Strike Price                           |                               | EQ<br>EQVSW |
| 143    | Variance Cap Indicator                          |                               | EQ<br>EQVSW |
| 144    | Variance Cap                                    |                               | EQ<br>EQVSW |
| 145    | Variance Cap Factor                             |                               | EQ<br>EQVSW |

| Col. # | Field Name                                      | Data Name                     | Remarks                    |
|--------|-------------------------------------------------|-------------------------------|----------------------------|
| 146    | Variance Leg Type of Return                     |                               | EQ<br>EQVSW                |
| 147    | Variance Leg Initial Price Currency             |                               | EQ<br>EQVSW                |
| 148    | Variance Leg Initial Price Amount               |                               | EQ<br>EQVSW                |
| 149    | Final Price Currency                            |                               | EQ<br>EQVSW                |
| 150    | Final Price Amount                              |                               | EQ<br>EQVSW                |
| 151    | Reference Currency                              |                               | EQ<br>EQSWP EQOPT<br>EQVSW |
| 152    | Dividend Amount Payer ID                        | Trade Counterparty Identifier | EQ<br>EQDSW                |
| 153    | Dividend Amount Payer ID Type                   | ID Type                       | EQ<br>EQDSW                |
| 154    | Dividend Amount Payer Name                      | Party Name                    | EQ<br>EQDSW                |
| 155    | Dividend Amount Receiver ID                     | Trade Counterparty Identifier | EQ<br>EQDSW                |
| 156    | Dividend Amount Receiver ID Type                | ID Type                       | EQ<br>EQDSW                |
| 157    | Dividend Amount Receiver Name                   | Party Name                    | EQ<br>EQDSW                |
| 158    | Dividend Leg Effective Date - Unadjusted Date   |                               | EQ<br>EQDSW                |
| 159    | Dividend Leg Termination Date - Unadjusted Date |                               | EQ<br>EQDSW                |
| 160    | Dividend Leg Notional Currency                  |                               | EQ<br>EQDSW                |
| 161    | Dividend Leg Notional Amount                    |                               | EQ<br>EQDSW                |
| 162    | Declared Cash Dividend Percentage               |                               | EQ<br>EQDSW                |
| 163    | Declared Cash Equivalent Dividend Percentage    |                               | EQ<br>EQDSW                |
| 164    | Dividend Period Period Start Date               |                               | EQ<br>EQDSW                |
| 165    | Dividend Period Period End Date                 |                               | EQ<br>EQDSW                |



| Col. # | Field Name                                   | Data Name                     | Remarks     |
|--------|----------------------------------------------|-------------------------------|-------------|
| 166    | Dividend Period Period Fixed Strike          |                               | EQ<br>EQDSW |
| 167    | Dividend Period Dividend Payment Date        |                               | EQ<br>EQDSW |
| 168    | Dividend Period Valuation Date               |                               | EQ<br>EQDSW |
| 169    | Special Dividends                            |                               | EQ<br>EQDSW |
| 170    | Material Non-Cash Dividend                   |                               | EQ<br>EQDSW |
| 171    | Fixed Amount Payer ID                        | Trade Counterparty Identifier | EQ<br>EQDSW |
| 172    | Fixed Amount Payer ID Type                   | ID Type                       | EQ<br>EQDSW |
| 173    | Fixed Amount Payer Name                      | Party Name                    | EQ<br>EQDSW |
| 174    | Fixed Amount Receiver ID                     | Trade Counterparty Identifier | EQ<br>EQDSW |
| 175    | Fixed Amount Receiver ID Type                | ID Type                       | EQ<br>EQDSW |
| 176    | Fixed Amount Receiver Name                   | Party Name                    | EQ<br>EQDSW |
| 177    | Fixed Leg Effective Date - Unadjusted Date   |                               | EQ<br>EQDSW |
| 178    | Fixed Leg Termination Date - Unadjusted Date |                               | EQ<br>EQDSW |
| 179    | Period Fixed Amount Currency                 |                               | EQ<br>EQDSW |
| 180    | Period Fixed Amount                          |                               | EQ<br>EQDSW |
| 181    | Fixed Amount Payment Date Offset             |                               | EQ<br>EQDSW |
| 182    | Fixed Amount Payment Date                    |                               | EQ<br>EQDSW |
| 183    | (Other) OTC Derivatives Product Taxonomy     |                               | EQ<br>EQEXT |
| 184    | (Other) Hybrid-Other Asset Class             |                               | EQ<br>EQEXT |
| 185    | (Other) Buyer ID                             | Trade Counterparty Identifier | EQ<br>EQEXT |

**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     |
|--------|-----------------------------------------------|-------------------------------|-------------|
| 186    | (Other) Buyer ID Type                         | ID Type                       | EQ<br>EQEXT |
| 187    | (Other) Buyer Name                            | Party Name                    | EQ<br>EQEXT |
| 188    | (Other) Seller ID                             | Trade Counterparty Identifier | EQ<br>EQEXT |
| 189    | (Other) Seller ID Type                        | ID Type                       | EQ<br>EQEXT |
| 190    | (Other) Seller Name                           | Party Name                    | EQ<br>EQEXT |
| 191    | (Other) Effective Date - Leg 1                |                               | EQ<br>EQEXT |
| 192    | (Other) Termination Date - Leg 1              |                               | EQ<br>EQEXT |
| 193    | (Other) Effective Date - Leg 2                |                               | EQ<br>EQEXT |
| 194    | (Other) Termination Date - Leg 2              |                               | EQ<br>EQEXT |
| 195    | (Other) Expiration Date - Unadjusted Date     |                               | EQ<br>EQEXT |
| 196    | (Other) Full Termination Indicator            |                               | EQ<br>EQEXT |
| 197    | (Other) Option Entitlement                    |                               | EQ<br>EQEXT |
| 198    | (Other) Number of Options                     |                               | EQ<br>EQEXT |
| 199    | (Other) Option Type                           |                               | EQ<br>EQEXT |
| 200    | (Other) Commencement Date - Unadjusted Date   |                               | EQ<br>EQEXT |
| 201    | (Other) Option Style                          |                               | EQ<br>EQEXT |
| 202    | (Other) Strike Price Currency                 |                               | EQ<br>EQEXT |
| 203    | (Other) Strike Price                          |                               | EQ<br>EQEXT |
| 204    | (Other) Final Maturity Date                   |                               | EQ<br>EQEXT |
| 205    | (Other) Underlying Asset - Leg 1 - Asset Type |                               | EQ<br>EQEXT |
| 206    | (Other) Underlying Asset - Leg 1 - ID Type    |                               | EQ<br>EQEXT |

**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                      |
|--------|--------------------------------------------------------------------|-----------|------------------------------|
| 207    | (Other) Underlying Asset - Leg 1 - Instrument ID                   |           | EQ<br>EQEXT                  |
| 208    | (Other) Underlying Asset - Leg 1 - Name                            |           | EQ<br>EQEXT                  |
| 209    | (Other) Underlying Asset - Leg 1 - Exchange ID                     |           | EQ<br>EQEXT                  |
| 210    | (Other) Underlying Asset - Leg 1 - Related Exchange ID             |           | EQ<br>EQEXT                  |
| 211    | (Other) Underlying Asset - Leg 1 - Open Unit                       |           | EQ<br>EQEXT                  |
| 212    | (Other) Underlying Asset - Leg 1 - Place of Issuance Incorporation |           | EQ<br>EQEXT                  |
| 213    | (Other) Underlying Asset - Leg 2 - Asset Type                      |           | EQ<br>EQEXT                  |
| 214    | (Other) Underlying Asset - Leg 2 - ID Type                         |           | EQ<br>EQEXT                  |
| 215    | (Other) Underlying Asset - Leg 2 - Instrument ID                   |           | EQ<br>EQEXT                  |
| 216    | (Other) Underlying Asset - Leg 2 - Name                            |           | EQ<br>EQEXT                  |
| 217    | (Other) Underlying Asset - Leg 2 - Exchange ID                     |           | EQ<br>EQEXT                  |
| 218    | (Other) Underlying Asset - Leg 2 - Related Exchange ID             |           | EQ<br>EQEXT                  |
| 219    | (Other) Underlying Asset - Leg 2 - Open Unit                       |           | EQ<br>EQEXT                  |
| 220    | (Other) Underlying Asset - Leg 2 - Place of Issuance Incorporation |           | EQ<br>EQEXT                  |
| 221    | (Other) Settlement Method                                          |           | EQ<br>EQEXT                  |
| 222    | (Other) Settlement Currency                                        |           | EQ<br>EQEXT                  |
| 223    | (Other) Notional - Leg 1 - Currency                                |           | EQ<br>EQEXT                  |
| 224    | (Other) Notional - Leg 1 - Amount                                  |           | EQ<br>EQEXT                  |
| 225    | (Other) Notional - Leg 2 - Currency                                |           | EQ<br>EQEXT                  |
| 226    | (Other) Notional - Leg 2 - Amount                                  |           | Applicable to<br>EQ<br>EQEXT |

**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     |
|--------|--------------------------------------------------|-------------------------------|-------------|
| 227    | (Other) Premium Payer ID                         | Trade Counterparty Identifier | EQ<br>EQEXT |
| 228    | (Other) Premium Payer ID Type                    | ID Type                       | EQ<br>EQEXT |
| 229    | (Other) Premium Payer Name                       | Party Name                    | EQ<br>EQEXT |
| 230    | (Other) Premium Payment Amount Currency          |                               | EQ<br>EQEXT |
| 231    | (Other) Premium Payment Amount                   |                               | EQ<br>EQEXT |
| 232    | (Other) Variance Payer ID                        | Trade Counterparty Identifier | EQ<br>EQEXT |
| 233    | (Other) Variance Payer ID Type                   | ID Type                       | EQ<br>EQEXT |
| 234    | (Other) Variance Payer Name                      | Party Name                    | EQ<br>EQEXT |
| 235    | (Other) Variance Receiver ID                     | Trade Counterparty Identifier | EQ<br>EQEXT |
| 236    | (Other) Variance Receiver ID Type                | ID Type                       | EQ<br>EQEXT |
| 237    | (Other) Variance Receiver Name                   | Party Name                    | EQ<br>EQEXT |
| 238    | (Other) Valuation Date - Unadjusted Date         |                               | EQ<br>EQEXT |
| 239    | (Other) Observation Start Date - Unadjusted Date |                               | EQ<br>EQEXT |
| 240    | (Other) Observation End Date - Unadjusted Date   |                               | EQ<br>EQEXT |
| 241    | (Other) Variance Amount Currency                 |                               | EQ<br>EQEXT |
| 242    | (Other) Variance Amount                          |                               | EQ<br>EQEXT |
| 243    | (Other) Vega Notional Currency                   |                               | EQ<br>EQEXT |
| 244    | (Other) Vega Notional Amount                     |                               | EQ<br>EQEXT |
| 245    | (Other) Volatility Strike Price Currency         |                               | EQ<br>EQEXT |
| 246    | (Other) Volatility Strike Price Amount           |                               | EQ<br>EQEXT |

| Col. # | Field Name                                                | Data Name                     | Remarks                                  |
|--------|-----------------------------------------------------------|-------------------------------|------------------------------------------|
| 247    | (Other) Variance Strike Price Currency                    |                               | EQ<br>EQEXT                              |
| 248    | (Other) Variance Strike Price Amount                      |                               | EQ<br>EQEXT                              |
| 249    | (Other) Variance Cap                                      |                               | EQ<br>EQEXT                              |
| 250    | (Other) Variance Leg Type of Return                       |                               | EQ<br>EQEXT                              |
| 251    | (Other) Reference Currency                                |                               | EQ<br>EQEXT                              |
| 252    | (Other) Optional Early Termination Date                   |                               | EQ<br>EQEXT                              |
| 253    | (Other) Optional Early Termination Electing Party ID      | Trade Counterparty Identifier | EQ<br>EQEXT                              |
| 254    | (Other) Optional Early Termination Electing Party ID Type | ID Type                       | EQ<br>EQEXT                              |
| 255    | (Other) Optional Early Termination Electing Party Name    | Party Name                    | EQ<br>EQEXT                              |
| 256    | (Other) Attachment Submitting Date Time                   |                               | Product Type<br>EQEXT<br>List of Values. |
| 257    | (Other) Attachment File Name                              |                               | Product Type<br>EQEXT<br>List of Values. |
| 258    | (Other) Attachment Submitting Party                       |                               | Product Type<br>EQEXT<br>List of Values. |
| 259    | (Other) Attachment Submitting User ID                     |                               | Product Type<br>EQEXT<br>List of Values. |
| 260    | (Other) Attachment Remark                                 | Attachment Remark             | Product Type<br>EQEXT<br>List of Values. |

**(d) Credit Derivatives**

| Col. # | Field Name  | Data Name | Remarks |
|--------|-------------|-----------|---------|
| 1      | Asset Class |           |         |

| Col. # | Field Name                                                                       | Data Name                     | Remarks                                                                                                                                                        |    |  |       |       |       |       |       |       |
|--------|----------------------------------------------------------------------------------|-------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|
| 2      | Base Product                                                                     |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 3      | 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                                                                            |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 4      | 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                                                                            |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 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 - Unique Swap Identifier (UTI-USI) Indicator       |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 11     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID     |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 12     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 13     | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 14     | Global Unique Transaction Identifier (Global UTI)                                |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 15     | Confirmation Platform ID                                                         |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 16     | CP Trade Reference                                                               |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 17     | Bilateral Comments                                                               |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 18     | Special Terms Indicator                                                          |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 19     | Special Terms Brief Description                                                  | Special Terms                 |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 20     | Participant                                                                      | Participant ID                |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 21     | Participant’s LEI                                                                | LEI                           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 22     | Participant Reporting For                                                        | Trade Counterparty Identifier |                                                                                                                                                                |    |  |       |       |       |       |       |       |

| Col. # | Field Name                                              | Data Name                     | Remarks                                  |
|--------|---------------------------------------------------------|-------------------------------|------------------------------------------|
| 23     | Participant Reporting For ID Type                       | ID Type                       |                                          |
| 24     | Participant Reporting For (Original Input Code)         | Trade Counterparty Identifier |                                          |
| 25     | Participant Reporting For ID Type (Original Input Code) | ID Type                       |                                          |
| 26     | Participant Reporting For's LEI                         | LEI                           |                                          |
| 27     | Participant Reporting For Place of Incorporation        |                               |                                          |
| 28     | Counterparty                                            | Trade Counterparty Identifier |                                          |
| 29     | Counterparty ID Type                                    | ID Type                       |                                          |
| 30     | Counterparty (Original Input Code)                      | Trade Counterparty Identifier |                                          |
| 31     | Counterparty ID Type (Original Input Code)              | ID Type                       |                                          |
| 32     | Counterparty Participant's LEI                          | LEI                           |                                          |
| 33     | Counterparty Place of Incorporation                     |                               |                                          |
| 34     | Trade Party ID                                          | Trade Counterparty Identifier | Trade party ID of the participant.       |
| 35     | Trade Party ID Type                                     | ID Type                       | Trade party ID type of the participant.  |
| 36     | Trade Party Name                                        | Party Name                    | Trade party name of the participant.     |
| 37     | Trade Party ID - Counterparty                           | Trade Counterparty Identifier | Trade party ID of the counterparty.      |
| 38     | Trade Party ID Type - Counterparty                      | ID Type                       | Trade party ID type of the counterparty. |
| 39     | Trade Party Name - Counterparty                         | Party Name                    | Trade party name of the counterparty.    |
| 40     | Trade Date                                              |                               |                                          |
| 41     | Industrial Sector                                       |                               |                                          |
| 42     | Counterparty Industrial Sector                          |                               |                                          |
| 43     | Clearing                                                |                               |                                          |
| 44     | Central Counterparty ID                                 |                               |                                          |
| 45     | Clearing Broker ID                                      | Trade Counterparty Identifier |                                          |

| Col. # | Field Name                              | Data Name                     | Remarks                                                                                                                                                        |    |  |       |       |       |       |       |       |
|--------|-----------------------------------------|-------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|
| 46     | Clearing Broker ID Type                 | ID Type                       |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 47     | Clearing Broker Party Name              | Party Name                    |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 48     | Counterparty Clearing Broker ID         | Trade Counterparty Identifier |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 49     | Counterparty Clearing Broker ID Type    | ID Type                       |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 50     | Counterparty Clearing Broker Party Name | Party Name                    |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 51     | Reference Branch of Trade Party         |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 52     | Reference Branch of Counter Trade Party |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 53     | Desk ID                                 |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 54     | Remarks 1                               |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 55     | Remarks 2                               |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 56     | Compression                             |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 57     | Offshore Currency Indicator             |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 58     | Last Reconciliation Status              |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 59     | Last Reconciliation Status Update Time  |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 60     | 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                                   |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 61     | 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                                   |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 62     | 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                                   |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 63     | 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                                   |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 64     | 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                                   |                               |                                                                                                                                                                |    |  |       |       |       |       |       |       |



| Col. # | Field Name                                   | Data Name        | Remarks                                                                                                                                                                |    |  |       |       |       |       |       |       |
|--------|----------------------------------------------|------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|
| 65     | 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                                        |                  |                                                                                                                                                                        |    |  |       |       |       |       |       |       |
| 66     | 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                                        |                  |                                                                                                                                                                        |    |  |       |       |       |       |       |       |
| 67     | 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                                        |                  |                                                                                                                                                                        |    |  |       |       |       |       |       |       |
| 68     | 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                                        |                  |                                                                                                                                                                        |    |  |       |       |       |       |       |       |
| 69     | Reference Entity - ID Type                   |                  | <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table> <p>The type of identification code of the reference entity.</p>                   | CD |  | CDSNS | CDSNC |       |       |       |       |
| CD     |                                              |                  |                                                                                                                                                                        |    |  |       |       |       |       |       |       |
| CDSNS  | CDSNC                                        |                  |                                                                                                                                                                        |    |  |       |       |       |       |       |       |
| 70     | Reference Entity - Entity ID                 |                  | <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table> <p>Identification of the reference entity.</p>                                    | CD |  | CDSNS | CDSNC |       |       |       |       |
| CD     |                                              |                  |                                                                                                                                                                        |    |  |       |       |       |       |       |       |
| CDSNS  | CDSNC                                        |                  |                                                                                                                                                                        |    |  |       |       |       |       |       |       |
| 71     | Reference Entity - Entity Name               |                  | <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table> <p>The name of the reference entity.</p>                                          | CD |  | CDSNS | CDSNC |       |       |       |       |
| CD     |                                              |                  |                                                                                                                                                                        |    |  |       |       |       |       |       |       |
| CDSNS  | CDSNC                                        |                  |                                                                                                                                                                        |    |  |       |       |       |       |       |       |
| 72     | Reference Obligation - Asset Type            |                  | <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table> <p>Define the underlying asset, either a listed security or other instrument.</p> | CD |  | CDSNS | CDSNC |       |       |       |       |
| CD     |                                              |                  |                                                                                                                                                                        |    |  |       |       |       |       |       |       |
| CDSNS  | CDSNC                                        |                  |                                                                                                                                                                        |    |  |       |       |       |       |       |       |
| 73     | Reference Obligation - ID Type               |                  | <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table> <p>The type of identification code of the underlying asset.</p>                   | CD |  | CDSNS | CDSNC |       |       |       |       |
| CD     |                                              |                  |                                                                                                                                                                        |    |  |       |       |       |       |       |       |
| CDSNS  | CDSNC                                        |                  |                                                                                                                                                                        |    |  |       |       |       |       |       |       |
| 74     | Reference Obligation - Instrument ID         |                  | <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table> <p>Identification of the underlying asset.</p>                                    | CD |  | CDSNS | CDSNC |       |       |       |       |
| CD     |                                              |                  |                                                                                                                                                                        |    |  |       |       |       |       |       |       |
| CDSNS  | CDSNC                                        |                  |                                                                                                                                                                        |    |  |       |       |       |       |       |       |
| 75     | Reference Obligation - Name                  |                  | <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table> <p>Name of the underlying asset.</p>                                              | CD |  | CDSNS | CDSNC |       |       |       |       |
| CD     |                                              |                  |                                                                                                                                                                        |    |  |       |       |       |       |       |       |
| CDSNS  | CDSNC                                        |                  |                                                                                                                                                                        |    |  |       |       |       |       |       |       |

| Col. # | Field Name                                                | Data Name                     | Remarks                                                                                                                                                                                   |    |  |       |       |       |       |       |       |
|--------|-----------------------------------------------------------|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|
| 76     | Reference Obligation - Place of Issuance Incorporation    |                               | <table><tr><td colspan="2">CD</td></tr><tr><td>CDSNS</td><td>CDSNC</td></tr></table> <p>Place of issuing the underlying asset.</p>                                                        | CD |  | CDSNS | CDSNC |       |       |       |       |
| CD     |                                                           |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| CDSNS  | CDSNC                                                     |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| 77     | 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> <p>The type of identification code of the underlying index.</p> | CD |  | CDITC | CDITI | CDIXC | CDIXI |       |       |
| CD     |                                                           |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                                     |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                                     |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| 78     | 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> <p>Identification of the underlying index.</p>                  | CD |  | CDITC | CDITI | CDIXC | CDIXI |       |       |
| CD     |                                                           |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                                     |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                                     |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| 79     | Index Reference Information - Index Name                  |                               | <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> <p>The name of the index.</p>                                   | CD |  | CDITC | CDITI | CDIXC | CDIXI |       |       |
| CD     |                                                           |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                                     |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                                     |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| 80     | Index Reference Information - Place of Issuance Reference |                               | <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> <p>Place of issuing the underlying index.</p>                   | CD |  | CDITC | CDITI | CDIXC | CDIXI |       |       |
| CD     |                                                           |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                                     |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                                     |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| 81     | Attachment Point                                          |                               | <table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> <p>Lower bound percentage of the loss that the Tranche can endure, expressed as a decimal.</p>       | CD |  | CDITC | CDITI |       |       |       |       |
| CD     |                                                           |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                                     |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| 82     | Exhaustion Point                                          |                               | <table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table> <p>Upper bound percentage of the loss that the Tranche can endure, expressed as a decimal.</p>       | CD |  | CDITC | CDITI |       |       |       |       |
| CD     |                                                           |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                                     |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| 83     | Initial Payment Amount Payer 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                                                     |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| 84     | Initial Payment Amount Payer 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                                                     |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| 85     | Initial Payment Amount Payer 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                                                     |                               |                                                                                                                                                                                           |    |  |       |       |       |       |       |       |

| Col. # | Field Name                              | Data Name                     | Remarks |       |
|--------|-----------------------------------------|-------------------------------|---------|-------|
| 86     | Initial Payment Amount Receiver ID      | Trade Counterparty Identifier | CD      |       |
|        |                                         |                               | CDSNS   | CDSNC |
|        |                                         |                               | CDITC   | CDITI |
|        |                                         |                               | CDIXC   | CDIXI |
| 87     | Initial Payment Amount Receiver ID Type | ID Type                       | CD      |       |
|        |                                         |                               | CDSNS   | CDSNC |
|        |                                         |                               | CDITC   | CDITI |
|        |                                         |                               | CDIXC   | CDIXI |
| 88     | Initial Payment Amount Receiver Name    | Party Name                    | CD      |       |
|        |                                         |                               | CDSNS   | CDSNC |
|        |                                         |                               | CDITC   | CDITI |
|        |                                         |                               | CDIXC   | CDIXI |
| 89     | Initial Payment Date - Adjusted Date    |                               | CD      |       |
|        |                                         |                               | CDSNS   | CDSNC |
|        |                                         |                               | CDITC   | CDITI |
|        |                                         |                               | CDIXC   | CDIXI |
| 90     | Initial Payment Amount Currency         |                               | CD      |       |
|        |                                         |                               | CDSNS   | CDSNC |
|        |                                         |                               | CDITC   | CDITI |
|        |                                         |                               | CDIXC   | CDIXI |
| 91     | Initial Payment Amount                  |                               | CD      |       |
|        |                                         |                               | CDSNS   | CDSNC |
|        |                                         |                               | CDITC   | CDITI |
|        |                                         |                               | CDIXC   | CDIXI |
| 92     | Single Payment Date - Adjusted Date     |                               | CD      |       |
|        |                                         |                               | CDSNS   | CDSNC |
| 93     | Single Payment Amount Currency          |                               | CD      |       |
|        |                                         |                               | CDSNS   | CDSNC |
| 94     | Single Payment Amount                   |                               | CD      |       |
|        |                                         |                               | CDSNS   | CDSNC |
| 95     | Payment Frequency                       |                               | CD      |       |
|        |                                         |                               | CDSNS   | CDSNC |
|        |                                         |                               | CDITC   | CDITI |
|        |                                         |                               | CDIXC   | CDIXI |
| 96     | Fixed Rate (per annum)                  |                               | CD      |       |
|        |                                         |                               | CDSNS   | CDSNC |
|        |                                         |                               | CDITC   | CDITI |
|        |                                         |                               | CDIXC   | CDIXI |
| 97     | Notional Currency                       |                               | CD      |       |
|        |                                         |                               | CDSNS   | CDSNC |
|        |                                         |                               | CDITC   | CDITI |
|        |                                         |                               | CDIXC   | CDIXI |
| 98     | Notional Amount                         |                               | CD      |       |
|        |                                         |                               | CDSNS   | CDSNC |
|        |                                         |                               | CDITC   | CDITI |
|        |                                         |                               | CDIXC   | CDIXI |

| Col. # | Field Name                               | Data Name                     | Remarks                                                                                                                                                                                                                                                                                                                                                     |
|--------|------------------------------------------|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 99     | Restructuring Events                     |                               | <div>CD</div> <div>CDSNS CDSNC</div> <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> |
| 100    | Cash Settlement Currency                 |                               | <div>CD</div> <div>CDSNS CDSNC</div> <div>CDITC CDITI</div> <div>CDIXC CDIXI</div>                                                                                                                                                                                                                                                                          |
| 101    | Physical Settlement Currency             |                               | <div>CD</div> <div>CDSNS CDSNC</div> <div>CDITC CDITI</div> <div>CDIXC CDIXI</div>                                                                                                                                                                                                                                                                          |
| 102    | (Other) OTC Derivatives Product Taxonomy |                               | <div>CD</div> <div>CDEXT</div>                                                                                                                                                                                                                                                                                                                              |
| 103    | (Other) Hybrid-Other Asset Class         |                               | <div>CD</div> <div>CDEXT</div>                                                                                                                                                                                                                                                                                                                              |
| 104    | (Other) Buyer ID                         | Trade Counterparty Identifier | <div>CD</div> <div>CDEXT</div>                                                                                                                                                                                                                                                                                                                              |
| 105    | (Other) Buyer ID Type                    | ID Type                       | <div>CD</div> <div>CDEXT</div>                                                                                                                                                                                                                                                                                                                              |
| 106    | (Other) Buyer Name                       | Party Name                    | <div>CD</div> <div>CDEXT</div>                                                                                                                                                                                                                                                                                                                              |
| 107    | (Other) Seller ID                        | Trade Counterparty Identifier | <div>CD</div> <div>CDEXT</div>                                                                                                                                                                                                                                                                                                                              |
| 108    | (Other) Seller ID Type                   | ID Type                       | <div>CD</div> <div>CDEXT</div>                                                                                                                                                                                                                                                                                                                              |
| 109    | (Other) Seller Name                      | Party Name                    | <div>CD</div> <div>CDEXT</div>                                                                                                                                                                                                                                                                                                                              |
| 110    | (Other) Effective Date - Leg 1           |                               | <div>CD</div> <div>CDEXT</div>                                                                                                                                                                                                                                                                                                                              |
| 111    | (Other) Termination Date - Leg 1         |                               | <div>CD</div> <div>CDEXT</div>                                                                                                                                                                                                                                                                                                                              |
| 112    | (Other) Notional - Leg 1 - Currency      |                               | <div>CD</div> <div>CDEXT</div>                                                                                                                                                                                                                                                                                                                              |
| 113    | (Other) Notional - Leg 1 - Amount        |                               | <div>CD</div> <div>CDEXT</div>                                                                                                                                                                                                                                                                                                                              |
| 114    | (Other) Effective Date - Leg 2           |                               | <div>CD</div> <div>CDEXT</div>                                                                                                                                                                                                                                                                                                                              |

| Col. # | Field Name                                           | Data Name        | Remarks                                                                     |
|--------|------------------------------------------------------|------------------|-----------------------------------------------------------------------------|
| 115    | (Other) Termination Date - Leg 2                     |                  | CD<br>CDEXT                                                                 |
| 116    | (Other) Notional - Leg 2 - Currency                  |                  | CD<br>CDEXT                                                                 |
| 117    | (Other) Notional - Leg 2 - Amount                    |                  | CD<br>CDEXT                                                                 |
| 118    | (Other) Commencement Date                            |                  | CD<br>CDEXT                                                                 |
| 119    | (Other) Expiration Date                              |                  | CD<br>CDEXT                                                                 |
| 120    | (Other) Option Entitlement                           |                  | CD<br>CDEXT                                                                 |
| 121    | (Other) Number of Options                            |                  | CD<br>CDEXT                                                                 |
| 122    | (Other) Option Type                                  |                  | CD<br>CDEXT                                                                 |
| 123    | (Other) Option Style                                 |                  | CD<br>CDEXT                                                                 |
| 124    | (Other) Strike Price Unit                            |                  | CD<br>CDEXT                                                                 |
| 125    | (Other) Strike Price Currency                        |                  | CD<br>CDEXT                                                                 |
| 126    | (Other) Strike Price Amount                          |                  | CD<br>CDEXT                                                                 |
| 127    | (Other) Embedded Option on Swap                      |                  | CD<br>CDEXT                                                                 |
| 128    | (Other) Full Termination Indicator                   |                  | CD<br>CDEXT                                                                 |
| 129    | (Other) Final Maturity Date                          |                  | CD<br>CDEXT                                                                 |
| 130    | (Other) Effective Date - Unadjusted Date             | Effective Date   | CD<br>CDEXT                                                                 |
| 131    | (Other) Scheduled Termination Date - Unadjusted Date | Termination Date | CD<br>CDEXT                                                                 |
| 132    | (Other) Basket Constituent Percentage Weight         |                  | CD<br>CDEXT                                                                 |
| 133    | (Other) Reference Entity - ID Type                   |                  | CD<br>CDEXT<br><br>The type of identification code of the reference entity. |

| Col. # | Field Name                                                        | Data Name | Remarks                                                                                                          |
|--------|-------------------------------------------------------------------|-----------|------------------------------------------------------------------------------------------------------------------|
| 134    | (Other) Reference Entity - Entity ID                              |           | <div>CD</div> <div>CDEXT</div> <p>Identification of the reference entity.</p>                                    |
| 135    | (Other) Reference Entity - Entity Name                            |           | <div>CD</div> <div>CDEXT</div> <p>The name of the reference entity.</p>                                          |
| 136    | (Other) Reference Obligation - Asset Type                         |           | <div>CD</div> <div>CDEXT</div> <p>Define the underlying asset, either a listed security or other instrument.</p> |
| 137    | (Other) Reference Obligation - ID Type                            |           | <div>CD</div> <div>CDEXT</div> <p>The type of identification code of the underlying asset.</p>                   |
| 138    | (Other) Reference Obligation - Instrument ID                      |           | <div>CD</div> <div>CDEXT</div> <p>Identification of the underlying asset.</p>                                    |
| 139    | (Other) Reference Obligation - Name                               |           | <div>CD</div> <div>CDEXT</div> <p>Identification of the underlying asset.</p>                                    |
| 140    | (Other) Reference Obligation - Place of Issuance Incorporation    |           | <div>CD</div> <div>CDEXT</div> <p>Place of issuing the underlying asset.</p>                                     |
| 141    | (Other) Index Reference Information - ID Type                     |           | <div>CD</div> <div>CDEXT</div> <p>The type of identification code of the underlying index.</p>                   |
| 142    | (Other) Index Reference Information - Index ID                    |           | <div>CD</div> <div>CDEXT</div> <p>Identification of the underlying index.</p>                                    |
| 143    | (Other) Index Reference Information - Index Name                  |           | <div>CD</div> <div>CDEXT</div> <p>The name of the index.</p>                                                     |
| 144    | (Other) Index Reference Information - Place of Issuance Reference |           | <div>CD</div> <div>CDEXT</div> <p>Place of issuing the underlying index.</p>                                     |

| Col. # | Field Name                                      | Data Name                     | Remarks                                                                                                    |
|--------|-------------------------------------------------|-------------------------------|------------------------------------------------------------------------------------------------------------|
| 145    | (Other) nth To Default                          |                               | CD<br>CDEXT                                                                                                |
| 146    | (Other) mth To Default                          |                               | CD<br>CDEXT                                                                                                |
| 147    | (Other) Attachment Point                        |                               | CD<br>CDEXT<br><br>Lower bound percentage of the loss that the Tranche can endure, expressed as a decimal. |
| 148    | (Other) Exhaustion Point                        |                               | CD<br>CDEXT<br><br>Upper bound percentage of the loss that the Tranche can endure, expressed as a decimal. |
| 149    | (Other) Initial Payment Amount Payer ID         | Trade Counterparty Identifier | CD<br>CDEXT                                                                                                |
| 150    | (Other) Initial Payment Amount Payer ID Type    | ID Type                       | CD<br>CDEXT                                                                                                |
| 151    | (Other) Initial Payment Amount Payer Name       | Party Name                    | CD<br>CDEXT                                                                                                |
| 152    | (Other) Initial Payment Amount Receiver ID      | Trade Counterparty Identifier | CD<br>CDEXT                                                                                                |
| 153    | (Other) Initial Payment Amount Receiver ID Type | ID Type                       | CD<br>CDEXT                                                                                                |
| 154    | (Other) Initial Payment Amount Receiver Name    | Party Name                    | CD<br>CDEXT                                                                                                |
| 155    | (Other) Initial Payment Amount Currency         |                               | CD<br>CDEXT                                                                                                |
| 156    | (Other) Initial Payment Amount                  |                               | CD<br>CDEXT                                                                                                |
| 157    | (Other) Single Payment Amount Currency          |                               | CD<br>CDEXT                                                                                                |
| 158    | (Other) Single Payment Amount                   |                               | CD<br>CDEXT                                                                                                |
| 159    | (Other) Payment Frequency                       |                               | CD<br>CDEXT                                                                                                |
| 160    | (Other) Fixed Rate (per annum)                  |                               | CD<br>CDEXT                                                                                                |
| 161    | (Other) Cash Settlement Currency                |                               | CD<br>CDEXT                                                                                                |
| 162    | (Other) Physical Settlement Currency            |                               | CD<br>CDEXT                                                                                                |

| Col. # | Field Name                              | Data Name         | Remarks                                                   |
|--------|-----------------------------------------|-------------------|-----------------------------------------------------------|
| 163    | (Other) Attachment Submitting Date Time |                   | <div>CD</div> <div>CDEXT</div> <div>List of Values.</div> |
| 164    | (Other) Attachment File Name            |                   | <div>CD</div> <div>CDEXT</div> <div>List of Values.</div> |
| 165    | (Other) Attachment Submitting Party     |                   | <div>CD</div> <div>CDEXT</div> <div>List of Values.</div> |
| 166    | (Other) Attachment Submitting User ID   |                   | <div>CD</div> <div>CDEXT</div> <div>List of Values.</div> |
| 167    | (Other) Attachment Remark               | Attachment Remark | <div>CD</div> <div>CDEXT</div> <div>List of Values.</div> |

**(e) Commodity Derivatives**

| Col. # | Field Name                                                                   | Data Name | Remarks                                                         |
|--------|------------------------------------------------------------------------------|-----------|-----------------------------------------------------------------|
| 1      | Asset Class                                                                  |           |                                                                 |
| 2      | Base Product                                                                 |           |                                                                 |
| 3      | Sub Product                                                                  |           | <div>Product Type</div> <div>CMSWP CMOPT</div> <div>CMFWD</div> |
| 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 - Unique Swap Identifier (UTI-USI) Indicator   |           |                                                                 |
| 11     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID |           |                                                                 |



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

| Col. # | Field Name                              | Data Name                     | Remarks                                  |
|--------|-----------------------------------------|-------------------------------|------------------------------------------|
| 33     | Counterparty Place of Incorporation     |                               |                                          |
| 34     | Trade Party ID                          | Trade Counterparty Identifier | Trade party ID of the participant.       |
| 35     | Trade Party ID Type                     | ID Type                       | Trade party ID type of the participant.  |
| 36     | Trade Party Name                        | Party Name                    | Trade party name of the participant.     |
| 37     | Trade Party ID - Counterparty           | Trade Counterparty Identifier | Trade party ID of the counterparty.      |
| 38     | Trade Party ID Type - Counterparty      | ID Type                       | Trade party ID type of the counterparty. |
| 39     | Trade Party Name - Counterparty         | Party Name                    | Trade party name of the counterparty.    |
| 40     | Trade Date                              |                               |                                          |
| 41     | Industrial Sector                       |                               |                                          |
| 42     | Counterparty Industrial Sector          |                               |                                          |
| 43     | Clearing                                |                               |                                          |
| 44     | Central Counterparty ID                 |                               |                                          |
| 45     | Clearing Broker ID                      | Trade Counterparty Identifier |                                          |
| 46     | Clearing Broker ID Type                 | ID Type                       |                                          |
| 47     | Clearing Broker Party Name              | Party Name                    |                                          |
| 48     | Counterparty Clearing Broker ID         | Trade Counterparty Identifier |                                          |
| 49     | Counterparty Clearing Broker ID Type    | ID Type                       |                                          |
| 50     | Counterparty Clearing Broker Party Name | Party Name                    |                                          |
| 51     | Reference Branch of Trade Party         |                               |                                          |
| 52     | Reference Branch of Counter Trade Party |                               |                                          |
| 53     | Desk ID                                 |                               |                                          |
| 54     | Remarks 1                               |                               |                                          |
| 55     | Remarks 2                               |                               |                                          |
| 56     | Compression                             |                               |                                          |
| 57     | Offshore Currency Indicator             |                               |                                          |
| 58     | Last Reconciliation Status              |                               |                                          |

**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                |
|--------|----------------------------------------|-----------|------------------------|
| 59     | Last Reconciliation Status Update Time |           |                        |
| 60     | Option Buyer ID                        |           | Product Group<br>CMOPT |
| 61     | Option Buyer ID Type                   |           | Product Group<br>CMOPT |
| 62     | Option Buyer Party Name                |           | Product Group<br>CMOPT |
| 63     | Option Seller ID                       |           | Product Group<br>CMOPT |
| 64     | Option Seller ID Type                  |           | Product Group<br>CMOPT |
| 65     | Option Seller Party Name               |           | Product Group<br>CMOPT |
| 66     | Option Type                            |           | Product Group<br>CMOPT |
| 67     | Premium Payer ID                       |           | Product Group<br>CMOPT |
| 68     | Premium Payer ID Type                  |           | Product Group<br>CMOPT |
| 69     | Premium Payer Party Name               |           | Product Group<br>CMOPT |
| 70     | Premium Receiver ID                    |           | Product Group<br>CMOPT |
| 71     | Premium Receiver ID Type               |           | Product Group<br>CMOPT |
| 72     | Premium Receiver Party Name            |           | Product Group<br>CMOPT |
| 73     | Premium Payment Amount Currency        |           | Product Group<br>CMOPT |
| 74     | Premium Payment Amount Amount          |           | Product Group<br>CMOPT |
| 75     | Premium Payment Per Unit Currency      |           | Product Group<br>CMOPT |
| 76     | Premium Payment Per Unit Amount        |           | Product Group<br>CMOPT |
| 77     | Option Commodity Instrument ID         |           | Product Group<br>CMOPT |
| 78     | Option Commodity Name                  |           | Product Group<br>CMOPT |
| 79     | Option Commodity Base                  |           | Product Group<br>CMOPT |

**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                                                            |
|--------|--------------------------------------------------|-----------|--------------------------------------------------------------------|
| 80     | Option Commodity Details                         |           | Product Group<br>CMOPT <input type="text"/>                        |
| 81     | Option Commodity Unit of Measure                 |           | Product Group<br>CMOPT <input type="text"/>                        |
| 82     | Option Commodity Currency                        |           | Product Group<br>CMOPT <input type="text"/>                        |
| 83     | Option Commodity Specified Price                 |           | Product Group<br>CMOPT <input type="text"/>                        |
| 84     | Option Commodity Delivery Dates                  |           | Product Group<br>CMOPT <input type="text"/>                        |
| 85     | Option Effective Date - Unadjusted Date          |           | Product Group<br>CMOPT <input type="text"/>                        |
| 86     | Option Style                                     |           | Product Group<br>CMOPT <input type="text"/>                        |
| 87     | Option Commencement Date - Unadjusted Date       |           | Product Group<br>CMOPT <input type="text"/>                        |
| 88     | Expiration Date - Unadjusted Date                |           | Product Group<br>CMOPT <input type="text"/>                        |
| 89     | Option Notional Quantity Unit                    |           | Product Group<br>CMOPT <input type="text"/>                        |
| 90     | Option Notional Quantity Frequency               |           | Product Group<br>CMOPT <input type="text"/>                        |
| 91     | Option Notional Quantity Quantity                |           | Product Group<br>CMOPT <input type="text"/>                        |
| 92     | Option Notional Quantity Schedule Step Unit      |           | Product Group<br>CMOPT <input type="text"/><br><br>List of Values. |
| 93     | Option Notional Quantity Schedule Step Frequency |           | Product Group<br>CMOPT <input type="text"/><br><br>List of Values. |
| 94     | Option Notional Quantity Schedule Step Quantity  |           | Product Group<br>CMOPT <input type="text"/><br><br>List of Values. |
| 95     | Option Total Notional Quantity                   |           | Product Group<br>CMOPT <input type="text"/>                        |
| 96     | Strike Price Per Unit Currency                   |           | Product Group<br>CMOPT <input type="text"/>                        |
| 97     | Strike Price Per Unit Amount                     |           | Product Group<br>CMOPT <input type="text"/>                        |

| Col. # | Field Name                                                                | Data Name | Remarks                                                                                   |
|--------|---------------------------------------------------------------------------|-----------|-------------------------------------------------------------------------------------------|
| 98     | Strike Price Per Unit<br>Schedule Step Currency                           |           | <div>Product Group</div> <div>CMOPT <input type="text"/></div> <div>List of Values.</div> |
| 99     | Strike Price Per Unit<br>Schedule Step Amount                             |           | <div>Product Group</div> <div>CMOPT <input type="text"/></div> <div>List of Values.</div> |
| 100    | Option Floating Strike<br>Price Per Unit Spread<br>Currency               |           | <div>Product Group</div> <div>CMOPT <input type="text"/></div>                            |
| 101    | Option Floating Strike<br>Price Per Unit Spread<br>Amount                 |           | <div>Product Group</div> <div>CMOPT <input type="text"/></div>                            |
| 102    | Option Floating Strike<br>Price Per Unit Spread<br>Schedule Step Currency |           | <div>Product Group</div> <div>CMOPT <input type="text"/></div> <div>List of Values.</div> |
| 103    | Option Floating Strike<br>Price Per Unit Spread<br>Schedule Step Amount   |           | <div>Product Group</div> <div>CMOPT <input type="text"/></div> <div>List of Values.</div> |
| 104    | Option Floating Strike<br>Price Per Unit<br>Commodity Instrument<br>ID    |           | <div>Product Group</div> <div>CMOPT <input type="text"/></div>                            |
| 105    | Option Floating Strike<br>Price Per Unit<br>Commodity Name                |           | <div>Product Group</div> <div>CMOPT <input type="text"/></div>                            |
| 106    | Option Floating Strike<br>Price Per Unit<br>Commodity Base                |           | <div>Product Group</div> <div>CMOPT <input type="text"/></div>                            |
| 107    | Option Floating Strike<br>Price Per Unit<br>Commodity Details             |           | <div>Product Group</div> <div>CMOPT <input type="text"/></div>                            |
| 108    | Option Floating Strike<br>Price Per Unit<br>Commodity Unit of<br>Measure  |           | <div>Product Group</div> <div>CMOPT <input type="text"/></div>                            |
| 109    | Option Floating Strike<br>Price Per Unit<br>Commodity Currency            |           | <div>Product Group</div> <div>CMOPT <input type="text"/></div>                            |
| 110    | Option Floating Strike<br>Price Per Unit<br>Commodity Specified<br>Price  |           | <div>Product Group</div> <div>CMOPT <input type="text"/></div>                            |

| Col. # | Field Name                                                        | Data Name | Remarks                      |
|--------|-------------------------------------------------------------------|-----------|------------------------------|
| 111    | Option Floating Strike Price Per Unit<br>Commodity Delivery Dates |           | Product Group<br>CMOPT       |
| 112    | Physical Option Style                                             |           | Product Group<br>CMOPT       |
| 113    | Physical Option Commencement Dates - Unadjusted Date              |           | Product Group<br>CMOPT       |
| 114    | Physical Expiration Dates - Unadjusted Date                       |           | Product Group<br>CMOPT       |
| 115    | Swap Effective Date - Unadjusted Date                             |           | Product Group<br>CMSWP       |
| 116    | Swap Termination Date - Unadjusted Date                           |           | Product Group<br>CMSWP       |
| 117    | Value Date - Unadjusted Date                                      |           | Product Group<br>CMOPT CMFWD |
| 118    | Average Price Leg Payer ID                                        |           | Product Group<br>CMOPT CMFWD |
| 119    | Average Price Leg Payer ID Type                                   |           | Product Group<br>CMOPT CMFWD |
| 120    | Average Price Leg Payer Party Name                                |           | Product Group<br>CMOPT CMFWD |
| 121    | Average Price Commodity Instrument ID                             |           | Product Group<br>CMOPT CMFWD |
| 122    | Average Price Commodity Name                                      |           | Product Group<br>CMOPT CMFWD |
| 123    | Average Price Commodity Base                                      |           | Product Group<br>CMOPT CMFWD |
| 124    | Average Price Commodity Details                                   |           | Product Group<br>CMOPT CMFWD |
| 125    | Average Price Commodity Unit of Measure                           |           | Product Group<br>CMOPT CMFWD |
| 126    | Average Price Commodity Currency                                  |           | Product Group<br>CMOPT CMFWD |
| 127    | Average Price Commodity Specified Price                           |           | Product Group<br>CMOPT CMFWD |
| 128    | Average Price Commodity Delivery Dates                            |           | Product Group<br>CMOPT CMFWD |
| 129    | Bullion Physical Leg Payer ID                                     |           | Product Group<br>CMOPT CMFWD |

| Col. # | Field Name                                        | Data Name | Remarks                                             |
|--------|---------------------------------------------------|-----------|-----------------------------------------------------|
| 130    | Bullion Physical Leg Payer ID Type                |           | Product Group<br>CMOPT CMFWD                        |
| 131    | Bullion Physical Leg Payer Party Name             |           | Product Group<br>CMOPT CMFWD                        |
| 132    | Bullion Type                                      |           | Product Group<br>CMOPT CMFWD                        |
| 133    | Bullion Physical Quantity Unit                    |           | Product Group<br>CMOPT CMFWD                        |
| 134    | Bullion Physical Quantity Frequency               |           | Product Group<br>CMOPT CMFWD                        |
| 135    | Bullion Physical Quantity Quantity                |           | Product Group<br>CMOPT CMFWD                        |
| 136    | Bullion Physical Quantity Schedule Step Unit      |           | Product Group<br>CMOPT CMFWD<br><br>List of Values. |
| 137    | Bullion Physical Quantity Schedule Step Frequency |           | Product Group<br>CMOPT CMFWD<br><br>List of Values. |
| 138    | Bullion Physical Quantity Schedule Step Quantity  |           | Product Group<br>CMOPT CMFWD<br><br>List of Values. |
| 139    | Bullion Total Physical Quantity Unit              |           | Product Group<br>CMOPT CMFWD                        |
| 140    | Bullion Total Physical Quantity Quantity          |           | Product Group<br>CMOPT CMFWD                        |
| 141    | Bullion Settlement Date - Unadjusted Date         |           | Product Group<br>CMOPT CMFWD                        |
| 142    | Metal Physical Leg Payer ID                       |           | Product Group<br>CMOPT CMFWD                        |
| 143    | Metal Physical Leg Payer ID Type                  |           | Product Group<br>CMOPT CMFWD                        |
| 144    | Metal Physical Leg Payer Party Name               |           | Product Group<br>CMOPT CMFWD                        |
| 145    | Metal Material                                    |           | Product Group<br>CMOPT CMFWD                        |
| 146    | Metal Shape                                       |           | Product Group<br>CMOPT CMFWD                        |
| 147    | Metal Brand Country                               |           | Product Group<br>CMOPT CMFWD                        |
| 148    | Metal Grade                                       |           | Product Group<br>CMOPT CMFWD                        |

| Col. #        | Field Name                                      | Data Name | Remarks                                                                                                                         |               |  |       |       |       |  |
|---------------|-------------------------------------------------|-----------|---------------------------------------------------------------------------------------------------------------------------------|---------------|--|-------|-------|-------|--|
| 149           | Metal Delivery Periods - Unadjusted Date        |           | <table><tr><td colspan="2">Product Group</td></tr><tr><td>CMOPT</td><td>CMFWD</td></tr></table><br>List of Values.              | Product Group |  | CMOPT | CMFWD |       |  |
| Product Group |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| CMOPT         | CMFWD                                           |           |                                                                                                                                 |               |  |       |       |       |  |
| 150           | Metal Physical Quantity Unit                    |           | <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                                           |           |                                                                                                                                 |               |  |       |       |       |  |
| 151           | Metal Physical Quantity Frequency               |           | <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                                           |           |                                                                                                                                 |               |  |       |       |       |  |
| 152           | Metal 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                                           |           |                                                                                                                                 |               |  |       |       |       |  |
| 153           | Metal Physical Quantity Schedule Step Unit      |           | <table><tr><td colspan="2">Product Group</td></tr><tr><td>CMOPT</td><td>CMFWD</td></tr></table><br>List of Values.              | Product Group |  | CMOPT | CMFWD |       |  |
| Product Group |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| CMOPT         | CMFWD                                           |           |                                                                                                                                 |               |  |       |       |       |  |
| 154           | Metal Physical Quantity Schedule Step Frequency |           | <table><tr><td colspan="2">Product Group</td></tr><tr><td>CMOPT</td><td>CMFWD</td></tr></table><br>List of Values.              | Product Group |  | CMOPT | CMFWD |       |  |
| Product Group |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| CMOPT         | CMFWD                                           |           |                                                                                                                                 |               |  |       |       |       |  |
| 155           | Metal Physical Quantity Schedule Step Quantity  |           | <table><tr><td colspan="2">Product Group</td></tr><tr><td>CMOPT</td><td>CMFWD</td></tr></table><br>List of Values.              | Product Group |  | CMOPT | CMFWD |       |  |
| Product Group |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| CMOPT         | CMFWD                                           |           |                                                                                                                                 |               |  |       |       |       |  |
| 156           | Metal Total Physical Quantity Unit              |           | <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           | 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                                           |           |                                                                                                                                 |               |  |       |       |       |  |
| 158           | 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         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 159           | 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         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 160           | 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         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 161           | 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         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 162           | 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         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 163           | 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         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |



| Col. #        | Field Name                                      | Data Name | Remarks                                                                                                                         |               |  |       |       |       |  |
|---------------|-------------------------------------------------|-----------|---------------------------------------------------------------------------------------------------------------------------------|---------------|--|-------|-------|-------|--|
| 164           | Fixed Price Schedule Step Currency              |           | <table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td></td></tr></table><br>List of Values.                   | Product Group |  | CMSWP |       |       |  |
| Product Group |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| CMSWP         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 165           | Fixed Price Schedule Step Price                 |           | <table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td></td></tr></table><br>List of Values.                   | Product Group |  | CMSWP |       |       |  |
| Product Group |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| CMSWP         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 166           | Fixed Price Schedule Step Unit                  |           | <table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td></td></tr></table><br>List of Values.                   | Product Group |  | CMSWP |       |       |  |
| Product Group |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| CMSWP         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 167           | 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         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 168           | 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         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 169           | 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         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 170           | 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         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 171           | 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         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 172           | Fixed Notional Quantity Schedule Step Unit      |           | <table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td></td></tr></table><br>List of Values.                   | Product Group |  | CMSWP |       |       |  |
| Product Group |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| CMSWP         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 173           | Fixed Notional Quantity Schedule Step Frequency |           | <table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td></td></tr></table><br>List of Values.                   | Product Group |  | CMSWP |       |       |  |
| Product Group |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| CMSWP         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 174           | Fixed Notional Quantity Schedule Step Quantity  |           | <table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td></td></tr></table><br>List of Values.                   | Product Group |  | CMSWP |       |       |  |
| Product Group |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| CMSWP         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 175           | Fixed Total Notional Quantity                   |           | <table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td></td></tr></table>                                      | Product Group |  | CMSWP |       |       |  |
| Product Group |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| CMSWP         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 176           | Floating Leg 1 Payer ID                         |           | <table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td></td></tr></table>                                      | Product Group |  | CMSWP |       |       |  |
| Product Group |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| CMSWP         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 177           | Floating Leg 1 Payer ID Type                    |           | <table><tr><td colspan="2">Product Group</td></tr><tr><td>CMSWP</td><td></td></tr></table>                                      | Product Group |  | CMSWP |       |       |  |
| Product Group |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| CMSWP         |                                                 |           |                                                                                                                                 |               |  |       |       |       |  |
| 178           | Floating Leg 1 Payer Party Name                 |           | <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                                       |
|--------|----------------------------------------------------------------|-----------|-----------------------------------------------|
| 179    | Floating Leg 1<br>Commodity Instrument<br>ID                   |           | Product Group<br>CMSWP                        |
| 180    | Floating Leg 1<br>Commodity Name                               |           | Product Group<br>CMSWP                        |
| 181    | Floating Leg 1<br>Commodity Base                               |           | Product Group<br>CMSWP                        |
| 182    | Floating Leg 1<br>Commodity Details                            |           | Product Group<br>CMSWP                        |
| 183    | Floating Leg 1<br>Commodity Unit of<br>Measure                 |           | Product Group<br>CMSWP                        |
| 184    | Floating Leg 1<br>Commodity Currency                           |           | Product Group<br>CMSWP                        |
| 185    | Floating Leg 1<br>Commodity Specified<br>Price                 |           | Product Group<br>CMSWP                        |
| 186    | Floating Leg 1<br>Commodity Delivery<br>Dates                  |           | Product Group<br>CMSWP                        |
| 187    | Floating Leg 1 Notional<br>Quantity Unit                       |           | Product Group<br>CMSWP                        |
| 188    | Floating Leg 1 Notional<br>Quantity Frequency                  |           | Product Group<br>CMSWP                        |
| 189    | Floating Leg 1 Notional<br>Quantity Quantity                   |           | Product Group<br>CMSWP                        |
| 190    | Floating Leg 1 Notional<br>Quantity Schedule Step<br>Unit      |           | Product Group<br>CMSWP<br><br>List of Values. |
| 191    | Floating Leg 1 Notional<br>Quantity Schedule Step<br>Frequency |           | Product Group<br>CMSWP<br><br>List of Values. |
| 192    | Floating Leg 1 Notional<br>Quantity Schedule Step<br>Quantity  |           | Product Group<br>CMSWP<br><br>List of Values. |
| 193    | Floating Leg 1 Total<br>Notional Quantity                      |           | Product Group<br>CMSWP                        |
| 194    | Floating Leg 1<br>Calculation Spread<br>Currency               |           | Product Group<br>CMSWP                        |
| 195    | Floating Leg 1<br>Calculation Spread<br>Amount                 |           | Product Group<br>CMSWP                        |

| Col. # | Field Name                                                     | Data Name | Remarks                                                                                   |
|--------|----------------------------------------------------------------|-----------|-------------------------------------------------------------------------------------------|
| 196    | Floating Leg 1<br>Calculation Spread<br>Schedule Step Currency |           | <div>Product Group</div> <div>CMSWP <input type="text"/></div> <div>List of Values.</div> |
| 197    | Floating Leg 1<br>Calculation Spread<br>Schedule Step Amount   |           | <div>Product Group</div> <div>CMSWP <input type="text"/></div> <div>List of Values.</div> |
| 198    | Floating Leg 2 Payer ID                                        |           | <div>Product Group</div> <div>CMSWP <input type="text"/></div>                            |
| 199    | Floating Leg 2 Payer ID<br>Type                                |           | <div>Product Group</div> <div>CMSWP <input type="text"/></div>                            |
| 200    | Floating Leg 2 Payer<br>Party Name                             |           | <div>Product Group</div> <div>CMSWP <input type="text"/></div>                            |
| 201    | Floating Leg 2<br>Commodity Instrument<br>ID                   |           | <div>Product Group</div> <div>CMSWP <input type="text"/></div>                            |
| 202    | Floating Leg 2<br>Commodity Name                               |           | <div>Product Group</div> <div>CMSWP <input type="text"/></div>                            |
| 203    | Floating Leg 2<br>Commodity Base                               |           | <div>Product Group</div> <div>CMSWP <input type="text"/></div>                            |
| 204    | Floating Leg 2<br>Commodity Details                            |           | <div>Product Group</div> <div>CMSWP <input type="text"/></div>                            |
| 205    | Floating Leg 2<br>Commodity Unit of<br>Measure                 |           | <div>Product Group</div> <div>CMSWP <input type="text"/></div>                            |
| 206    | Floating Leg 2<br>Commodity Currency                           |           | <div>Product Group</div> <div>CMSWP <input type="text"/></div>                            |
| 207    | Floating Leg 2<br>Commodity Specified<br>Price                 |           | <div>Product Group</div> <div>CMSWP <input type="text"/></div>                            |
| 208    | Floating Leg 2<br>Commodity Delivery<br>Dates                  |           | <div>Product Group</div> <div>CMSWP <input type="text"/></div>                            |
| 209    | Floating Leg 2 Notional<br>Quantity Unit                       |           | <div>Product Group</div> <div>CMSWP <input type="text"/></div>                            |
| 210    | Floating Leg 2 Notional<br>Quantity Frequency                  |           | <div>Product Group</div> <div>CMSWP <input type="text"/></div>                            |
| 211    | Floating Leg 2 Notional<br>Quantity Quantity                   |           | <div>Product Group</div> <div>CMSWP <input type="text"/></div>                            |
| 212    | Floating Leg 2 Notional<br>Quantity Schedule Step<br>Unit      |           | <div>Product Group</div> <div>CMSWP <input type="text"/></div> <div>List of Values.</div> |

**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                                                              |
|--------|----------------------------------------------------------|-----------|----------------------------------------------------------------------|
| 213    | Floating Leg 2 Notional Quantity Schedule Step Frequency |           | <div>Product Group</div> <div>CMSWP</div> <div>List of Values.</div> |
| 214    | Floating Leg 2 Notional Quantity Schedule Step Quantity  |           | <div>Product Group</div> <div>CMSWP</div> <div>List of Values.</div> |
| 215    | Floating Leg 2 Total Notional Quantity                   |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 216    | Floating Leg 2 Calculation Spread Currency               |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 217    | Floating Leg 2 Calculation Spread Amount                 |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 218    | Floating Leg 2 Calculation Spread Schedule Step Currency |           | <div>Product Group</div> <div>CMSWP</div> <div>List of Values.</div> |
| 219    | Floating Leg 2 Calculation Spread Schedule Step Amount   |           | <div>Product Group</div> <div>CMSWP</div> <div>List of Values.</div> |
| 220    | Coal Physical Leg Payer ID                               |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 221    | Coal Physical Leg Payer ID Type                          |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 222    | Coal Physical Leg Payer Party Name                       |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 223    | Coal Delivery Periods - Unadjusted Date                  |           | <div>Product Group</div> <div>CMSWP</div> <div>List of Values.</div> |
| 224    | Coal Type                                                |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 225    | Coal Source                                              |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 226    | Coal sCoTA Specifications                                |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 227    | Coal BTU Quality Adjustment                              |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 228    | Coal so2 Quality Adjustment                              |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 229    | Coal Physical Quantity Unit                              |           | <div>Product Group</div> <div>CMSWP</div>                            |

| Col. # | Field Name                                     | Data Name | Remarks                                       |
|--------|------------------------------------------------|-----------|-----------------------------------------------|
| 230    | Coal Physical Quantity Frequency               |           | Product Group<br>CMSWP                        |
| 231    | Coal Physical Quantity Quantity                |           | Product Group<br>CMSWP                        |
| 232    | Coal Physical Quantity Schedule Step Unit      |           | Product Group<br>CMSWP<br><br>List of Values. |
| 233    | Coal Physical Quantity Schedule Step Frequency |           | Product Group<br>CMSWP<br><br>List of Values. |
| 234    | Coal Physical Quantity Schedule Step Quantity  |           | Product Group<br>CMSWP<br><br>List of Values. |
| 235    | Coal Total Physical Quantity Unit              |           | Product Group<br>CMSWP                        |
| 236    | Coal Total Physical Quantity Quantity          |           | Product Group<br>CMSWP                        |
| 237    | Gas Physical Leg Payer ID                      |           | Product Group<br>CMSWP                        |
| 238    | Gas Physical Leg Payer ID Type                 |           | Product Group<br>CMSWP                        |
| 239    | Gas Physical Leg Payer Party Name              |           | Product Group<br>CMSWP                        |
| 240    | Gas Delivery Periods - Unadjusted Date         |           | Product Group<br>CMSWP<br><br>List of Values. |
| 241    | Gas Type                                       |           | Product Group<br>CMSWP                        |
| 242    | Gas Calorific Value                            |           | Product Group<br>CMSWP                        |
| 243    | Gas Quality                                    |           | Product Group<br>CMSWP                        |
| 244    | Gas Physical Quantity Unit                     |           | Product Group<br>CMSWP                        |
| 245    | Gas Physical Quantity Frequency                |           | Product Group<br>CMSWP                        |
| 246    | Gas Physical Quantity Quantity                 |           | Product Group<br>CMSWP                        |

| Col. # | Field Name                                              | Data Name | Remarks                                                              |
|--------|---------------------------------------------------------|-----------|----------------------------------------------------------------------|
| 247    | Gas Physical Quantity<br>Schedule Step Unit             |           | <div>Product Group</div> <div>CMSWP</div> <div>List of Values.</div> |
| 248    | Gas Physical Quantity<br>Schedule Step Frequency        |           | <div>Product Group</div> <div>CMSWP</div> <div>List of Values.</div> |
| 249    | Gas Physical Quantity<br>Schedule Step Quantity         |           | <div>Product Group</div> <div>CMSWP</div> <div>List of Values.</div> |
| 250    | Gas Total Physical<br>Quantity Unit                     |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 251    | Gas Total Physical<br>Quantity Quantity                 |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 252    | Oil Physical Leg Payer<br>ID                            |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 253    | Oil Physical Leg Payer<br>ID Type                       |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 254    | Oil Physical Leg Payer<br>Party Name                    |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 255    | Oil Delivery Periods -<br>Unadjusted Date               |           | <div>Product Group</div> <div>CMSWP</div> <div>List of Values.</div> |
| 256    | Oil Type                                                |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 257    | Oil Grade                                               |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 258    | Oil Physical Quantity<br>Unit                           |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 259    | Oil Physical Quantity<br>Frequency                      |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 260    | Oil Physical Quantity<br>Quantity                       |           | <div>Product Group</div> <div>CMSWP</div>                            |
| 261    | Oil Physical Quantity<br>Schedule Step Quantity<br>Unit |           | <div>Product Group</div> <div>CMSWP</div> <div>List of Values.</div> |
| 262    | Oil Physical Quantity<br>Schedule Step Frequency        |           | <div>Product Group</div> <div>CMSWP</div> <div>List of Values.</div> |

| Col. # | Field Name                                                  | Data Name | Remarks                                   |
|--------|-------------------------------------------------------------|-----------|-------------------------------------------|
| 263    | Oil Physical Quantity<br>Schedule Step Quantity             |           | Product Group<br>CMSWP<br>List of Values. |
| 264    | Oil Total Physical<br>Quantity Unit                         |           | Product Group<br>CMSWP                    |
| 265    | Oil Total Physical<br>Quantity Quantity                     |           | Product Group<br>CMSWP                    |
| 266    | Electricity Physical Leg<br>Payer ID                        |           | Product Group<br>CMSWP                    |
| 267    | Electricity Physical Leg<br>Payer ID Type                   |           | Product Group<br>CMSWP                    |
| 268    | Electricity Physical Leg<br>Payer Party Name                |           | Product Group<br>CMSWP                    |
| 269    | Electricity Delivery<br>Periods - Unadjusted<br>Date        |           | Product Group<br>CMSWP<br>List of Values. |
| 270    | Electricity Load Type                                       |           | Product Group<br>CMSWP                    |
| 271    | Electricity Type                                            |           | Product Group<br>CMSWP                    |
| 272    | Electricity Voltage                                         |           | Product Group<br>CMSWP                    |
| 273    | Electricity Physical<br>Quantity Unit                       |           | Product Group<br>CMSWP                    |
| 274    | Electricity Physical<br>Quantity Frequency                  |           | Product Group<br>CMSWP                    |
| 275    | Electricity Physical<br>Quantity Quantity                   |           | Product Group<br>CMSWP                    |
| 276    | Electricity Physical<br>Quantity Schedule Step<br>Unit      |           | Product Group<br>CMSWP                    |
| 277    | Electricity Physical<br>Quantity Schedule Step<br>Frequency |           | Product Group<br>CMSWP                    |
| 278    | Electricity Physical<br>Quantity Schedule Step<br>Quantity  |           | Product Group<br>CMSWP                    |
| 279    | Electricity Total Physical<br>Quantity Unit                 |           | Product Group<br>CMSWP                    |
| 280    | Electricity Total Physical<br>Quantity Quantity             |           | Product Group<br>CMSWP                    |
| 281    | Settlement Currency                                         |           | Product Type<br>CMSWP CMOPT               |

**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               |
|--------|-------------------------------------------------|-----------|-----------------------|
| 282    | OTC Derivatives Product Taxonomy                |           |                       |
| 283    | (Other) Hybrid-Other Asset Class                |           | Product Type<br>CMEXT |
| 284    | (Other) Buyer ID                                |           | Product Type<br>CMEXT |
| 285    | (Other) Buyer ID Type                           |           | Product Type<br>CMEXT |
| 286    | (Other) Buyer Party Name                        |           | Product Type<br>CMEXT |
| 287    | (Other) Seller ID                               |           | Product Type<br>CMEXT |
| 288    | (Other) Seller ID Type                          |           | Product Type<br>CMEXT |
| 289    | (Other) Seller Party Name                       |           | Product Type<br>CMEXT |
| 290    | (Other) Effective Date - Leg 1                  |           | Product Type<br>CMEXT |
| 291    | (Other) Termination Date - Leg 1                |           | Product Type<br>CMEXT |
| 292    | (Other) Notional - Leg 1 - Units                |           | Product Type<br>CMEXT |
| 293    | (Other) Notional - Leg 1 - Currency             |           | Product Type<br>CMEXT |
| 294    | (Other) Notional - Leg 1 - Amount               |           | Product Type<br>CMEXT |
| 295    | (Other) Effective Date - Leg 2                  |           | Product Type<br>CMEXT |
| 296    | (Other) Termination Date - Leg 2                |           | Product Type<br>CMEXT |
| 297    | (Other) Notional - Leg 2 - Units                |           | Product Type<br>CMEXT |
| 298    | (Other) Notional - Leg 2 - Currency             |           | Product Type<br>CMEXT |
| 299    | (Other) Notional - Leg 2 - Amount               |           | Product Type<br>CMEXT |
| 300    | (Other) Option Type                             |           | Product Type<br>CMEXT |
| 301    | (Other) Strike Price Per Unit - Unit of Measure |           | Product Type<br>CMEXT |
| 302    | (Other) Strike Price Per Unit - Currency        |           | Product Type<br>CMEXT |



**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               |
|--------|----------------------------------------|-----------|-----------------------|
| 303    | (Other) Strike Price Per Unit - Amount |           | Product Type<br>CMEXT |
| 304    | (Other) Option Style                   |           | Product Type<br>CMEXT |
| 305    | (Other) Commencement Date              |           | Product Type<br>CMEXT |
| 306    | (Other) Expiration Date                |           | Product Type<br>CMEXT |
| 307    | (Other) Value Date                     |           | Product Type<br>CMEXT |
| 308    | (Other) Option Entitlement             |           | Product Type<br>CMEXT |
| 309    | (Other) Number of Options              |           | Product Type<br>CMEXT |
| 310    | (Other) Price Notation Value           |           | Product Type<br>CMEXT |
| 311    | (Other) Price Notation Measure Type    |           | Product Type<br>CMEXT |
| 312    | (Other) Price Notation Quote Units     |           | Product Type<br>CMEXT |
| 313    | (Other) Price Notation Currency        |           | Product Type<br>CMEXT |
| 314    | (Other) Grade(s)                       |           | Product Type<br>CMEXT |
| 315    | (Other) Load Type                      |           | Product Type<br>CMEXT |
| 316    | (Other) Quantity                       |           | Product Type<br>CMEXT |
| 317    | (Other) Quantity Frequency             |           | Product Type<br>CMEXT |
| 318    | (Other) Fixed Price Currency           |           | Product Type<br>CMEXT |
| 319    | (Other) Fixed Price Price              |           | Product Type<br>CMEXT |
| 320    | (Other) Fixed Price Unit               |           | Product Type<br>CMEXT |
| 321    | (Other) Full Termination Indicator     |           | Product Type<br>CMEXT |
| 322    | (Other) Final Maturity Date            |           | Product Type<br>CMEXT |
| 323    | (Other) Underlying Asset               |           | Product Type<br>CMEXT |

| Col. # | Field Name                                       | Data Name | Remarks                                    |
|--------|--------------------------------------------------|-----------|--------------------------------------------|
| 324    | (Other) Underlyer 1<br>Commodity Instrument ID   |           | Product Type<br>CMEXT <input type="text"/> |
| 325    | (Other) Underlyer 1<br>Commodity Name            |           | Product Type<br>CMEXT <input type="text"/> |
| 326    | (Other) Underlyer 1<br>Commodity Base            |           | Product Type<br>CMEXT <input type="text"/> |
| 327    | (Other) Underlyer 1<br>Commodity Details         |           | Product Type<br>CMEXT <input type="text"/> |
| 328    | (Other) Underlyer 1<br>Commodity Unit of Measure |           | Product Type<br>CMEXT <input type="text"/> |
| 329    | (Other) Underlyer 1<br>Commodity Currency        |           | Product Type<br>CMEXT <input type="text"/> |
| 330    | (Other) Underlyer 2<br>Commodity Instrument ID   |           | Product Type<br>CMEXT <input type="text"/> |
| 331    | (Other) Underlyer 2<br>Commodity Name            |           | Product Type<br>CMEXT <input type="text"/> |
| 332    | (Other) Underlyer 2<br>Commodity Base            |           | Product Type<br>CMEXT <input type="text"/> |
| 333    | (Other) Underlyer 2<br>Commodity Details         |           | Product Type<br>CMEXT <input type="text"/> |
| 334    | (Other) Underlyer 2<br>Commodity Unit of Measure |           | Product Type<br>CMEXT <input type="text"/> |
| 335    | (Other) Underlyer 2<br>Commodity Currency        |           | Product Type<br>CMEXT <input type="text"/> |
| 336    | (Other) Settlement Type                          |           | Product Type<br>CMEXT <input type="text"/> |
| 337    | (Other) Settlement<br>Currency                   |           | Product Type<br>CMEXT <input type="text"/> |
| 338    | (Other) Premium Payer<br>ID                      |           | Product Type<br>CMEXT <input type="text"/> |
| 339    | (Other) Premium Payer<br>ID Type                 |           | Product Type<br>CMEXT <input type="text"/> |
| 340    | (Other) Premium Payer<br>Party Name              |           | Product Type<br>CMEXT <input type="text"/> |
| 341    | (Other) Premium<br>Receiver ID                   |           | Product Type<br>CMEXT <input type="text"/> |
| 342    | (Other) Premium<br>Receiver ID Type              |           | Product Type<br>CMEXT <input type="text"/> |
| 343    | (Other) Premium<br>Receiver Party Name           |           | Product Type<br>CMEXT <input type="text"/> |

| Col. # | Field Name                              | Data Name         | Remarks                                                           |
|--------|-----------------------------------------|-------------------|-------------------------------------------------------------------|
| 344    | (Other) Premium Payment Amount Currency |                   | Product Type<br>CMEXT <input type="text"/>                        |
| 345    | (Other) Premium Payment Amount Amount   |                   | Product Type<br>CMEXT <input type="text"/>                        |
| 346    | (Other) Attachment Submitting Date Time |                   | Product Type<br>CMEXT <input type="text"/><br><br>List of Values. |
| 347    | (Other) Attachment File Name            |                   | Product Type<br>CMEXT <input type="text"/><br><br>List of Values. |
| 348    | (Other) Attachment Submitting Party     |                   | Product Type<br>CMEXT <input type="text"/><br><br>List of Values. |
| 349    | (Other) Attachment Submitting User ID   |                   | Product Type<br>CMEXT <input type="text"/><br><br>List of Values. |
| 350    | (Other) Attachment Remark               | Attachment Remark | Product Type<br>CMEXT <input type="text"/><br><br>List of Values. |

#### **D.4.4.4 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 Date       | Ascending             |
| 6                | Trade Reference  | Ascending             |

#### **D.4.4.5 Footer**

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

## 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.<br><br>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                                                                  |           | 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     |                  |
|        |                                                                              |           | 4         | Transaction Type |
| EQOPT  | EQSWP                                                                        |           |           |                  |
| EQVSW  | EQDSW                                                                        |           |           |                  |
| CD     |                                                                              |           |           |                  |
| CDSNC  | CDSNS                                                                        |           |           |                  |
| CDIXC  | CDIXI                                                                        |           |           |                  |
| CDITC  | CDITI                                                                        |           |           |                  |
|        |                                                                              |           |           |                  |
| 5      | OTC Derivatives Product Taxonomy                                             |           | IR        |                  |
|        |                                                                              |           | IREXT     |                  |
|        |                                                                              |           | FX        |                  |
|        |                                                                              |           | FXEXT     |                  |
|        |                                                                              |           | EQ        |                  |
|        |                                                                              |           | EQEXT     |                  |
|        |                                                                              |           | CD        |                  |
|        |                                                                              |           | CDEXT     |                  |
|        |                                                                              |           | CM        |                  |
|        |                                                                              |           | - all -   |                  |
| 6      | Trade Type                                                                   |           | Reporting |                  |
| 7      | Trade Reference                                                              |           |           |                  |
| 8      | User Trade Reference                                                         |           |           |                  |
| 9      | Agent Trade Reference                                                        |           |           |                  |
| 10     | CP Trade Reference                                                           |           |           |                  |
| 11     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID |           |           |                  |

| Col. # | Field Name                                                                       | Data Name                     | Remarks                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
|--------|----------------------------------------------------------------------------------|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|----|--|-------|-------|----|--|-------|-------|-------|-------|----|--|-------|-------|-------|-------|-------|-------|----|--|-------|-------|-------|--|
| 12     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 13     | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 14     | Global Unique Transaction Identifier (Global UTI)                                |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 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 |  |
| 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  |                                                                                  |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 19     | Participant Reporting For                                                        | Trade Counterparty Identifier |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 20     | Participant Reporting For ID Type                                                | ID Type                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 21     | Participant Reporting For Party Name                                             | Party Name                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |

| Col. # | Field Name                                                 | Data Name                     | Remarks |
|--------|------------------------------------------------------------|-------------------------------|---------|
| 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 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                    |         |

| Col. # | Field Name                      | Data Name                | Remarks |                 |
|--------|---------------------------------|--------------------------|---------|-----------------|
| 33     | Counterparty Role               | Party Role               | 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   |                 |
|        |                                 |                          | 34      | Reporting Party |
| 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                     |                          |         |                 |
| 42     | Linked Trade Reference          |                          |         |                 |
| 43     | Late Matching                   |                          | Y/N     |                 |
| 44     | Suppress Uncertain Indicator    |                          |         |                 |
| 45     | Trade Execution Time            |                          |         |                 |
| 46     | Bilateral Comments              |                          |         |                 |
| 47     | Special Terms Indicator         |                          |         |                 |
| 48     | Special Terms Brief Description | Special Terms            |         |                 |



| Col. # | Field Name                             | Data Name | Remarks                                                                                                                                                                         |
|--------|----------------------------------------|-----------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 49     | Backloading                            |           |                                                                                                                                                                                 |
| 50     | Backloading Date                       |           |                                                                                                                                                                                 |
| 51     | Last Reconciliation Status             |           |                                                                                                                                                                                 |
| 52     | 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.2.3. |

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

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

| Display Priority | Fields          | Order     |
|------------------|-----------------|-----------|
| 1                | Trade Reference | Ascending |

#### **D.4.5.5 Footer**

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

## 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.<br>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 - Unique Swap Identifier (UTI-USI) Indicator                              |           |                                 |
| 19     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) Indicator (Counterparty's Input)       |           | Content Mismatched only.        |
| 20     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) Indicator Matched                      |           | Content Mismatched only.<br>Y/N |
| 21     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID                            |           |                                 |
| 22     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID (Counterparty's Input)     |           | Content Mismatched only.        |
| 23     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID Matched                    |           | Content Mismatched only.<br>Y/N |
| 24     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value                        |           |                                 |
| 25     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value (Counterparty's Input) |           | Content Mismatched only.        |
| 26     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value Matched                |           | Content Mismatched only.<br>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.<br>Y/N |

| Col. #       | Field Name                                                               | Data Name | Remarks                                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
|--------------|--------------------------------------------------------------------------|-----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|
| 30           | Global Unique Transaction Identifier (Global UTI)                        |           |                                                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 31           | Global Unique Transaction Identifier (Global UTI) (Counterparty's Input) |           | Content Mismatched only.                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 32           | Global Unique Transaction Identifier (Global UTI) Matched                |           | Content Mismatched only.<br>Y/N                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 33           | CP Trade Reference                                                       |           |                                                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 34           | CP Trade Reference (Counterparty's Input)                                |           | Content Mismatched only.                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 35           | CP Trade Reference Matched                                               |           | Content Mismatched only.<br>Y/N                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 36           | Confirmation Platform ID                                                 |           |                                                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 37           | Confirmation Platform ID (Counterparty's Input)                          |           | Content Mismatched only.                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 38           | Confirmation Platform ID Matched                                         |           | Content Mismatched only.<br>Y/N                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 39           | 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><br>Trade Not Found:<br>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        |                                                                          |           |                                                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 40           | 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 |  |
| Product Type |                                                                          |           |                                                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRCFF                                                                    |           |                                                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRCBS                                                                    |           |                                                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRBSS        | IRCXX                                                                    |           |                                                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRSXX        | IRCFR                                                                    |           |                                                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRINF        | IRFRA                                                                    |           |                                                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                                          |           |                                                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 41           | 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><br>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        |                                                                          |           |                                                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |

| Col. #       | Field Name                              | Data Name    | Remarks                                                                                                                                                                                                                                                                                                                                           |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
|--------------|-----------------------------------------|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|
| 42           | Trade Party 1                           | TR Entity ID |                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 43           | Trade Party 1<br>(Counterparty's Input) | TR Entity ID | Content Mismatched only.                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 44           | Trade Party 1 Matched                   |              | Content Mismatched only.<br><br>Y/N                                                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 45           | Trade Party 2                           | TR Entity ID |                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 46           | Trade Party 2<br>(Counterparty's Input) | TR Entity ID | Content Mismatched only.                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 47           | Trade Party 2 Matched                   |              | Content Mismatched only.<br><br>Y/N                                                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 48           | Trade Date                              |              | Content Mismatched:<br><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><br>Trade Not Found:<br>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        |                                         |              |                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 49           | Trade Date (Counterparty's Input)       |              | Content Mismatched only.<br><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        |                                         |              |                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 50           | Trade Date Matched                      |              | Content Mismatched only.<br><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><br><br>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        |                                         |              |                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 51           | 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><br><br>The participant trade party if it is a fixed rate payer.                                                                     | 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                                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |
|--------------|---------------------------------------------------------|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|
| 52           | Fixed Rate 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>IRFRA</td></tr></table>                                     | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT | IRFRA |
| Product Type |                                                         |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IROIS                                                   |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRSXX        | IRINF                                                   |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCXX                                                   |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRSPT        | IRFRA                                                   |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| 53           | Fixed Rate 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>IRFRA</td></tr></table><br>Y/N                              | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT | IRFRA |
| Product Type |                                                         |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IROIS                                                   |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRSXX        | IRINF                                                   |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCXX                                                   |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRSPT        | IRFRA                                                   |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| 54           | 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><br><br>The counterparty trade party if it is a fixed rate payer.  | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |
| Product Type |                                                         |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IROIS                                                   |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRSXX        | IRINF                                                   |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCXX                                                   |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRSPT        |                                                         |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| 55           | 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        |                                                         |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| 56           | 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><br>Y/N                                   | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |
| Product Type |                                                         |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IROIS                                                   |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRSXX        | IRINF                                                   |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCXX                                                   |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRSPT        |                                                         |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| 57           | 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><br><br>The participant trade party if it is a known amount payer. | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |
| Product Type |                                                         |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IROIS                                                   |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRSXX        | IRINF                                                   |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCXX                                                   |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| IRSPT        |                                                         |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |
| 58           | 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        |                                                         |              |                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |

| Col. #       | Field Name                                               | Data Name    | Remarks                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |       |       |       |       |  |
|--------------|----------------------------------------------------------|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|
| 59           | 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><br>Y/N                                                                     | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |       |  |
| Product Type |                                                          |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IROIS                                                    |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        | IRINF                                                    |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCXX                                                    |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                          |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| 60           | 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><br>The counterparty trade party if it is a known amount payer.                                      | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |       |  |
| Product Type |                                                          |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IROIS                                                    |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        | IRINF                                                    |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCXX                                                    |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                          |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| 61           | Known Amount 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        |                                                          |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| 62           | Known Amount 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><br>Y/N                                                                     | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |       |  |
| Product Type |                                                          |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IROIS                                                    |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        | IRINF                                                    |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCXX                                                    |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                          |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| 63           | 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><br>The participant trade party if it is a floating rate payer. | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT | IRCFR | IRFRA |  |
| Product Type |                                                          |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                    |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRINF                                                    |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCBS                                                    |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        | IRCFR                                                    |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFRA        |                                                          |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| 64           | Floating Rate 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>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        |                                                          |              |                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |



| Col. #       | Field Name                                                | Data Name    | Remarks                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
|--------------|-----------------------------------------------------------|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|
| 65           | Floating Rate Payer - 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>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><br>Y/N | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT | IRCFR | IRFRA |  |
| Product Type |                                                           |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                     |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRINF                                                     |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCBS                                                     |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        | IRCFR                                                     |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFRA        |                                                           |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 66           | 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><br>The counterparty trade party if it is a floating rate payer.      | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT |       |       |  |
| Product Type |                                                           |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                     |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRINF                                                     |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCBS                                                     |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                           |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 67           | Floating 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>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        |                                                           |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 68           | Floating Rate Payer - Counterparty 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>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table><br>Y/N                                      | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT |       |       |  |
| Product Type |                                                           |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                     |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRINF                                                     |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCBS                                                     |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                           |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 69           | 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        |                                                           |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 70           | Inflation Rate Payer (Counterparty's Input)               | TR Entity ID | Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRINF</td><td></td></tr></table>                                                                                                                                                            | Product Type |  | IRINF |       |       |       |       |       |       |       |       |  |
| Product Type |                                                           |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRINF        |                                                           |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 71           | Inflation Rate Payer Matched                              |              | Content Mismatched only. <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRINF</td><td></td></tr></table><br>Y/N                                                                                                                                                     | Product Type |  | IRINF |       |       |       |       |       |       |       |       |  |
| Product Type |                                                           |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRINF        |                                                           |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 72           | 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        |                                                           |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 73           | Buyer (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        |                                                           |              |                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |

| Col. #       | Field Name                                                            | Data Name    | Remarks                                                                                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |       |
|--------------|-----------------------------------------------------------------------|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 74           | Buyer Matched                                                         |              | Content Mismatched only.<br><table><tr><td colspan="2">Product Type</td></tr><tr><td>IRCFR</td><td>IRSPT</td></tr><tr><td>IRFRA</td><td></td></tr></table><br>Y/N                                                                                                                                                                                     | Product Type |  | IRCFR | IRSPT | IRFRA |       |       |       |       |       |       |       |
| Product Type |                                                                       |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCFR        | IRSPT                                                                 |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFRA        |                                                                       |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| 75           | Seller                                                                | TR Entity ID | <table><tr><td colspan="2">Product Type</td></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        |                                                                       |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| 76           | Seller (Counterparty’s Input)                                         | TR Entity ID | Content Mismatched only.<br><table><tr><td colspan="2">Product Type</td></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        |                                                                       |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| 77           | Seller Matched                                                        |              | Content Mismatched only.<br><table><tr><td colspan="2">Product Type</td></tr><tr><td>IRCFR</td><td>IRSPT</td></tr><tr><td>IRFRA</td><td></td></tr></table><br>Y/N                                                                                                                                                                                     | Product Type |  | IRCFR | IRSPT | IRFRA |       |       |       |       |       |       |       |
| Product Type |                                                                       |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCFR        | IRSPT                                                                 |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFRA        |                                                                       |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| 78           | Effective Date - Adjusted Date                                        |              | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IRFRA</td><td></td></tr></table>                                                                                                                                                                                                                                                             | Product Type |  | IRFRA |       |       |       |       |       |       |       |       |       |
| Product Type |                                                                       |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFRA        |                                                                       |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| 79           | Effective Date - Adjusted Date (Counterparty’s Input)                 |              | Content Mismatched only.<br><table><tr><td colspan="2">Product Type</td></tr><tr><td>IRFRA</td><td></td></tr></table>                                                                                                                                                                                                                                 | Product Type |  | IRFRA |       |       |       |       |       |       |       |       |       |
| Product Type |                                                                       |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFRA        |                                                                       |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| 80           | Effective Date - Adjusted Date Matched                                |              | Content Mismatched only.<br><table><tr><td colspan="2">Product Type</td></tr><tr><td>IRFRA</td><td></td></tr></table><br>Y/N                                                                                                                                                                                                                          | Product Type |  | IRFRA |       |       |       |       |       |       |       |       |       |
| Product Type |                                                                       |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFRA        |                                                                       |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| 81           | Effective Date - Unadjusted Date - Participant                        |              | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCFE</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr></table><br>The unadjusted effective date on the participant leg.                                           | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFE | IRCXX | IRCBS | IRSPT | IRCFR |
| Product Type |                                                                       |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                                 |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| IROIS        | IRSXX                                                                 |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| IRINF        | IRCFE                                                                 |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCXX        | IRCBS                                                                 |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| IRSPT        | IRCFR                                                                 |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| 82           | Effective Date - Unadjusted Date - Participant (Counterparty's Input) |              | Content Mismatched only.<br><table><tr><td colspan="2">Product Type</td></tr><tr><td>IRFVF</td><td>IRBSS</td></tr><tr><td>IROIS</td><td>IRSXX</td></tr><tr><td>IRINF</td><td>IRCFE</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr></table><br>Unadjusted effective date on counterparty trade’s counterparty leg. | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFE | IRCXX | IRCBS | IRSPT | IRCFR |
| Product Type |                                                                       |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                                 |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| IROIS        | IRSXX                                                                 |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| IRINF        | IRCFE                                                                 |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCXX        | IRCBS                                                                 |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |
| IRSPT        | IRCFR                                                                 |              |                                                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |       |

| Col. #       | Field Name                                                             | Data Name | Remarks                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
|--------------|------------------------------------------------------------------------|-----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 83           | Effective 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>IRCFE</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 | IRCFE | IRCXX | IRCBS | IRSPT | IRCFR |
| Product Type |                                                                        |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IROIS        | IRSXX                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IRINF        | IRCFE                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCXX        | IRCBS                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IRSPT        | IRCFR                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| 84           | 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>IRCFE</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <div>The unadjusted effective date on the counterparty leg.</div>                                                 | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFE | IRCXX | IRCBS | IRSPT |       |
| Product Type |                                                                        |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IROIS        | IRSXX                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IRINF        | IRCFE                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCXX        | IRCBS                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IRSPT        |                                                                        |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| 85           | Effective Date - Unadjusted Date - Counterparty (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>IRCFE</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <div>Unadjusted effective date on counterparty trade’s participant leg.</div> | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFE | IRCXX | IRCBS | IRSPT |       |
| Product Type |                                                                        |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IROIS        | IRSXX                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IRINF        | IRCFE                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCXX        | IRCBS                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IRSPT        |                                                                        |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| 86           | Effective Date - Unadjusted Date - Counterparty 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>IRCFE</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <div>Y/N</div>                                                                | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFE | IRCXX | IRCBS | IRSPT |       |
| Product Type |                                                                        |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IROIS        | IRSXX                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IRINF        | IRCFE                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCXX        | IRCBS                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IRSPT        |                                                                        |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| 87           | 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        |                                                                        |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| 88           | Termination Date - Adjusted Date (Counterparty’s Input)                |           | <div>Content Mismatched only.</div> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFRA</td><td></td></tr></table>                                                                                                                                                                                                                                   | Product Type |  | IRFRA |       |       |       |       |       |       |       |       |       |
| Product Type |                                                                        |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFRA        |                                                                        |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| 89           | Termination Date - Adjusted Date Matched                               |           | <div>Content Mismatched only.</div> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFRA</td><td></td></tr></table> <div>Y/N</div>                                                                                                                                                                                                                    | Product Type |  | IRFRA |       |       |       |       |       |       |       |       |       |
| Product Type |                                                                        |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFRA        |                                                                        |           |                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |

| Col. #       | Field Name                                                                        | Data Name | Remarks                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |
|--------------|-----------------------------------------------------------------------------------|-----------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 90           | Termination Date -<br>Unadjusted Date -<br>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><br>The unadjusted termination date on the participant 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                                                                             |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| 91           | Termination Date -<br>Unadjusted Date -<br>Participant (Counterparty's<br>Input)  |           | Content Mismatched only.<br><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><br>Unadjusted termination 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                                                                             |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| 92           | Termination Date -<br>Unadjusted Date -<br>Participant Matched                    |           | Content Mismatched only.<br><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><br>Y/N                                                                   | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRCBS | IRSPT | IRCFR |
| Product Type |                                                                                   |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                                             |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| IROIS        | IRSXX                                                                             |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| IRINF        | IRCFF                                                                             |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCXX        | IRCBS                                                                             |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| IRSPT        | IRCFR                                                                             |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| 93           | Termination Date -<br>Unadjusted Date -<br>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><br>The unadjusted termination date on the counterparty leg.                                               | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRCBS | IRSPT |       |
| Product Type |                                                                                   |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                                             |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| IROIS        | IRSXX                                                                             |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| IRINF        | IRCFF                                                                             |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCXX        | IRCBS                                                                             |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| IRSPT        |                                                                                   |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| 94           | Termination Date -<br>Unadjusted Date -<br>Counterparty (Counterparty's<br>Input) |           | Content Mismatched only.<br><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><br>Unadjusted termination date on counterparty trade's participant leg.       | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRCBS | IRSPT |       |
| Product Type |                                                                                   |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                                             |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| IROIS        | IRSXX                                                                             |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| IRINF        | IRCFF                                                                             |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCXX        | IRCBS                                                                             |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |
| IRSPT        |                                                                                   |           |                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |

| Col. #       | Field Name                                                      | Data Name | Remarks                                                                                                                                                                                                                                                                                                                                                           |              |  |       |       |       |       |       |       |       |       |       |       |
|--------------|-----------------------------------------------------------------|-----------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 95           | Termination Date -<br>Unadjusted Date -<br>Counterparty 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></td></tr></table> <div>Y/N</div>                                                                  | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRCBS | IRSPT |       |
| Product Type |                                                                 |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IROIS        | IRSXX                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRINF        | IRCFF                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCXX        | IRCBS                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRSPT        |                                                                 |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| 96           | Notional Schedule -<br>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>IRCFR</td><td>IRSPT</td></tr></table> <div>The notional schedule on the participant leg.</div>                                                       | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRCBS | IRCFR | IRSPT |
| Product Type |                                                                 |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IROIS        | IRSXX                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRINF        | IRCFF                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCXX        | IRCBS                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCFR        | IRSPT                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| 97           | Notional Schedule -<br>Participant (Counterparty's<br>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>IRCFR</td><td>IRSPT</td></tr></table> <div>Notional schedule on counterparty trade's<br/>counterparty leg.</div> | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRCBS | IRCFR | IRSPT |
| Product Type |                                                                 |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IROIS        | IRSXX                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRINF        | IRCFF                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCXX        | IRCBS                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCFR        | IRSPT                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| 98           | Notional Schedule Exist -<br>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>IRCFR</td><td>IRSPT</td></tr></table> <div>Y/N</div>                                                             | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRCBS | IRCFR | IRSPT |
| Product Type |                                                                 |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IROIS        | IRSXX                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRINF        | IRCFF                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCXX        | IRCBS                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCFR        | IRSPT                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| 99           | Notional Schedule -<br>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 notional schedule on the counterparty leg.</div>                                                           | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRCBS | IRSPT |       |
| Product Type |                                                                 |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IROIS        | IRSXX                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRINF        | IRCFF                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCXX        | IRCBS                                                           |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |
| IRSPT        |                                                                 |           |                                                                                                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |       |       |       |       |       |

| Col. #       | Field Name                                                    | Data Name | Remarks                                                                                                                                                                                                                                                                                                                                                                                                 |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
|--------------|---------------------------------------------------------------|-----------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|
| 100          | Notional Schedule - Counterparty (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></td></tr></table> <div>Notional schedule on counterparty trade’s participant leg.</div>                                                 | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRCBS | IRSPT |       |       |  |
| Product Type |                                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRSXX                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRINF        | IRCFF                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRCXX        | IRCBS                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 101          | Notional Schedule Exist - Counterparty 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></td></tr></table> <div>Y/N</div>                                                                                                        | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRCBS | IRSPT |       |       |  |
| Product Type |                                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRSXX                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRINF        | IRCFF                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRCXX        | IRCBS                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 102          | Notional Amount Currency - 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><tr><td>IRFRA</td><td></td></tr></table> <div>The currency of notional amount on the participant leg.</div>                                                   | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRCBS | IRSPT | IRCFR | IRFRA |  |
| Product Type |                                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRSXX                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRINF        | IRCFF                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRCXX        | IRCBS                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRSPT        | IRCFR                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRFRA        |                                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 103          | Notional Amount Currency - 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><tr><td>IRFRA</td><td></td></tr></table> <div>Currency of notional amount on counterparty trade’s counterparty leg.</div> | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRCBS | IRSPT | IRCFR | IRFRA |  |
| Product Type |                                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRSXX                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRINF        | IRCFF                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRCXX        | IRCBS                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRSPT        | IRCFR                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRFRA        |                                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 104          | Notional Amount Currency - 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><tr><td>IRFRA</td><td></td></tr></table> <div>Y/N</div>                                                                   | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRCBS | IRSPT | IRCFR | IRFRA |  |
| Product Type |                                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRSXX                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRINF        | IRCFF                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRCXX        | IRCBS                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRSPT        | IRCFR                                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRFRA        |                                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                         |              |  |       |       |       |       |       |       |       |       |       |       |       |  |

| Col. #       | Field Name                                                     | Data Name | Remarks                                                                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
|--------------|----------------------------------------------------------------|-----------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|
| 105          | Notional Amount Currency - 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 currency of notional amount 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        |                                                                |           |                                                                                                                                                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 106          | Notional Amount Currency - 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>Currency of notional amount 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        |                                                                |           |                                                                                                                                                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 107          | Notional Amount Currency - 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        |                                                                |           |                                                                                                                                                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 108          | Notional Amount - 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><tr><td>IRFRA</td><td></td></tr></table> <p>The notional amount on the participant leg.</p>                                               | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRCBS | IRSPT | IRCFR | IRFRA |  |
| Product Type |                                                                |           |                                                                                                                                                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                          |           |                                                                                                                                                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRSXX                                                          |           |                                                                                                                                                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRINF        | IRCFF                                                          |           |                                                                                                                                                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRCXX        | IRCBS                                                          |           |                                                                                                                                                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRSPT        | IRCFR                                                          |           |                                                                                                                                                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRFRA        |                                                                |           |                                                                                                                                                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 109          | Notional Amount - 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>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><tr><td>IRFRA</td><td></td></tr></table> <p>Notional amount on counterparty trade’s counterparty leg.</p> | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRCBS | IRSPT | IRCFR | IRFRA |  |
| Product Type |                                                                |           |                                                                                                                                                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                          |           |                                                                                                                                                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRSXX                                                          |           |                                                                                                                                                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRINF        | IRCFF                                                          |           |                                                                                                                                                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRCXX        | IRCBS                                                          |           |                                                                                                                                                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRSPT        | IRCFR                                                          |           |                                                                                                                                                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IRFRA        |                                                                |           |                                                                                                                                                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |       |       |  |

| Col. #       | Field Name                                            | Data Name | Remarks                                                                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
|--------------|-------------------------------------------------------|-----------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|------|-------|-------|-------|-------|-------|--|
| 110          | Notional Amount - 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>IRCF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr><tr><td>IRFRA</td><td></td></tr></table> <div>Y/N</div> | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCF | IRCXX | IRCBS | IRSPT | IRCFR | IRFRA |  |
| Product Type |                                                       |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                 |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IROIS        | IRSXX                                                 |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRINF        | IRCF                                                  |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRCXX        | IRCBS                                                 |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRSPT        | IRCFR                                                 |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRFRA        |                                                       |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| 111          | Notional Amount - 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>IRCF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <div>The notional amount on the counterparty leg.</div>                                 | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCF | IRCXX | IRCBS | IRSPT |       |       |  |
| Product Type |                                                       |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                 |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IROIS        | IRSXX                                                 |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRINF        | IRCF                                                  |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRCXX        | IRCBS                                                 |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRSPT        |                                                       |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| 112          | Notional Amount - Counterparty (Counterparty’s Input) |           | <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> <div>Notional amount on counterparty trade’s participant leg.</div>                     | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCF | IRCXX | IRCBS | IRSPT |       |       |  |
| Product Type |                                                       |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                 |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IROIS        | IRSXX                                                 |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRINF        | IRCF                                                  |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRCXX        | IRCBS                                                 |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRSPT        |                                                       |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| 113          | Notional Amount - Counterparty Matched                |           | <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> <div>Y/N</div>                                                                          | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCF | IRCXX | IRCBS | IRSPT |       |       |  |
| Product Type |                                                       |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                 |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IROIS        | IRSXX                                                 |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRINF        | IRCF                                                  |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRCXX        | IRCBS                                                 |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRSPT        |                                                       |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| 114          | Known Amount Currency - Participant                   |           | <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table> <div>The currency of known amount on the participant leg.</div>                                                              | Product Type |  | IRFVF | IRCF  | IROIS | IRCXX | IRSXX |      | IRINF | IRSPT |       |       |       |  |
| Product Type |                                                       |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRFVF        | IRCF                                                  |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IROIS        | IRCXX                                                 |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRSXX        |                                                       |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |
| IRINF        | IRSPT                                                 |           |                                                                                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |      |       |       |       |       |       |  |



| Col. #       | Field Name                                                  | Data Name | Remarks                                                                                                                                                                                                                                                                                                                   |              |  |       |      |       |       |       |  |       |       |
|--------------|-------------------------------------------------------------|-----------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|------|-------|-------|-------|--|-------|-------|
| 115          | Known Amount Currency - Participant (Counterparty's Input)  |           | <div>Content Mismatched only.</div> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table> <div>Currency of known amount on counterparty trade's counterparty leg.</div> | Product Type |  | IRFVF | IRCF | IROIS | IRCXX | IRSXX |  | IRINF | IRSPT |
| Product Type |                                                             |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IRFVF        | IRCF                                                        |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IROIS        | IRCXX                                                       |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IRSXX        |                                                             |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IRINF        | IRSPT                                                       |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| 116          | Known Amount Currency - Participant Matched                 |           | <div>Content Mismatched only.</div> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table> <div>Y/N</div>                                                                | Product Type |  | IRFVF | IRCF | IROIS | IRCXX | IRSXX |  | IRINF | IRSPT |
| Product Type |                                                             |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IRFVF        | IRCF                                                        |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IROIS        | IRCXX                                                       |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IRSXX        |                                                             |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IRINF        | IRSPT                                                       |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| 117          | Known Amount Currency - Counterparty                        |           | <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table> <div>The currency of known amount on the counterparty leg.</div>                                                  | Product Type |  | IRFVF | IRCF | IROIS | IRCXX | IRSXX |  | IRINF | IRSPT |
| Product Type |                                                             |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IRFVF        | IRCF                                                        |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IROIS        | IRCXX                                                       |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IRSXX        |                                                             |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IRINF        | IRSPT                                                       |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| 118          | Known Amount Currency - Counterparty (Counterparty's Input) |           | <div>Content Mismatched only.</div> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table> <div>Currency of known amount on counterparty trade's participant leg.</div>  | Product Type |  | IRFVF | IRCF | IROIS | IRCXX | IRSXX |  | IRINF | IRSPT |
| Product Type |                                                             |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IRFVF        | IRCF                                                        |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IROIS        | IRCXX                                                       |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IRSXX        |                                                             |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IRINF        | IRSPT                                                       |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| 119          | Known Amount Currency - Counterparty Matched                |           | <div>Content Mismatched only.</div> <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table> <div>Y/N</div>                                                                | Product Type |  | IRFVF | IRCF | IROIS | IRCXX | IRSXX |  | IRINF | IRSPT |
| Product Type |                                                             |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IRFVF        | IRCF                                                        |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IROIS        | IRCXX                                                       |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IRSXX        |                                                             |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IRINF        | IRSPT                                                       |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| 120          | Known Amount - Participant                                  |           | <table><tr><th colspan="2">Product Type</th></tr><tr><td>IRFVF</td><td>IRCF</td></tr><tr><td>IROIS</td><td>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table> <div>The known amount on the participant leg.</div>                                                               | Product Type |  | IRFVF | IRCF | IROIS | IRCXX | IRSXX |  | IRINF | IRSPT |
| Product Type |                                                             |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IRFVF        | IRCF                                                        |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IROIS        | IRCXX                                                       |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IRSXX        |                                                             |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |
| IRINF        | IRSPT                                                       |           |                                                                                                                                                                                                                                                                                                                           |              |  |       |      |       |       |       |  |       |       |

| Col. #       | Field Name                                         | Data Name | Remarks                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
|--------------|----------------------------------------------------|-----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|
| 121          | Known Amount - Participant (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>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table> <div>Known amount on counterparty trade’s counterparty leg.</div> | Product Type |  | IRFVF | IRCFF | IROIS | IRCXX | IRSXX |       | IRINF | IRSPT |
| Product Type |                                                    |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRCFF                                              |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRCXX                                              |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRSXX        |                                                    |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRINF        | IRSPT                                              |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| 122          | Known Amount - Participant 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>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table> <div>Y/N</div>                                                    | Product Type |  | IRFVF | IRCFF | IROIS | IRCXX | IRSXX |       | IRINF | IRSPT |
| Product Type |                                                    |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRCFF                                              |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRCXX                                              |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRSXX        |                                                    |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRINF        | IRSPT                                              |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| 123          | Known Amount - 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></td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table> <div>The known amount on the counterparty leg.</div>                                                  | Product Type |  | IRFVF | IRCFF | IROIS | IRCXX | IRSXX |       | IRINF | IRSPT |
| Product Type |                                                    |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRCFF                                              |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRCXX                                              |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRSXX        |                                                    |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRINF        | IRSPT                                              |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| 124          | Known Amount - Counterparty (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>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table> <div>Known amount on counterparty trade’s participant leg.</div>  | Product Type |  | IRFVF | IRCFF | IROIS | IRCXX | IRSXX |       | IRINF | IRSPT |
| Product Type |                                                    |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRCFF                                              |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRCXX                                              |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRSXX        |                                                    |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRINF        | IRSPT                                              |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| 125          | Known Amount - Counterparty 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>IRCXX</td></tr><tr><td>IRSXX</td><td></td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table> <div>Y/N</div>                                                    | Product Type |  | IRFVF | IRCFF | IROIS | IRCXX | IRSXX |       | IRINF | IRSPT |
| Product Type |                                                    |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRCFF                                              |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRCXX                                              |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRSXX        |                                                    |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRINF        | IRSPT                                              |           |                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| 126          | 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>IRFRA</td></tr></table> <div>The fixed rate on the participant leg.</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                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
|--------------|--------------------------------------------------|-----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|
| 127          | Fixed Rate - Participant (Counterparty's Input)  |           | 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>IRFRA</td></tr></table><br>Fixed rate on counterparty trade’s counterparty leg. | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT | IRFRA |
| Product Type |                                                  |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IROIS                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRSXX        | IRINF                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCXX                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRSPT        | IRFRA                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| 128          | Fixed Rate - 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>IRFRA</td></tr></table><br>Y/N                                                  | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT | IRFRA |
| Product Type |                                                  |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IROIS                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRSXX        | IRINF                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCXX                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRSPT        | IRFRA                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| 129          | 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><br>Fixed rate on counterparty leg.                                                    | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |
| Product Type |                                                  |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IROIS                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRSXX        | IRINF                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCXX                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRSPT        |                                                  |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| 130          | Fixed Rate - Counterparty (Counterparty’s Input) |           | 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><br>Fixed rate on counterparty trade’s participant leg.       | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |
| Product Type |                                                  |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IROIS                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRSXX        | IRINF                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCXX                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRSPT        |                                                  |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| 131          | Fixed Rate - 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><br>Y/N                                                       | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |
| Product Type |                                                  |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IROIS                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRSXX        | IRINF                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCXX                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRSPT        |                                                  |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| 132          | 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><br>Fixed rate schedule on participant leg.                                            | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |
| Product Type |                                                  |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IROIS                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRSXX        | IRINF                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCXX                                            |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
| IRSPT        |                                                  |           |                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |

| Col. #       | Field Name                                                | Data Name | Remarks                                                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
|--------------|-----------------------------------------------------------|-----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|
| 133          | Fixed Rate Schedule - Participant (Counterparty’s Input)  |           | <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></td></tr></table> <div>Fixed rate schedule on counterparty trade’s counterparty leg.</div> | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |       |  |
| Product Type |                                                           |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IROIS                                                     |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        | IRINF                                                     |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCXX                                                     |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                           |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| 134          | Fixed Rate Schedule Exist - 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></td></tr></table> <div>Y/N</div>                                                           | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |       |  |
| Product Type |                                                           |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IROIS                                                     |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        | IRINF                                                     |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCXX                                                     |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                           |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| 135          | Fixed Rate Schedule - 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> <div>Fixed rate schedule on counterparty leg.</div>                                                          | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |       |  |
| Product Type |                                                           |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IROIS                                                     |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        | IRINF                                                     |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCXX                                                     |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                           |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| 136          | Fixed Rate Schedule - Counterparty (Counterparty’s Input) |           | <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></td></tr></table> <div>Fixed rate schedule on counterparty trade’s participant leg.</div>  | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |       |  |
| Product Type |                                                           |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IROIS                                                     |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        | IRINF                                                     |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCXX                                                     |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                           |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| 137          | Fixed Rate Schedule Exist - Counterparty 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></td></tr></table> <div>Y/N</div>                                                           | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |       |  |
| Product Type |                                                           |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IROIS                                                     |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        | IRINF                                                     |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCXX                                                     |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                           |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
| 138          | 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> <div>Floating rate index on participant leg.</div>                      | 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                                                                                                                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |  |
|--------------|-----------------------------------------------------------|-----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|
| 139          | Floating Rate Index - 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>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> <div>Floating rate index on counterparty trade’s counterparty leg.</div> | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT | IRCFR | IRFRA |  |
| Product Type |                                                           |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRINF                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCBS                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        | IRCFR                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFRA        |                                                           |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| 140          | Floating Rate Index - 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>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> <div>Y/N</div>                                                           | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT | IRCFR | IRFRA |  |
| Product Type |                                                           |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRINF                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCBS                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        | IRCFR                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFRA        |                                                           |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| 141          | 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> <div>Floating rate index on counterparty leg.</div>                                                                                               | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT |       |       |  |
| Product Type |                                                           |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRINF                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCBS                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                           |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| 142          | Floating Rate Index - Counterparty (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>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <div>Floating rate index on counterparty trade’s participant leg.</div>                                       | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT |       |       |  |
| Product Type |                                                           |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRINF                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCBS                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                           |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| 143          | Floating Rate Index - Counterparty 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>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <div>Y/N</div>                                                                                                 | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT |       |       |  |
| Product Type |                                                           |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRINF                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCBS                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                                           |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| 144          | 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> <div>Floating rate multiplier schedule on participant leg.</div>                                                                             | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT | IRCFR |       |  |
| Product Type |                                                           |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRBSS                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRINF                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCBS                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        | IRCFR                                                     |           |                                                                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |  |

| Col. #       | Field Name                                                              | Data Name | Remarks                                                                                                                                                                                                                                                                                                                                  |              |  |       |       |       |       |       |       |       |       |
|--------------|-------------------------------------------------------------------------|-----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|
| 145          | Floating Rate Multiplier Schedule - 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>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr></table> <div>Floating rate multiplier schedule on counterparty trade’s counterparty leg.</div> | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT | IRCFR |
| Product Type |                                                                         |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRINF                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCBS                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRSPT        | IRCFR                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| 146          | Floating Rate Multiplier Schedule Exist - 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>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr></table> <div>Y/N</div>                                                                         | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT | IRCFR |
| Product Type |                                                                         |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRINF                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCBS                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRSPT        | IRCFR                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| 147          | Floating Rate Multiplier Schedule - 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>IRCFR</td></tr></table> <div>Floating rate multiplier schedule on counterparty leg.</div>                                                          | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT | IRCFR |
| Product Type |                                                                         |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRINF                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCBS                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRSPT        | IRCFR                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| 148          | Floating Rate Multiplier Schedule - Counterparty (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>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <div>Floating rate multiplier schedule on counterparty trade’s participant leg.</div>       | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT |       |
| Product Type |                                                                         |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRINF                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCBS                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRSPT        |                                                                         |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| 149          | Floating Rate Multiplier Schedule Exist - Counterparty 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>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <div>Y/N</div>                                                                              | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT |       |
| Product Type |                                                                         |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRINF                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCBS                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRSPT        |                                                                         |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| 150          | 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> <div>Floating rate tenor on participant leg.</div>                                                                              | Product Type |  | IRFVF | IRBSS | IRINF | IRCFF | IRCBS | IRCFR | IRFRA |       |
| Product Type |                                                                         |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRINF        | IRCFF                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRCBS        | IRCFR                                                                   |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |
| IRFRA        |                                                                         |           |                                                                                                                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |

| Col. #       | Field Name                                                | Data Name | Remarks                                                                                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |
|--------------|-----------------------------------------------------------|-----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|
| 151          | Floating Rate Tenor - 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>IRINF</td><td>IRCFF</td></tr><tr><td>IRCBS</td><td>IRCFR</td></tr><tr><td>IRFRA</td><td></td></tr></table> <div>Floating rate tenor on counterparty trade’s counterparty leg.</div>       | Product Type |  | IRFVF | IRBSS | IRINF | IRCFF | IRCBS | IRCFR | IRFRA |       |
| Product Type |                                                           |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRINF        | IRCFF                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRCBS        | IRCFR                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRFRA        |                                                           |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| 152          | Floating Rate Tenor - 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>IRINF</td><td>IRCFF</td></tr><tr><td>IRCBS</td><td>IRCFR</td></tr><tr><td>IRFRA</td><td></td></tr></table> <div>Y/N</div>                                                                 | Product Type |  | IRFVF | IRBSS | IRINF | IRCFF | IRCBS | IRCFR | IRFRA |       |
| Product Type |                                                           |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRINF        | IRCFF                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRCBS        | IRCFR                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRFRA        |                                                           |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| 153          | 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> <div>Floating rate spread on participant leg.</div>                                                           | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT | IRCFR |
| Product Type |                                                           |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRINF                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCBS                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRSPT        | IRCFR                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| 154          | Floating Rate Spread - 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>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr></table> <div>Floating rate spread on counterparty trade’s counterparty leg.</div> | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT | IRCFR |
| Product Type |                                                           |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRINF                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCBS                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRSPT        | IRCFR                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| 155          | Floating Rate Spread - 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>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td>IRCFR</td></tr></table> <div>Y/N</div>                                                            | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT | IRCFR |
| Product Type |                                                           |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRINF                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCBS                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRSPT        | IRCFR                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| 156          | 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> <div>Floating rate tenor on counterparty leg.</div>                                                                                                     | Product Type |  | IRFVF | IRBSS | IRINF | IRCFF | IRCBS |       |       |       |
| Product Type |                                                           |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRINF        | IRCFF                                                     |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |
| IRCBS        |                                                           |           |                                                                                                                                                                                                                                                                                                                             |              |  |       |       |       |       |       |       |       |       |

| Col. #       | Field Name                                                 | Data Name | Remarks                                                                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
|--------------|------------------------------------------------------------|-----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|
| 157          | Floating Rate Tenor - Counterparty (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>IRINF</td><td>IRCFF</td></tr><tr><td>IRCBS</td><td></td></tr></table> <div>Floating rate tenor on counterparty trade’s participant leg.</div>                                       | Product Type |  | IRFVF | IRBSS | IRINF | IRCFF | IRCBS |       |       |       |
| Product Type |                                                            |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                      |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IRINF        | IRCFF                                                      |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IRCBS        |                                                            |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| 158          | Floating Rate Tenor - Counterparty 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>IRINF</td><td>IRCFF</td></tr><tr><td>IRCBS</td><td></td></tr></table> <div>Y/N</div>                                                                                                | Product Type |  | IRFVF | IRBSS | IRINF | IRCFF | IRCBS |       |       |       |
| Product Type |                                                            |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                      |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IRINF        | IRCFF                                                      |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IRCBS        |                                                            |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| 159          | 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> <div>Floating rate spread on counterparty leg.</div>                                                         | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT |       |
| Product Type |                                                            |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                      |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRINF                                                      |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCBS                                                      |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IRSPT        |                                                            |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| 160          | Floating Rate Spread - Counterparty (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>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <div>Floating rate spread on counterparty trade’s participant leg.</div> | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT |       |
| Product Type |                                                            |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                      |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRINF                                                      |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCBS                                                      |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IRSPT        |                                                            |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| 161          | Floating Rate Spread - Counterparty 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>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <div>Y/N</div>                                                           | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT |       |
| Product Type |                                                            |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                      |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRINF                                                      |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCBS                                                      |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IRSPT        |                                                            |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| 162          | 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> <div>Spread schedule on participant leg.</div>                                                          | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRCFR | IRSPT |
| Product Type |                                                            |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                      |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRINF                                                      |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCBS                                                      |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |
| IRCFR        | IRSPT                                                      |           |                                                                                                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |



| Col. #       | Field Name                                            | Data Name | Remarks                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |
|--------------|-------------------------------------------------------|-----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|
| 163          | Spread Schedule - 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>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRCFR</td><td>IRSPT</td></tr></table> <div>Spread schedule on counterparty trade’s counterparty leg.</div> | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRCFR | IRSPT |
| Product Type |                                                       |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                 |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRINF                                                 |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCBS                                                 |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IRCFR        | IRSPT                                                 |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| 164          | Spread Schedule Exist - 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>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRCFR</td><td>IRSPT</td></tr></table> <div>Y/N</div>                                                       | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRCFR | IRSPT |
| Product Type |                                                       |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                 |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRINF                                                 |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCBS                                                 |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IRCFR        | IRSPT                                                 |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| 165          | Spread Schedule - 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> <div>Spread schedule on counterparty leg.</div>                                                               | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT |       |
| Product Type |                                                       |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                 |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRINF                                                 |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCBS                                                 |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IRSPT        |                                                       |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| 166          | Spread Schedule - Counterparty (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>IRINF</td></tr><tr><td>IRCFF</td><td>IRCBS</td></tr><tr><td>IRSPT</td><td></td></tr></table> <div>Spread schedule on counterparty trades’ participant leg.</div>       | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT |       |
| Product Type |                                                       |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                 |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRINF                                                 |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCBS                                                 |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IRSPT        |                                                       |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| 167          | Spread Schedule Exist - Counterparty Matched          |           | <div>Content Mismatched following only.</div> <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> <div>Y/N</div>                                                  | Product Type |  | IRFVF | IRBSS | IROIS | IRINF | IRCFF | IRCBS | IRSPT |       |
| Product Type |                                                       |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                                 |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IROIS        | IRINF                                                 |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCBS                                                 |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| IRSPT        |                                                       |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| 168          | 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        |                                                       |           |                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |
| 169          | Cap Rate Initial (Counterparty’s Input)               |           | <div>Content Mismatched only.</div> <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                                                                                          |
|--------|----------------------------------------------|-----------|--------------------------------------------------------------------------------------------------|
| 170    | Cap Rate Initial Matched                     |           | Content Mismatched only.<br><div>Product Type</div> <div>IRCFR <input type="text"/></div><br>Y/N |
| 171    | Cap Rate Buyer                               |           | <div>Product Type</div> <div>IRCFR <input type="text"/></div>                                    |
| 172    | Cap Rate Buyer<br>(Counterparty's Input)     |           | Content Mismatched only.<br><div>Product Type</div> <div>IRCFR <input type="text"/></div>        |
| 173    | Cap Rate Buyer Matched                       |           | Content Mismatched only.<br><div>Product Type</div> <div>IRCFR <input type="text"/></div><br>Y/N |
| 174    | Cap Rate Seller                              |           | <div>Product Type</div> <div>IRCFR <input type="text"/></div>                                    |
| 175    | Cap Rate Seller<br>(Counterparty's Input)    |           | Content Mismatched only.<br><div>Product Type</div> <div>IRCFR <input type="text"/></div>        |
| 176    | Cap Rate Seller Matched                      |           | Content Mismatched only.<br><div>Product Type</div> <div>IRCFR <input type="text"/></div><br>Y/N |
| 177    | Cap Rate Schedule                            |           | <div>Product Type</div> <div>IRCFR <input type="text"/></div>                                    |
| 178    | Cap Rate Schedule<br>(Counterparty's Input)  |           | Content Mismatched only.<br><div>Product Type</div> <div>IRCFR <input type="text"/></div>        |
| 179    | Cap Rate Schedule Exist<br>Matched           |           | Content Mismatched only.<br><div>Product Type</div> <div>IRCFR <input type="text"/></div><br>Y/N |
| 180    | Floor Rate Initial                           |           | <div>Product Type</div> <div>IRCFR <input type="text"/></div>                                    |
| 181    | Floor Rate Initial<br>(Counterparty's Input) |           | Content Mismatched only.<br><div>Product Type</div> <div>IRCFR <input type="text"/></div>        |
| 182    | Floor Rate Initial Matched                   |           | Content Mismatched only.<br><div>Product Type</div> <div>IRCFR <input type="text"/></div><br>Y/N |
| 183    | Floor Rate Buyer                             |           | <div>Product Type</div> <div>IRCFR <input type="text"/></div>                                    |

| Col. # | Field Name                                    | Data Name | Remarks                                                                                          |
|--------|-----------------------------------------------|-----------|--------------------------------------------------------------------------------------------------|
| 184    | Floor Rate Buyer<br>(Counterparty's Input)    |           | Content Mismatched only.<br><div>Product Type</div> <div>IRCFR <input type="text"/></div>        |
| 185    | Floor Rate Buyer Matched                      |           | Content Mismatched only.<br><div>Product Type</div> <div>IRCFR <input type="text"/></div><br>Y/N |
| 186    | Floor Rate Seller                             |           | <div>Product Type</div> <div>IRCFR <input type="text"/></div>                                    |
| 187    | Floor Rate Seller<br>(Counterparty's Input)   |           | Content Mismatched only<br><div>Product Type</div> <div>IRCFR <input type="text"/></div>         |
| 188    | Floor Rate Seller Matched                     |           | Content Mismatched only.<br><div>Product Type</div> <div>IRCFR <input type="text"/></div><br>Y/N |
| 189    | Floor Rate Schedule                           |           | <div>Product Type</div> <div>IRCFR <input type="text"/></div>                                    |
| 190    | Floor Rate Schedule<br>(Counterparty's Input) |           | Content Mismatched only.<br><div>Product Type</div> <div>IRCFR <input type="text"/></div>        |
| 191    | Floor Rate Schedule Exist<br>Matched          |           | Content Mismatched only.<br><div>Product Type</div> <div>IRCFR <input type="text"/></div><br>Y/N |
| 192    | Option Type                                   |           | <div>Product Type</div> <div>IRSPT <input type="text"/></div>                                    |
| 193    | Option Type (Counterparty's<br>Input)         |           | Content Mismatched only.<br><div>Product Type</div> <div>IRSPT <input type="text"/></div>        |
| 194    | Option Type Matched                           |           | Content Mismatched only.<br><div>Product Type</div> <div>IRSPT <input type="text"/></div><br>Y/N |
| 195    | Exercise Style                                |           | <div>Product Type</div> <div>IRSPT <input type="text"/></div>                                    |
| 196    | Exercise Style<br>(Counterparty's Input)      |           | Content Mismatched only.<br><div>Product Type</div> <div>IRSPT <input type="text"/></div>        |
| 197    | Exercise Style Matched                        |           | Content Mismatched only.<br><div>Product Type</div> <div>IRSPT <input type="text"/></div><br>Y/N |

| Col. # | Field Name                                                                | Data Name | Remarks                                                                                                                                                                                                                       |
|--------|---------------------------------------------------------------------------|-----------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 198    | Commencement Date - Unadjusted Date                                       |           | <div>Product Type</div> <div>IRSPT</div>                                                                                                                                                                                      |
| 199    | Commencement Date - Unadjusted Date (Counterparty's Input)                |           | Content Mismatched only.<br><div>Product Type</div> <div>IRSPT</div>                                                                                                                                                          |
| 200    | Commencement Date - Unadjusted Date Matched                               |           | Content Mismatched only.<br><div>Product Type</div> <div>IRSPT</div><br>Y/N                                                                                                                                                   |
| 201    | Expiration Date - Unadjusted Date                                         |           | <div>Product Type</div> <div>IRSPT</div>                                                                                                                                                                                      |
| 202    | Expiration Date - Unadjusted Date (Counterparty's Input)                  |           | Content Mismatched only.<br><div>Product Type</div> <div>IRSPT</div>                                                                                                                                                          |
| 203    | Expiration Date - Unadjusted Date Matched                                 |           | Content Mismatched only.<br><div>Product Type</div> <div>IRSPT</div><br>Y/N                                                                                                                                                   |
| 204    | Bermuda Exercise Dates - Unadjusted Date                                  |           | <div>Product Type</div> <div>IRSPT</div><br>List of Values.                                                                                                                                                                   |
| 205    | Bermuda Exercise Dates - Unadjusted Date (Counterparty's Input)           |           | Content Mismatched only.<br><div>Product Type</div> <div>IRSPT</div><br>List of Values.                                                                                                                                       |
| 206    | Bermuda Exercise Dates - Unadjusted Date Matched                          |           | Content Mismatched only.<br><div>Product Type</div> <div>IRSPT</div><br>Y/N                                                                                                                                                   |
| 207    | Mandatory Early Termination Date - Unadjusted Date                        |           | <div>Product Type</div> <div>IRFVF</div> <div>IRBSS</div> <div>IROIS</div> <div>IRSXX</div> <div>IRINF</div> <div>IRCFE</div> <div>IRCXX</div> <div>IRCBS</div> <div>IRCFR</div> <div>IRSPT</div>                             |
| 208    | Mandatory Early Termination Date - Unadjusted Date (Counterparty's Input) |           | Content Mismatched only.<br><div>Product Type</div> <div>IRFVF</div> <div>IRBSS</div> <div>IROIS</div> <div>IRSXX</div> <div>IRINF</div> <div>IRCFE</div> <div>IRCXX</div> <div>IRCBS</div> <div>IRCFR</div> <div>IRSPT</div> |

| Col. #       | Field Name                                                       | Data Name | Remarks                                                                                                                                                                                                                                                                           |              |  |       |       |       |       |       |      |       |       |       |       |
|--------------|------------------------------------------------------------------|-----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|------|-------|-------|-------|-------|
| 209          | 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>IRCF</td></tr><tr><td>IRCXX</td><td>IRCBS</td></tr><tr><td>IRCFR</td><td>IRSPT</td></tr></table><br>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          | 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>IRCF</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 | IRCF | IRCXX | IRCBS | IRCFR | IRSPT |
| Product Type |                                                                  |           |                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |      |       |       |       |       |
| IRFVF        | IRBSS                                                            |           |                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |      |       |       |       |       |
| IROIS        | IRSXX                                                            |           |                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |      |       |       |       |       |
| IRINF        | IRCF                                                             |           |                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |      |       |       |       |       |
| IRCXX        | IRCBS                                                            |           |                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |      |       |       |       |       |
| IRCFR        | IRSPT                                                            |           |                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |      |       |       |       |       |
| 211          | 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>IRCF</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 | IRCF | IRCXX | IRCBS | IRCFR | IRSPT |
| Product Type |                                                                  |           |                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |      |       |       |       |       |
| IRFVF        | IRBSS                                                            |           |                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |      |       |       |       |       |
| IROIS        | IRSXX                                                            |           |                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |      |       |       |       |       |
| IRINF        | IRCF                                                             |           |                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |      |       |       |       |       |
| IRCXX        | IRCBS                                                            |           |                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |      |       |       |       |       |
| IRCFR        | IRSPT                                                            |           |                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |      |       |       |       |       |
| 212          | 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><br>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                                                            |           |                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |      |       |       |       |       |
| 213          | 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        |                                                                  |           |                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |      |       |       |       |       |
| 214          | 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        |                                                                  |           |                                                                                                                                                                                                                                                                                   |              |  |       |       |       |       |       |      |       |       |       |       |

| Col. #       | Field Name                                 | Data Name | Remarks                                                                                                                                                                                                                                                                      |              |  |       |       |       |       |       |       |       |       |       |  |
|--------------|--------------------------------------------|-----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|
| 215          | 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><br>Y/N | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCF  | IRCXX | IRCBS | IRSPT |  |
| Product Type |                                            |           |                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRBSS                                      |           |                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRSXX                                      |           |                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRINF        | IRCF                                       |           |                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCXX        | IRCBS                                      |           |                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                            |           |                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| 216          | Asset Class                                |           |                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| 217          | Asset Class (Counterparty's Input)         |           | Content Mismatched only.                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |  |
| 218          | Asset Class Matched                        |           | Content Mismatched only.<br><br>Y/N                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |       |  |
| 219          | Base Product                               |           |                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| 220          | Base Product (Counterparty's Input)        |           | Content Mismatched only.                                                                                                                                                                                                                                                     |              |  |       |       |       |       |       |       |       |       |       |  |
| 221          | Base Product Matched                       |           | Content Mismatched only.<br><br>Y/N                                                                                                                                                                                                                                          |              |  |       |       |       |       |       |       |       |       |       |  |
| 222          | 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        |                                            |           |                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| 223          | Sub Product (Counterparty's Input)         |           | Content Mismatched only. <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        |                                            |           |                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| 224          | Sub Product Matched                        |           | Content Mismatched only <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><br>Y/N  | Product Type |  | IRFVF | IRCF  | IROIS | IRCBS | IRBSS | IRCXX | IRSXX | IRSPT | IRINF |  |
| Product Type |                                            |           |                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRCF                                       |           |                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRCBS                                      |           |                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRBSS        | IRCXX                                      |           |                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        | IRSPT                                      |           |                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| IRINF        |                                            |           |                                                                                                                                                                                                                                                                              |              |  |       |       |       |       |       |       |       |       |       |  |
| 225          | Transaction Type                           |           | Not applicable                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 226          | Transaction Type (Counterparty's Input)    |           | Not applicable                                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 227          | Transaction Type Matched                   |           | Not applicable<br><br>Y/N                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |  |

| Col. #       | Field Name                                              | Data Name | Remarks                                                                                                                                                                                                                                                                                                                                        |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
|--------------|---------------------------------------------------------|-----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|
| 228          | OTC Derivatives Product Taxonomy                        |           | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table>                                                                                                                                                                                                                                                      | Product Type |  | IREXT |       |       |       |       |       |       |       |       |       |       |  |
| Product Type |                                                         |           |                                                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IREXT        |                                                         |           |                                                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 229          | OTC Derivatives Product Taxonomy (Counterparty's Input) |           | Content Mismatched only. <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table>                                                                                                                                                                                                                             | Product Type |  | IREXT |       |       |       |       |       |       |       |       |       |       |  |
| Product Type |                                                         |           |                                                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IREXT        |                                                         |           |                                                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 230          | OTC Derivatives Product Taxonomy Matched                |           | Content Mismatched only. <table><tr><td colspan="2">Product Type</td></tr><tr><td>IREXT</td><td></td></tr></table><br>Y/N                                                                                                                                                                                                                      | Product Type |  | IREXT |       |       |       |       |       |       |       |       |       |       |  |
| Product Type |                                                         |           |                                                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| IREXT        |                                                         |           |                                                                                                                                                                                                                                                                                                                                                |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 231          | Industrial Sector                                       |           | Content Mismatched: <table><tr><td colspan="2">Product Type</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></table><br>Trade Not Found:<br>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          | Industrial Sector (Counterparty's Input)                |           | Content Mismatched only. <table><tr><td colspan="2">Product Type</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></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          | Industrial Sector Matched                               |           | Content Mismatched only. <table><tr><td colspan="2">Product Type</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></table><br>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          | Counterparty Industrial Sector                          |           | Content Mismatched: <table><tr><td colspan="2">Product Type</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></table><br>Trade Not Found:<br>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                                                                                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
|--------------|-------------------------------------------------------|-----------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|
| 235          | 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        |                                                       |           |                                                                                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 236          | 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><br>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        |                                                       |           |                                                                                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 237          | Trade Status                                          |           |                                                                                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |       |  |
| 238          | 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.<br><br>Y/N                 |
| 13     | Link Status                               |                |                                                     |



| Col. # | Field Name                                                                                              | Data Name       | Remarks                         |
|--------|---------------------------------------------------------------------------------------------------------|-----------------|---------------------------------|
| 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 - Unique Swap Identifier (UTI-USI) Indicator                              |                 | Y/N                             |
| 19     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) Indicator (Counterparty's Input)       |                 | Content Mismatched only.<br>Y/N |
| 20     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) Indicator Matched                      |                 | Content Mismatched only.<br>Y/N |
| 21     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID                            |                 |                                 |
| 22     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID (Counterparty's Input)     |                 | Content Mismatched only.        |
| 23     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID Matched                    |                 | Content Mismatched only.<br>Y/N |
| 24     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value                        |                 |                                 |
| 25     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value (Counterparty's Input) |                 | Content Mismatched only.        |
| 26     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value Matched                |                 | Content Mismatched only.<br>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.<br>Y/N |
| 30     | Global Unique Transaction Identifier (Global UTI)                                                       |                 |                                 |

| Col. #       | Field Name                                                               | Data Name    | Remarks                                                                                                                                                                                                   |              |  |       |       |       |       |
|--------------|--------------------------------------------------------------------------|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|
| 31           | Global Unique Transaction Identifier (Global UTI) (Counterparty's Input) |              | Content Mismatched only.                                                                                                                                                                                  |              |  |       |       |       |       |
| 32           | Global Unique Transaction Identifier (Global UTI) Matched                |              | Content Mismatched only.<br>Y/N                                                                                                                                                                           |              |  |       |       |       |       |
| 33           | CP Trade Reference                                                       |              |                                                                                                                                                                                                           |              |  |       |       |       |       |
| 34           | CP Trade Reference (Counterparty's Input)                                |              | Content Mismatched only.                                                                                                                                                                                  |              |  |       |       |       |       |
| 35           | CP Trade Reference Matched                                               |              | Content Mismatched only.<br>Y/N                                                                                                                                                                           |              |  |       |       |       |       |
| 36           | Confirmation Platform ID                                                 |              |                                                                                                                                                                                                           |              |  |       |       |       |       |
| 37           | Confirmation Platform ID (Counterparty's Input)                          |              | Content Mismatched only.                                                                                                                                                                                  |              |  |       |       |       |       |
| 38           | Confirmation Platform ID Matched                                         |              | Content Mismatched only.<br>Y/N                                                                                                                                                                           |              |  |       |       |       |       |
| 39           | Clearing                                                                 |              | Content Mismatched.<br><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><br>Trade Not Found:<br>All product type<br>Y/N | Product Type |  | FXNDF | FXFWD | FXOPT | FXNDO |
| Product Type |                                                                          |              |                                                                                                                                                                                                           |              |  |       |       |       |       |
| FXNDF        | FXFWD                                                                    |              |                                                                                                                                                                                                           |              |  |       |       |       |       |
| FXOPT        | FXNDO                                                                    |              |                                                                                                                                                                                                           |              |  |       |       |       |       |
| 40           | Clearing (Counterparty's Input)                                          |              | Content Mismatched only.<br><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><br>Y/N                                    | Product Type |  | FXNDF | FXFWD | FXOPT | FXNDO |
| Product Type |                                                                          |              |                                                                                                                                                                                                           |              |  |       |       |       |       |
| FXNDF        | FXFWD                                                                    |              |                                                                                                                                                                                                           |              |  |       |       |       |       |
| FXOPT        | FXNDO                                                                    |              |                                                                                                                                                                                                           |              |  |       |       |       |       |
| 41           | Clearing Matched                                                         |              | Content Mismatched only.<br><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><br>Y/N                                    | Product Type |  | FXNDF | FXFWD | FXOPT | FXNDO |
| Product Type |                                                                          |              |                                                                                                                                                                                                           |              |  |       |       |       |       |
| FXNDF        | FXFWD                                                                    |              |                                                                                                                                                                                                           |              |  |       |       |       |       |
| FXOPT        | FXNDO                                                                    |              |                                                                                                                                                                                                           |              |  |       |       |       |       |
| 42           | Trade Party 1                                                            | TR Entity ID |                                                                                                                                                                                                           |              |  |       |       |       |       |
| 43           | Trade Party 1 (Counterparty's Input)                                     | TR Entity ID | Content Mismatched only.                                                                                                                                                                                  |              |  |       |       |       |       |
| 44           | Trade Party 1 Matched                                                    |              | Content Mismatched only.<br>Y/N                                                                                                                                                                           |              |  |       |       |       |       |
| 45           | Trade Party 2                                                            | TR Entity ID |                                                                                                                                                                                                           |              |  |       |       |       |       |
| 46           | Trade Party 2 (Counterparty's Input)                                     | TR Entity ID | Content Mismatched only.                                                                                                                                                                                  |              |  |       |       |       |       |

| Col. #       | Field Name                                                                         | Data Name    | Remarks                                                                                                                                                                                                          |              |  |       |       |       |       |
|--------------|------------------------------------------------------------------------------------|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|
| 47           | Trade Party 2 Matched                                                              |              | Content Mismatched only.<br>Y/N                                                                                                                                                                                  |              |  |       |       |       |       |
| 48           | Trade Date                                                                         |              | Content Mismatched.<br><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><br>Trade Not Found:<br>All product type               | Product Type |  | FXNDF | FXFWD | FXOPT | FXNDO |
| Product Type |                                                                                    |              |                                                                                                                                                                                                                  |              |  |       |       |       |       |
| FXNDF        | FXFWD                                                                              |              |                                                                                                                                                                                                                  |              |  |       |       |       |       |
| FXOPT        | FXNDO                                                                              |              |                                                                                                                                                                                                                  |              |  |       |       |       |       |
| 49           | Trade Date (Counterparty's Input)                                                  |              | Content Mismatched only.<br><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                                                                              |              |                                                                                                                                                                                                                  |              |  |       |       |       |       |
| 50           | Trade Date Matched                                                                 |              | Content Mismatched only.<br><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><br>Y/N                                           | Product Type |  | FXNDF | FXFWD | FXOPT | FXNDO |
| Product Type |                                                                                    |              |                                                                                                                                                                                                                  |              |  |       |       |       |       |
| FXNDF        | FXFWD                                                                              |              |                                                                                                                                                                                                                  |              |  |       |       |       |       |
| FXOPT        | FXNDO                                                                              |              |                                                                                                                                                                                                                  |              |  |       |       |       |       |
| 51           | 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><br>The First Currency and Second Currency are sorted in alphabetical order                                        | Product Type |  | FXNDF | FXFWD |       |       |
| Product Type |                                                                                    |              |                                                                                                                                                                                                                  |              |  |       |       |       |       |
| FXNDF        | FXFWD                                                                              |              |                                                                                                                                                                                                                  |              |  |       |       |       |       |
| 52           | Exchanged Currency Payer ID - First Currency (Counterparty's Input)                | TR Entity ID | Content Mismatched only:<br><table><tr><th colspan="2">Product Type</th></tr><tr><td>FXNDF</td><td>FXFWD</td></tr></table><br>The First Currency and Second Currency are sorted in alphabetical order            | Product Type |  | FXNDF | FXFWD |       |       |
| Product Type |                                                                                    |              |                                                                                                                                                                                                                  |              |  |       |       |       |       |
| FXNDF        | FXFWD                                                                              |              |                                                                                                                                                                                                                  |              |  |       |       |       |       |
| 53           | Exchanged Currency Payer ID - First Currency Matched                               |              | Content Mismatched onlu:<br><table><tr><th colspan="2">Product Type</th></tr><tr><td>FXNDF</td><td>FXFWD</td></tr></table><br>Y/N<br><br>The First Currency and Second Currency are sorted in alphabetical order | Product Type |  | FXNDF | FXFWD |       |       |
| Product Type |                                                                                    |              |                                                                                                                                                                                                                  |              |  |       |       |       |       |
| FXNDF        | FXFWD                                                                              |              |                                                                                                                                                                                                                  |              |  |       |       |       |       |
| 54           | Exchanged Currency Payment Amount Currency - First Currency                        |              | <table><tr><th colspan="2">Product Type</th></tr><tr><td>FXNDF</td><td>FXFWD</td></tr></table><br>The First Currency and Second Currency are sorted in alphabetical order                                        | Product Type |  | FXNDF | FXFWD |       |       |
| Product Type |                                                                                    |              |                                                                                                                                                                                                                  |              |  |       |       |       |       |
| FXNDF        | FXFWD                                                                              |              |                                                                                                                                                                                                                  |              |  |       |       |       |       |
| 55           | Exchanged Currency Payment Amount Currency - First Currency (Counterparty's Input) |              | Content Mismatched only:<br><table><tr><th colspan="2">Product Type</th></tr><tr><td>FXNDF</td><td>FXFWD</td></tr></table><br>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                                                                                                                                                            |
|--------|---------------------------------------------------------------------------|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 56     | Exchanged Currency Payment Amount Currency - First Currency Matched       |              | Content Mismatched only:<br><div>Product Type</div> <div>FXNDF   FXFWD</div><br>Y/N<br><br>The First Currency and Second Currency are sorted in alphabetical order |
| 57     | Exchanged Currency Payment Amount - First Currency                        |              | <div>Product Type</div> <div>FXNDF   FXFWD</div><br>The First Currency and Second Currency are sorted in alphabetical order                                        |
| 58     | Exchanged Currency Payment Amount - First Currency (Counterparty's Input) |              | Content Mismatched only:<br><div>Product Type</div> <div>FXNDF   FXFWD</div><br>The First Currency and Second Currency are sorted in alphabetical order            |
| 59     | Exchanged Currency Payment Amount - First Currency Matched                |              | Content Mismatched only:<br><div>Product Type</div> <div>FXNDF   FXFWD</div><br>Y/N<br><br>The First Currency and Second Currency are sorted in alphabetical order |
| 60     | Exchanged Currency Payer ID - Second Currency                             | TR Entity ID | <div>Product Type</div> <div>FXNDF   FXFWD</div><br>The First Currency and Second Currency are sorted in alphabetical order                                        |
| 61     | Exchanged Currency Payer ID - Second Currency (Counterparty's Input)      | TR Entity ID | Content Mismatched only:<br><div>Product Type</div> <div>FXNDF   FXFWD</div><br>The First Currency and Second Currency are sorted in alphabetical order            |
| 62     | Exchanged Currency Payer ID - Second Currency Matched                     |              | Content Mismatched only:<br><div>Product Type</div> <div>FXNDF   FXFWD</div><br>Y/N<br><br>The First Currency and Second Currency are sorted in alphabetical order |
| 63     | Exchanged Currency Payment Amount Currency - Second Currency              |              | <div>Product Type</div> <div>FXNDF   FXFWD</div><br>The First Currency and Second Currency are sorted in alphabetical order                                        |

| Col. # | Field Name                                                                          | Data Name | Remarks                                                                                                                                                                |
|--------|-------------------------------------------------------------------------------------|-----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 64     | Exchanged Currency Payment Amount Currency - Second Currency (Counterparty's Input) |           | Content Mismatched only:<br><div>Product Type</div> <div>FXNDF   FXFWD</div> <p>The First Currency and Second Currency are sorted in alphabetical order</p>            |
| 65     | Exchanged Currency Payment Amount Currency - Second Currency Matched                |           | Content Mismatched only:<br><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> |
| 66     | 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>                                        |
| 67     | Exchanged Currency Payment Amount - Second Currency (Counterparty's Input)          |           | Content Mismatched only:<br><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 Matched                         |           | Content Mismatched only:<br><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> |
| 69     | Value Date                                                                          |           | <div>Product Type</div> <div>FXNDF   FXFWD</div>                                                                                                                       |
| 70     | Value Date (Counterparty's Input)                                                   |           | Content Mismatched only:<br><div>Product Type</div> <div>FXNDF   FXFWD</div>                                                                                           |
| 71     | Value Date Matched                                                                  |           | Content Mismatched only:<br><div>Product Type</div> <div>FXNDF   FXFWD</div> <p>Y/N</p>                                                                                |
| 72     | Exchange Rate - Quote Basis                                                         |           | <div>Product Type</div> <div>FXNDF   FXFWD</div>                                                                                                                       |
| 73     | Exchange Rate - Quote Basis (Counterparty's Input)                                  |           | Content Mismatched only:<br><div>Product Type</div> <div>FXNDF   FXFWD</div>                                                                                           |

| Col. # | Field Name                              | Data Name    | Remarks                                                                             |
|--------|-----------------------------------------|--------------|-------------------------------------------------------------------------------------|
| 74     | Exchange Rate - Quote Basis Matched     |              | Content Mismatched only:<br><div>Product Type</div> <div>FXNDF   FXFWD</div><br>Y/N |
| 75     | Exchange Rate                           |              | <div>Product Type</div> <div>FXNDF   FXFWD</div>                                    |
| 76     | Exchange Rate (Counterparty's Input)    |              | Content Mismatched only:<br><div>Product Type</div> <div>FXNDF   FXFWD</div>        |
| 77     | Exchange Rate Matched                   |              | Content Mismatched only:<br><div>Product Type</div> <div>FXNDF   FXFWD</div><br>Y/N |
| 78     | Option Buyer ID                         | TR Entity ID | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                    |
| 79     | Option Buyer ID (Counterparty's Input)  | TR Entity ID | Content Mismatched only:<br><div>Product Type</div> <div>FXOPT   FXNDO</div>        |
| 80     | Option Buyer ID Matched                 |              | Content Mismatched only:<br><div>Product Type</div> <div>FXOPT   FXNDO</div><br>Y/N |
| 81     | Option Seller ID                        | TR Entity ID | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                    |
| 82     | Option Seller ID (Counterparty's Input) | TR Entity ID | Content Mismatched only:<br><div>Product Type</div> <div>FXOPT   FXNDO</div>        |
| 83     | Option Seller ID Matched                |              | Content Mismatched only:<br><div>Product Type</div> <div>FXOPT   FXNDO</div><br>Y/N |
| 84     | Option Style                            |              | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                    |
| 85     | Option Style (Counterparty's Input)     |              | Content Mismatched only:<br><div>Product Type</div> <div>FXOPT   FXNDO</div>        |
| 86     | Option Style Matched                    |              | Content Mismatched only:<br><div>Product Type</div> <div>FXOPT   FXNDO</div><br>Y/N |
| 87     | Put Notional Currency                   |              | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                    |

| Col. # | Field Name                                        | Data Name | Remarks                                                            |
|--------|---------------------------------------------------|-----------|--------------------------------------------------------------------|
| 88     | Put Notional Currency (Counterparty's Input)      |           | Content Mismatched only:<br>Product Type<br>FXOPT FXNDO            |
| 89     | Put Notional Currency Matched                     |           | Content Mismatched only:<br>Product Type<br>FXOPT FXNDO<br><br>Y/N |
| 90     | Put Notional Amount                               |           | Product Type<br>FXOPT FXNDO                                        |
| 91     | Put Notional Amount (Counterparty's Input)        |           | Content Mismatched only:<br>Product Type<br>FXOPT FXNDO            |
| 92     | Put Notional Amount Matched                       |           | Content Mismatched only:<br>Product Type<br>FXOPT FXNDO<br><br>Y/N |
| 93     | Call Notional Currency                            |           | Product Type<br>FXOPT FXNDO                                        |
| 94     | Call Notional Currency (Counterparty's Input)     |           | Content Mismatched only:<br>Product Type<br>FXOPT FXNDO            |
| 95     | Call Notional Currency Matched                    |           | Content Mismatched only:<br>Product Type<br>FXOPT FXNDO<br><br>Y/N |
| 96     | Call Notional Amount                              |           | Product Type<br>FXOPT FXNDO                                        |
| 97     | Call Notional Amount (Counterparty's Input)       |           | Content Mismatched only:<br>Product Type<br>FXOPT FXNDO            |
| 98     | Call Notional Amount Matched                      |           | Content Mismatched only:<br>Product Type<br>FXOPT FXNDO<br><br>Y/N |
| 99     | Strike Price - Quote Basis                        |           | Product Type<br>FXOPT FXNDO                                        |
| 100    | Strike Price - Quote Basis (Counterparty's Input) |           | Content Mismatched only:<br>Product Type<br>FXOPT FXNDO            |

| Col. # | Field Name                                                        | Data Name | Remarks                                                                                                                      |
|--------|-------------------------------------------------------------------|-----------|------------------------------------------------------------------------------------------------------------------------------|
| 101    | Strike Price - Quote Basis Matched                                |           | Content Mismatched only:<br><div>Product Type</div> <div>FXOPT FXNDO</div><br>Y/N                                            |
| 102    | Strike Price                                                      |           | <div>Product Type</div> <div>FXOPT FXNDO</div>                                                                               |
| 103    | Strike Price (Counterparty's Input)                               |           | Content Mismatched only:<br><div>Product Type</div> <div>FXOPT FXNDO</div>                                                   |
| 104    | Strike Price Matched                                              |           | Content Mismatched only:<br><div>Product Type</div> <div>FXOPT FXNDO</div><br>Y/N                                            |
| 105    | Option Effective Date - Unadjusted Date                           |           | <div>Product Type</div> <div>FXOPT FXNDO</div>                                                                               |
| 106    | Option Effective Date - Unadjusted Date (Counterparty's Input)    |           | Content Mismatched only:<br><div>Product Type</div> <div>FXOPT FXNDO</div>                                                   |
| 107    | Option Effective Date - Unadjusted Date Matched                   |           | Content Mismatched only:<br><div>Product Type</div> <div>FXOPT FXNDO</div><br>Y/N                                            |
| 108    | Option Commencement Date - Unadjusted Date                        |           | American exercise style only:<br><div>Product Type</div> <div>FXOPT FXNDO</div>                                              |
| 109    | Option Commencement Date - Unadjusted Date (Counterparty's Input) |           | Content Mismatched with following and American exercise style only:<br><div>Product Type</div> <div>FXOPT FXNDO</div>        |
| 110    | Option Commencement Date - Unadjusted Date Matched                |           | Content Mismatched with following and American exercise style only:<br><div>Product Type</div> <div>FXOPT FXNDO</div><br>Y/N |
| 111    | Option Commencement Date - Convention                             |           | American exercise style only:<br><div>Product Type</div> <div>FXOPT FXNDO</div>                                              |
| 112    | Option Commencement Date - Convention (Counterparty's Input)      |           | Content Mismatched with following and American exercise style only:<br><div>Product Type</div> <div>FXOPT FXNDO</div>        |



| Col. # | Field Name                                    | Data Name | Remarks                                                                                                                        |
|--------|-----------------------------------------------|-----------|--------------------------------------------------------------------------------------------------------------------------------|
| 113    | Option Commencement Date - Convention Matched |           | Content Mismatched with following and American exercise style only:<br><div>Product Type</div> <div>FXOPT   FXNDO</div><br>Y/N |
| 114    | Value Date                                    |           | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                                                               |
| 115    | Value Date(Counterparty's Input)              |           | Content Mismatched only:<br><div>Product Type</div> <div>FXOPT   FXNDO</div>                                                   |
| 116    | Value Date Matched                            |           | Content Mismatched only:<br><div>Product Type</div> <div>FXOPT   FXNDO</div><br>Y/N                                            |
| 117    | Expiration Date                               |           | <div>Product Type</div> <div>FXOPT   FXNDO</div>                                                                               |
| 118    | Expiration Date (Counterparty's Input)        |           | Content Mismatched only:<br><div>Product Type</div> <div>FXOPT   FXNDO</div>                                                   |
| 119    | Expiration Date Matched                       |           | Content Mismatched only:<br><div>Product Type</div> <div>FXOPT   FXNDO</div><br>Y/N                                            |
| 120    | Asset Class                                   |           |                                                                                                                                |
| 121    | Asset Class (Counterparty's Input)            |           | Content Mismatched only.                                                                                                       |
| 122    | Asset Class Matched                           |           | Content Mismatched only.<br><br>Y/N                                                                                            |
| 123    | Base Product                                  |           |                                                                                                                                |
| 124    | Base Product (Counterparty's Input)           |           | Content Mismatched only.                                                                                                       |
| 125    | Base Product Matched                          |           | Content Mismatched only.<br><br>Y/N                                                                                            |
| 126    | Sub Product                                   |           | Not applicable to Foreign Exchange                                                                                             |
| 127    | Sub Product (Counterparty's Input)            |           | Not applicable to Foreign Exchange                                                                                             |
| 128    | Sub Product Matched                           |           | Not applicable to Foreign Exchange                                                                                             |
| 129    | Transaction Type                              |           | Not applicable to Foreign Exchange                                                                                             |
| 130    | Transaction Type (Counterparty's Input)       |           | Not applicable to Foreign Exchange                                                                                             |
| 131    | Transaction Type Matched                      |           | Not applicable to Foreign Exchange                                                                                             |

| Col. # | Field Name                                              | Data Name | Remarks                                                                                                       |
|--------|---------------------------------------------------------|-----------|---------------------------------------------------------------------------------------------------------------|
| 132    | OTC Derivatives Product Taxonomy                        |           | Content Mismatched only.<br>Product Type<br>FXEXT                                                             |
| 133    | OTC Derivatives Product Taxonomy (Counterparty's Input) |           | Content Mismatched only.<br>Product Type<br>FXEXT                                                             |
| 134    | OTC Derivatives Product Taxonomy Matched                |           | Content Mismatched only.<br>Product Type<br>FXEXT                                                             |
| 135    | Industrial Sector                                       |           | Content Mismatched.<br>Product Type<br>FXNDF FXFWD<br>FXOPT FXNDO<br><br>Trade Not Found:<br>All product type |
| 136    | Industrial Sector (Counterparty's Input)                |           | Content Mismatched only.<br>Product Type<br>FXNDF FXFWD<br>FXOPT FXNDO                                        |
| 137    | Industrial Sector Matched                               |           | Content Mismatched only.<br>Product Type<br>FXNDF FXFWD<br>FXOPT FXNDO<br><br>Y/N                             |
| 138    | Counterparty Industrial Sector                          |           | Content Mismatched.<br>Product Type<br>FXNDF FXFWD<br>FXOPT FXNDO<br><br>Trade Not Found:<br>All product type |
| 139    | Counterparty Industrial Sector (Counterparty's Input)   |           | Content Mismatched only.<br>Product Type<br>FXNDF FXFWD<br>FXOPT FXNDO                                        |
| 140    | Counterparty Industrial Sector Matched                  |           | Content Mismatched only.<br>Product Type<br>FXNDF FXFWD<br>FXOPT FXNDO<br><br>Y/N                             |
| 141    | Trade Status                                            |           |                                                                                                               |
| 142    | 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.<br>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 - Unique Swap Identifier (UTI-USI) Indicator                        |                 |                                                     |
| 19     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) Indicator (Counterparty's Input) |                 | Content Mismatched only.                            |
| 20     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) Indicator Matched                |                 | Content Mismatched only.<br>Y/N                     |
| 21     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID                      |                 |                                                     |

| Col. # | Field Name                                                                                              | Data Name | Remarks                         |
|--------|---------------------------------------------------------------------------------------------------------|-----------|---------------------------------|
| 22     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID (Counterparty's Input)     |           | Content Mismatched only.        |
| 23     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID Matched                    |           | Content Mismatched only.<br>Y/N |
| 24     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value                        |           |                                 |
| 25     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value (Counterparty's Input) |           | Content Mismatched only.        |
| 26     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value Matched                |           | Content Mismatched only<br>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.<br>Y/N |
| 30     | Global Unique Transaction Identifier (Global UTI)                                                       |           |                                 |
| 31     | Global Unique Transaction Identifier (Global UTI) (Counterparty's Input)                                |           | Content Mismatched only.        |
| 32     | Global Unique Transaction Identifier (Global UTI) Matched                                               |           | Content Mismatched only.<br>Y/N |
| 33     | CP Trade Reference                                                                                      |           |                                 |
| 34     | CP Trade Reference (Counterparty's Input)                                                               |           | Content Mismatched only.        |
| 35     | CP Trade Reference Matched                                                                              |           | Content Mismatched only.<br>Y/N |
| 36     | Confirmation Platform ID                                                                                |           |                                 |
| 37     | Confirmation Platform ID (Counterparty's Input)                                                         |           | Content Mismatched only.        |

| Col. # | Field Name                           | Data Name    | Remarks                                                                                                                                                                                      |    |  |       |       |       |       |
|--------|--------------------------------------|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|
| 38     | Confirmation Platform ID Matched     |              | Content Mismatched only.<br><br>Y/N                                                                                                                                                          |    |  |       |       |       |       |
| 39     | Clearing                             |              | Content Mismatched:<br><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><br><br>Trade Not Found:<br>All product type | EQ |  | EQOPT | EQSWP | EQVSW | EQDSW |
| EQ     |                                      |              |                                                                                                                                                                                              |    |  |       |       |       |       |
| EQOPT  | EQSWP                                |              |                                                                                                                                                                                              |    |  |       |       |       |       |
| EQVSW  | EQDSW                                |              |                                                                                                                                                                                              |    |  |       |       |       |       |
| 40     | Clearing (Counterparty's Input)      |              | Content Mismatched only.<br><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                                |              |                                                                                                                                                                                              |    |  |       |       |       |       |
| 41     | Clearing Matched                     |              | Content Mismatched only.<br><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><br><br>Y/N                             | EQ |  | EQOPT | EQSWP | EQVSW | EQDSW |
| EQ     |                                      |              |                                                                                                                                                                                              |    |  |       |       |       |       |
| EQOPT  | EQSWP                                |              |                                                                                                                                                                                              |    |  |       |       |       |       |
| EQVSW  | EQDSW                                |              |                                                                                                                                                                                              |    |  |       |       |       |       |
| 42     | Trade Party 1                        | TR Entity ID |                                                                                                                                                                                              |    |  |       |       |       |       |
| 43     | Trade Party 1 (Counterparty's Input) | TR Entity ID | Applicable to Content Mismatched only.                                                                                                                                                       |    |  |       |       |       |       |
| 44     | Trade Party 1 Matched                |              | Applicable to Content Mismatched only.<br><br>Y/N                                                                                                                                            |    |  |       |       |       |       |
| 45     | Trade Party 2                        | TR Entity ID |                                                                                                                                                                                              |    |  |       |       |       |       |
| 46     | Trade Party 2 (Counterparty's Input) | TR Entity ID | Applicable to Content Mismatched only.                                                                                                                                                       |    |  |       |       |       |       |
| 47     | Trade Party 2 Matched                |              | Applicable to Content Mismatched only.<br><br>Y/N                                                                                                                                            |    |  |       |       |       |       |
| 48     | Trade Date                           |              | Content Mismatched:<br><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><br><br>Trade Not Found:<br>All product type | EQ |  | EQOPT | EQSWP | EQVSW | EQDSW |
| EQ     |                                      |              |                                                                                                                                                                                              |    |  |       |       |       |       |
| EQOPT  | EQSWP                                |              |                                                                                                                                                                                              |    |  |       |       |       |       |
| EQVSW  | EQDSW                                |              |                                                                                                                                                                                              |    |  |       |       |       |       |
| 49     | Trade Date (Counterparty's Input)    |              | Applicable to Content Mismatched with the following only:<br><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                                                                                                                                                                                       |    |  |       |       |       |       |
|--------|------------------------------------------------------|--------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|
| 50     | Trade Date Matched                                   |              | Applicable to Content Mismatched with the following only:<br><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><br>Y/N | EQ |  | EQOPT | EQSWP | EQVSW | EQDSW |
| EQ     |                                                      |              |                                                                                                                                                                                               |    |  |       |       |       |       |
| EQOPT  | EQSWP                                                |              |                                                                                                                                                                                               |    |  |       |       |       |       |
| EQVSW  | EQDSW                                                |              |                                                                                                                                                                                               |    |  |       |       |       |       |
| 51     | 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  |                                                      |              |                                                                                                                                                                                               |    |  |       |       |       |       |
| 52     | Buyer ID (Counterparty's Input)                      | TR Entity ID | Applicable to Content Mismatched with the following only:<br><table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table>                                                  | EQ |  | EQOPT |       |       |       |
| EQ     |                                                      |              |                                                                                                                                                                                               |    |  |       |       |       |       |
| EQOPT  |                                                      |              |                                                                                                                                                                                               |    |  |       |       |       |       |
| 53     | Buyer ID Matched                                     |              | Applicable to Content Mismatched with the following only:<br><table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table><br>Y/N                                           | EQ |  | EQOPT |       |       |       |
| EQ     |                                                      |              |                                                                                                                                                                                               |    |  |       |       |       |       |
| EQOPT  |                                                      |              |                                                                                                                                                                                               |    |  |       |       |       |       |
| 54     | 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  |                                                      |              |                                                                                                                                                                                               |    |  |       |       |       |       |
| 55     | Seller ID (Counterparty's Input)                     | TR Entity ID | Applicable to Content Mismatched with the following only:<br><table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table>                                                  | EQ |  | EQOPT |       |       |       |
| EQ     |                                                      |              |                                                                                                                                                                                               |    |  |       |       |       |       |
| EQOPT  |                                                      |              |                                                                                                                                                                                               |    |  |       |       |       |       |
| 56     | Seller ID Matched                                    |              | Applicable to Content Mismatched with the following only:<br><table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table><br>Y/N                                           | EQ |  | EQOPT |       |       |       |
| EQ     |                                                      |              |                                                                                                                                                                                               |    |  |       |       |       |       |
| EQOPT  |                                                      |              |                                                                                                                                                                                               |    |  |       |       |       |       |
| 57     | 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                                                |              |                                                                                                                                                                                               |    |  |       |       |       |       |
| 58     | Underlying Asset - Asset Type (Counterparty's Input) |              | Applicable to Content Mismatched with following only:<br><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 - Asset Type Matched                |              | Applicable to Content Mismatched with following only:<br><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><br>Y/N     | EQ |  | EQOPT | EQSWP | EQVSW | EQDSW |
| EQ     |                                                      |              |                                                                                                                                                                                               |    |  |       |       |       |       |
| EQOPT  | EQSWP                                                |              |                                                                                                                                                                                               |    |  |       |       |       |       |
| EQVSW  | EQDSW                                                |              |                                                                                                                                                                                               |    |  |       |       |       |       |

| Col. # | Field Name                                              | Data Name | Remarks                                                                                                                                                                                   |    |  |       |       |       |       |
|--------|---------------------------------------------------------|-----------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|
| 60     | 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                                                   |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| 61     | Underlying Asset - ID Type (Counterparty's Input)       |           | Applicable to Content Mismatched with following only:<br><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 - ID Type Matched                      |           | Applicable to Content Mismatched with following only:<br><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><br>Y/N | EQ |  | EQOPT | EQSWP | EQVSW | EQDSW |
| EQ     |                                                         |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| EQOPT  | EQSWP                                                   |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| EQVSW  | EQDSW                                                   |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| 63     | 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                                                   |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| 64     | Underlying Asset - Instrument ID (Counterparty's Input) |           | Applicable to Content Mismatched with following only:<br><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                                                   |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| 65     | Underlying Asset - Instrument ID Matched                |           | Applicable to Content Mismatched with following only:<br><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><br>Y/N | EQ |  | EQOPT | EQSWP | EQVSW | EQDSW |
| EQ     |                                                         |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| EQOPT  | EQSWP                                                   |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| EQVSW  | EQDSW                                                   |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| 66     | Option Type                                             |           | <table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table>                                                                                                           | EQ |  | EQOPT |       |       |       |
| EQ     |                                                         |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| EQOPT  |                                                         |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| 67     | Option Type (Counterparty’s Input)                      |           | Applicable to Content Mismatched with following only:<br><table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table>                                                  | EQ |  | EQOPT |       |       |       |
| EQ     |                                                         |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| EQOPT  |                                                         |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| 68     | Option Type Matched                                     |           | Applicable to Content Mismatched with following only:<br><table><tr><td colspan="2">EQ</td></tr><tr><td>EQOPT</td><td></td></tr></table><br>Y/N                                           | EQ |  | EQOPT |       |       |       |
| EQ     |                                                         |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| EQOPT  |                                                         |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| 69     | Strike Price Currency                                   |           | <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                                                                                                                   |
|--------|----------------------------------------------|-----------|---------------------------------------------------------------------------------------------------------------------------|
| 70     | Strike Price Currency (Counterparty's Input) |           | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQOPT <input type="text"/>            |
| 71     | Strike Price Currency Matched                |           | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQOPT <input type="text"/><br><br>Y/N |
| 72     | Strike Price                                 |           | EQ <input type="text"/><br>EQOPT <input type="text"/>                                                                     |
| 73     | Strike Price (Counterparty's Input)          |           | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQOPT <input type="text"/>            |
| 74     | Strike Price Matched                         |           | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQOPT <input type="text"/><br><br>Y/N |
| 75     | Number of Options                            |           | EQ <input type="text"/><br>EQOPT <input type="text"/>                                                                     |
| 76     | Number of Options (Counterparty's Input)     |           | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQOPT <input type="text"/>            |
| 77     | Number of Options Matched                    |           | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQOPT <input type="text"/><br><br>Y/N |
| 78     | Option Entitlement                           |           | EQ <input type="text"/><br>EQOPT <input type="text"/>                                                                     |
| 79     | Option Entitlement (Counterparty's Input)    |           | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQOPT <input type="text"/>            |
| 80     | Option Entitlement Matched                   |           | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQOPT <input type="text"/><br><br>Y/N |
| 81     | Option Style                                 |           | EQ <input type="text"/><br>EQOPT <input type="text"/>                                                                     |



| Col. # | Field Name                                                                 | Data Name    | Remarks                                                                         |
|--------|----------------------------------------------------------------------------|--------------|---------------------------------------------------------------------------------|
| 82     | Option Style (Counterparty's Input)                                        |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQOPT            |
| 83     | Option Style Matched                                                       |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQOPT<br><br>Y/N |
| 84     | Option Exercise Commencement Date - Unadjusted Date                        |              | EQ<br>EQOPT                                                                     |
| 85     | Option Exercise Commencement Date - Unadjusted Date (Counterparty's Input) |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQOPT            |
| 86     | Option Exercise Commencement Date - Unadjusted Date Matched                |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQOPT<br><br>Y/N |
| 87     | Option Exercise Expiration Date - Unadjusted Date                          |              | EQ<br>EQOPT                                                                     |
| 88     | Option Exercise Expiration Date - Unadjusted Date (Counterparty's Input)   |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQOPT            |
| 89     | Option Exercise Expiration Date - Unadjusted Date Matched                  |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQOPT<br><br>Y/N |
| 90     | Interest Leg Payer ID                                                      | TR Entity ID | EQ<br>EQSWP                                                                     |
| 91     | Interest Leg Payer ID (Counterparty's Input)                               | TR Entity ID | Applicable to Content Mismatched with following only:<br>EQ<br>EQSWP            |
| 92     | Interest Leg Payer ID Matched                                              |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQSWP<br><br>Y/N |
| 93     | Interest Leg Receiver ID                                                   | TR Entity ID | EQ<br>EQSWP                                                                     |

| Col. # | Field Name                                            | Data Name    | Remarks                                                                                                               |
|--------|-------------------------------------------------------|--------------|-----------------------------------------------------------------------------------------------------------------------|
| 94     | Interest Leg Receiver ID (Counterparty's Input)       | TR Entity ID | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/>        |
| 95     | Interest Leg Receiver ID Matched                      |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/><br>Y/N |
| 96     | Interest Leg Notional Currency                        |              | EQ <input type="text"/><br>EQSWP <input type="text"/>                                                                 |
| 97     | Interest Leg Notional Currency (Counterparty's Input) |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/>        |
| 98     | Interest Leg Notional Currency Matched                |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/><br>Y/N |
| 99     | Interest Leg Notional Amount                          |              | EQ <input type="text"/><br>EQSWP <input type="text"/>                                                                 |
| 100    | Interest Leg Notional Amount (Counterparty's Input)   |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/>        |
| 101    | Interest Leg Notional Amount Matched                  |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/><br>Y/N |
| 102    | Floating Rate Option                                  |              | EQ <input type="text"/><br>EQSWP <input type="text"/>                                                                 |
| 103    | Floating Rate Option (Counterparty's Input)           |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/>        |
| 104    | Floating Rate Option Matched                          |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/><br>Y/N |
| 105    | Floating Rate Spread                                  |              | EQ <input type="text"/><br>EQSWP <input type="text"/>                                                                 |

| Col. # | Field Name                                        | Data Name    | Remarks                                                                                                               |
|--------|---------------------------------------------------|--------------|-----------------------------------------------------------------------------------------------------------------------|
| 106    | Floating Rate Spread (Counterparty's Input)       |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/>        |
| 107    | Floating Rate Spread Matched                      |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/><br>Y/N |
| 108    | Designated Maturity Period                        |              | EQ <input type="text"/><br>EQSWP <input type="text"/>                                                                 |
| 109    | Designated Maturity Period (Counterparty's Input) |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/>        |
| 110    | Designated Maturity Period Matched                |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/><br>Y/N |
| 111    | Fixed Rate                                        |              | EQ <input type="text"/><br>EQSWP <input type="text"/>                                                                 |
| 112    | Fixed Rate (Counterparty's Input)                 |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/>        |
| 113    | Fixed Rate Matched                                |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/><br>Y/N |
| 114    | Equity Leg Payer ID                               | TR Entity ID | EQ <input type="text"/><br>EQSWP <input type="text"/>                                                                 |
| 115    | Equity Leg Payer ID (Counterparty's Input)        | TR Entity ID | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/>        |
| 116    | Equity Leg Payer ID Matched                       |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/><br>Y/N |
| 117    | Equity Leg Receiver ID                            | TR Entity ID | EQ <input type="text"/><br>EQSWP <input type="text"/>                                                                 |

| Col. # | Field Name                                                           | Data Name    | Remarks                                                                                                                   |
|--------|----------------------------------------------------------------------|--------------|---------------------------------------------------------------------------------------------------------------------------|
| 118    | Equity Leg Receiver ID (Counterparty's Input)                        | TR Entity ID | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/>            |
| 119    | Equity Leg Receiver ID Matched                                       |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/><br><br>Y/N |
| 120    | Equity Leg Termination Date - Unadjusted Date                        |              | EQ <input type="text"/><br>EQSWP <input type="text"/>                                                                     |
| 121    | Equity Leg Termination Date - Unadjusted Date (Counterparty's Input) |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/>            |
| 122    | Equity Leg Termination Date - Unadjusted Date Matched                |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/><br><br>Y/N |
| 123    | Equity Leg Initial Price Currency                                    |              | EQ <input type="text"/><br>EQSWP <input type="text"/>                                                                     |
| 124    | Equity Leg Initial Price Currency (Counterparty's Input)             |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/>            |
| 125    | Equity Leg Initial Price Currency Matched                            |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/><br><br>Y/N |
| 126    | Equity Leg Initial Price Amount                                      |              | EQ <input type="text"/><br>EQSWP <input type="text"/>                                                                     |
| 127    | Equity Leg Initial Price Amount (Counterparty's Input)               |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/>            |
| 128    | Equity Leg Initial Price Amount Matched                              |              | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQSWP <input type="text"/><br><br>Y/N |
| 129    | Deal Notional Amount Currency                                        |              | EQ <input type="text"/><br>EQSWP <input type="text"/>                                                                     |

| Col. # | Field Name                                              | Data Name    | Remarks                                                                         |
|--------|---------------------------------------------------------|--------------|---------------------------------------------------------------------------------|
| 130    | Deal Notional Amount<br>Currency (Counterparty's Input) |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQSWP            |
| 131    | Deal Notional Amount<br>Currency Matched                |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQSWP<br><br>Y/N |
| 132    | Deal Notional Amount                                    |              | EQ<br>EQSWP                                                                     |
| 133    | Deal Notional Amount<br>(Counterparty's Input)          |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQSWP            |
| 134    | Deal Notional Amount<br>Matched                         |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQSWP<br><br>Y/N |
| 135    | Variance Payer ID                                       | TR Entity ID | EQ<br>EQVSW                                                                     |
| 136    | Variance Payer ID<br>(Counterparty's Input)             | TR Entity ID | Applicable to Content Mismatched with following only:<br>EQ<br>EQVSW            |
| 137    | Variance Payer ID Matched                               |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQVSW<br><br>Y/N |
| 138    | Variance Receiver ID                                    | TR Entity ID | EQ<br>EQVSW                                                                     |
| 139    | Variance Receiver ID<br>(Counterparty's Input)          | TR Entity ID | Applicable to Content Mismatched with following only:<br>EQ<br>EQVSW            |
| 140    | Variance Receiver ID<br>Matched                         |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQVSW<br><br>Y/N |
| 141    | Variance Leg Valuation Date<br>- Unadjusted Date        |              | EQ<br>EQVSW                                                                     |

| Col. # | Field Name                                                           | Data Name | Remarks                                                                                                                   |
|--------|----------------------------------------------------------------------|-----------|---------------------------------------------------------------------------------------------------------------------------|
| 142    | Variance Leg Valuation Date - Unadjusted Date (Counterparty's Input) |           | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQVSW <input type="text"/>            |
| 143    | Variance Leg Valuation Date - Unadjusted Date Matched                |           | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQVSW <input type="text"/><br><br>Y/N |
| 144    | Observation Start Date - Unadjusted Date                             |           | EQ <input type="text"/><br>EQVSW <input type="text"/>                                                                     |
| 145    | Observation Start Date - Unadjusted Date (Counterparty's Input)      |           | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQVSW <input type="text"/>            |
| 146    | Observation Start Date - Unadjusted Date Matched                     |           | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQVSW <input type="text"/><br><br>Y/N |
| 147    | Variance Amount Currency                                             |           | EQ <input type="text"/><br>EQVSW <input type="text"/>                                                                     |
| 148    | Variance Amount Currency (Counterparty's Input)                      |           | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQVSW <input type="text"/>            |
| 149    | Variance Amount Currency Matched                                     |           | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQVSW <input type="text"/><br><br>Y/N |
| 150    | Variance Amount                                                      |           | EQ <input type="text"/><br>EQVSW <input type="text"/>                                                                     |
| 151    | Variance Amount (Counterparty's Input)                               |           | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQVSW <input type="text"/>            |
| 152    | Variance Amount Matched                                              |           | Applicable to Content Mismatched with following only:<br>EQ <input type="text"/><br>EQVSW <input type="text"/><br><br>Y/N |
| 153    | Volatility Strike Price                                              |           | EQ <input type="text"/><br>EQVSW <input type="text"/>                                                                     |

| Col. # | Field Name                                      | Data Name    | Remarks                                                                     |
|--------|-------------------------------------------------|--------------|-----------------------------------------------------------------------------|
| 154    | Volatility Strike Price (Counterparty's Input)  |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQVSW        |
| 155    | Volatility Strike Price Matched                 |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQVSW<br>Y/N |
| 156    | Variance Strike Price                           |              | EQ<br>EQVSW                                                                 |
| 157    | Variance Strike Price (Counterparty's Input)    |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQVSW        |
| 158    | Variance Strike Price Matched                   |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQVSW<br>Y/N |
| 159    | Open Unit (Dividend)                            |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQDSW        |
| 160    | Open Unit (Dividend) (Counterparty's Input)     |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQDSW        |
| 161    | Open Unit (Dividend) Matched                    |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQDSW<br>Y/N |
| 162    | Dividend Amount Payer ID                        | TR Entity ID | Applicable to Content Mismatched with following only:<br>EQ<br>EQDSW        |
| 163    | Dividend Amount Payer ID (Counterparty's Input) | TR Entity ID | Applicable to Content Mismatched with following only:<br>EQ<br>EQDSW        |

| Col. # | Field Name                                                             | Data Name    | Remarks                                                                                        |
|--------|------------------------------------------------------------------------|--------------|------------------------------------------------------------------------------------------------|
| 164    | Dividend Amount Payer ID Matched                                       |              | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div><br>Y/N |
| 165    | Dividend Amount Receiver ID                                            | TR Entity ID | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div>        |
| 166    | Dividend Amount Receiver ID (Counterparty's Input)                     | TR Entity ID | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div>        |
| 167    | Dividend Amount Receiver ID Matched                                    |              | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div><br>Y/N |
| 168    | Dividend Leg Termination Date - Unadjusted Date                        |              | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div>        |
| 169    | Dividend Leg Termination Date - Unadjusted Date (Counterparty's Input) |              | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div>        |
| 170    | Dividend Leg Termination Date - Unadjusted Date Matched                |              | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div><br>Y/N |
| 171    | Notional Currency                                                      |              | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div>        |
| 172    | Notional Currency (Counterparty's Input)                               |              | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div>        |
| 173    | Notional Currency Matched                                              |              | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div><br>Y/N |



| Col. # | Field Name                               | Data Name | Remarks                                                                                        |
|--------|------------------------------------------|-----------|------------------------------------------------------------------------------------------------|
| 174    | Notional Amount                          |           | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div>        |
| 175    | Notional Amount (Counterparty's Input)   |           | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div>        |
| 176    | Notional Amount Matched                  |           | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div><br>Y/N |
| 177    | Period Start Date                        |           | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div>        |
| 178    | Period Start Date (Counterparty's Input) |           | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div>        |
| 179    | Period Start Date Matched                |           | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div><br>Y/N |
| 180    | Period End Date                          |           | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div>        |
| 181    | Period End Date (Counterparty's Input)   |           | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div>        |
| 182    | Period End Date Matched                  |           | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div><br>Y/N |
| 183    | Period Fixed Strike                      |           | Applicable to Content Mismatched with following only:<br><div>EQ</div> <div>EQDSW</div>        |

| Col. # | Field Name                                      | Data Name    | Remarks                                                                     |
|--------|-------------------------------------------------|--------------|-----------------------------------------------------------------------------|
| 184    | Period Fixed Strike (Counterparty's Input)      |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQDSW        |
| 185    | Period Fixed Strike Matched                     |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQDSW<br>Y/N |
| 186    | Fixed Amount Payer ID                           | TR Entity ID | Applicable to Content Mismatched with following only:<br>EQ<br>EQDSW        |
| 187    | Fixed Amount Payer ID (Counterparty's Input)    | TR Entity ID | Applicable to Content Mismatched with following only:<br>EQ<br>EQDSW        |
| 188    | Fixed Amount Payer ID Matched                   |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQDSW<br>Y/N |
| 189    | Fixed Amount Receiver ID                        | TR Entity ID | Applicable to Content Mismatched with following only:<br>EQ<br>EQDSW        |
| 190    | Fixed Amount Receiver ID (Counterparty's Input) | TR Entity ID | Applicable to Content Mismatched with following only:<br>EQ<br>EQDSW        |
| 191    | Fixed Amount Receiver ID Matched                |              | Applicable to Content Mismatched with following only:<br>EQ<br>EQDSW<br>Y/N |
| 192    | Asset Class                                     |              |                                                                             |
| 193    | Asset Class (Counterparty's Input)              |              | Applicable to Content Mismatched only.                                      |
| 194    | Asset Class Matched                             |              | Applicable to Content Mismatched only.<br>Y/N                               |
| 195    | Base Product                                    |              |                                                                             |
| 196    | Base Product (Counterparty's Input)             |              | Applicable to Content Mismatched only.                                      |

| Col. # | Field Name                                              | Data Name | Remarks                                                                                                                                                                                       |    |  |       |       |       |       |
|--------|---------------------------------------------------------|-----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|
| 197    | Base Product Matched                                    |           | Applicable to Content Mismatched only.<br><br>Y/N                                                                                                                                             |    |  |       |       |       |       |
| 198    | 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                                                   |           |                                                                                                                                                                                               |    |  |       |       |       |       |
| 199    | Sub Product (Counterparty's Input)                      |           | Applicable to Content Mismatched with following only:<br><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    | Sub Product Matched                                     |           | Applicable to Content Mismatched with following only:<br><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><br><br>Y/N | EQ |  | EQOPT | EQSWP | EQVSW | EQDSW |
| EQ     |                                                         |           |                                                                                                                                                                                               |    |  |       |       |       |       |
| EQOPT  | EQSWP                                                   |           |                                                                                                                                                                                               |    |  |       |       |       |       |
| EQVSW  | EQDSW                                                   |           |                                                                                                                                                                                               |    |  |       |       |       |       |
| 201    | 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                                                   |           |                                                                                                                                                                                               |    |  |       |       |       |       |
| 202    | Transaction Type (Counterparty's Input)                 |           | Applicable to Content Mismatched with following only:<br><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                                                   |           |                                                                                                                                                                                               |    |  |       |       |       |       |
| 203    | Transaction Type Matched                                |           | Applicable to Content Mismatched with following only:<br><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><br><br>Y/N | EQ |  | EQOPT | EQSWP | EQVSW | EQDSW |
| EQ     |                                                         |           |                                                                                                                                                                                               |    |  |       |       |       |       |
| EQOPT  | EQSWP                                                   |           |                                                                                                                                                                                               |    |  |       |       |       |       |
| EQVSW  | EQDSW                                                   |           |                                                                                                                                                                                               |    |  |       |       |       |       |
| 204    | OTC Derivatives Product Taxonomy                        |           | <table><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr></table>                                                                                                               | EQ |  | EQEXT |       |       |       |
| EQ     |                                                         |           |                                                                                                                                                                                               |    |  |       |       |       |       |
| EQEXT  |                                                         |           |                                                                                                                                                                                               |    |  |       |       |       |       |
| 205    | OTC Derivatives Product Taxonomy (Counterparty’s Input) |           | Applicable to Content Mismatched with following only:<br><table><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr></table>                                                      | EQ |  | EQEXT |       |       |       |
| EQ     |                                                         |           |                                                                                                                                                                                               |    |  |       |       |       |       |
| EQEXT  |                                                         |           |                                                                                                                                                                                               |    |  |       |       |       |       |
| 206    | OTC Derivatives Product Taxonomy Matched                |           | Applicable to Content Mismatched with following only:<br><table><tr><td colspan="2">EQ</td></tr><tr><td>EQEXT</td><td></td></tr></table><br><br>Y/N                                           | EQ |  | EQEXT |       |       |       |
| EQ     |                                                         |           |                                                                                                                                                                                               |    |  |       |       |       |       |
| EQEXT  |                                                         |           |                                                                                                                                                                                               |    |  |       |       |       |       |

| Col. # | Field Name                                            | Data Name | Remarks                                                                                                                                                                                   |    |  |       |       |       |       |
|--------|-------------------------------------------------------|-----------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|
| 207    | Industrial Sector                                     |           | Content Mismatched:<br><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><br>Trade Not Found:<br>All product type  | EQ |  | EQOPT | EQSWP | EQVSW | EQDSW |
| EQ     |                                                       |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| EQOPT  | EQSWP                                                 |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| EQVSW  | EQDSW                                                 |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| 208    | Industrial Sector<br>(Counterparty's Input)           |           | Applicable to Content Mismatched with following only:<br><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    | Industrial Sector Matched                             |           | Applicable to Content Mismatched with following only:<br><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><br>Y/N | EQ |  | EQOPT | EQSWP | EQVSW | EQDSW |
| EQ     |                                                       |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| EQOPT  | EQSWP                                                 |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| EQVSW  | EQDSW                                                 |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| 210    | Counterparty Industrial Sector                        |           | Content Mismatched:<br><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><br>Trade Not Found:<br>All product type  | EQ |  | EQOPT | EQSWP | EQVSW | EQDSW |
| EQ     |                                                       |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| EQOPT  | EQSWP                                                 |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| EQVSW  | EQDSW                                                 |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| 211    | Counterparty Industrial Sector (Counterparty's Input) |           | Applicable to Content Mismatched with following only:<br><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                                                 |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| 212    | Counterparty Industrial Sector Matched                |           | Applicable to Content Mismatched with following only:<br><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><br>Y/N | EQ |  | EQOPT | EQSWP | EQVSW | EQDSW |
| EQ     |                                                       |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| EQOPT  | EQSWP                                                 |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| EQVSW  | EQDSW                                                 |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| 213    | Trade Status                                          |           |                                                                                                                                                                                           |    |  |       |       |       |       |
| 214    | 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. |

| Col. # | Field Name                                                                                          | Data Name       | Remarks                                       |
|--------|-----------------------------------------------------------------------------------------------------|-----------------|-----------------------------------------------|
| 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.<br>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 - Unique Swap Identifier (UTI-USI) Indicator                          |                 | Y/N                                           |
| 19     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) Indicator (Counterparty's Input)   |                 | Applicable to Content Mismatched only.<br>Y/N |
| 20     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) Indicator Matched                  |                 | Applicable to Content Mismatched only.<br>Y/N |
| 21     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID                        |                 |                                               |
| 22     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID (Counterparty's Input) |                 | Applicable to Content Mismatched only.        |

| Col. # | Field Name                                                                                              | Data Name | Remarks                                           |
|--------|---------------------------------------------------------------------------------------------------------|-----------|---------------------------------------------------|
| 23     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID Matched                    |           | Applicable to Content Mismatched only.<br><br>Y/N |
| 24     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value                        |           |                                                   |
| 25     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value (Counterparty's Input) |           | Applicable to Content Mismatched only.            |
| 26     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value Matched                |           | Applicable to Content Mismatched only.<br><br>Y/N |
| 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.<br><br>Y/N |
| 30     | Global Unique Transaction Identifier (Global UTI)                                                       |           |                                                   |
| 31     | Global Unique Transaction Identifier (Global UTI) (Counterparty's Input)                                |           | Content Mismatched only.                          |
| 32     | Global Unique Transaction Identifier (Global UTI) Matched                                               |           | Content Mismatched only.<br><br>Y/N               |
| 33     | CP Trade Reference                                                                                      |           |                                                   |
| 34     | CP Trade Reference (Counterparty's Input)                                                               |           | Applicable to Content Mismatched only.            |
| 35     | CP Trade Reference Matched                                                                              |           | Applicable to Content Mismatched only.<br><br>Y/N |
| 36     | Confirmation Platform ID                                                                                |           |                                                   |

| Col. # | Field Name                                      | Data Name    | Remarks                                                                                                                                                                                                                                     |    |  |       |       |       |       |       |       |
|--------|-------------------------------------------------|--------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|
| 37     | Confirmation Platform ID (Counterparty's Input) |              | Applicable to Content Mismatched only.                                                                                                                                                                                                      |    |  |       |       |       |       |       |       |
| 38     | Confirmation Platform ID Matched                |              | Applicable to Content Mismatched only.<br><br>Y/N                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| 39     | Clearing                                        |              | Content Mismatched<br><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><br><br>Trade Not Found:<br>All product type<br><br>Y/N | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                                 |              |                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                           |              |                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                           |              |                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                           |              |                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| 40     | Clearing (Counterparty's Input)                 |              | Applicable to Content Mismatched with following only:<br><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><br><br>Y/N          | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                                 |              |                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                           |              |                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                           |              |                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                           |              |                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| 41     | Clearing Matched                                |              | Applicable to Content Mismatched with following only:<br><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><br><br>Y/N          | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                                 |              |                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                           |              |                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                           |              |                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                           |              |                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| 42     | Trade Party 1                                   | TR Entity ID |                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| 43     | Trade Party 1 (Counterparty's Input)            | TR Entity ID | Applicable to Content Mismatched only.                                                                                                                                                                                                      |    |  |       |       |       |       |       |       |
| 44     | Trade Party 1 Matched                           |              | Applicable to Content Mismatched only.<br><br>Y/N                                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| 45     | Trade Party 2                                   | TR Entity ID |                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| 46     | Trade Party 2 (Counterparty's Input)            | TR Entity ID | Applicable to Content Mismatched only.                                                                                                                                                                                                      |    |  |       |       |       |       |       |       |
| 47     | Trade Party 2 Matched                           |              | Applicable to Content Mismatched only.<br><br>Y/N                                                                                                                                                                                           |    |  |       |       |       |       |       |       |

| Col. # | Field Name                           | Data Name    | Remarks                                                                                                                                                                                                                        |    |  |       |       |       |       |       |       |
|--------|--------------------------------------|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|
| 48     | Trade Date                           |              | Content Mismatched<br><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><br>Trade Not Found:<br>All product type   | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                      |              |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                |              |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                |              |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                |              |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 49     | Trade Date<br>(Counterparty's Input) |              | Applicable to Content Mismatched with following only:<br><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                                |              |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 50     | Trade Date Matched                   |              | Applicable to Content Mismatched with following only:<br><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><br>Y/N | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                      |              |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                |              |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                |              |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                |              |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 51     | 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                                |              |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 52     | Buyer ID (Counterparty's Input)      | TR Entity ID | Applicable to Content Mismatched with following only:<br><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     | Buyer ID Matched                     |              | Applicable to Content Mismatched with following only:<br><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><br>Y/N | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                      |              |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                |              |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                |              |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                |              |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 54     | 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                                |              |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 55     | Seller ID (Counterparty's Input)     | TR Entity ID | Applicable to Content Mismatched with following only:<br><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                                                                                                                                                                                                                        |    |  |       |       |       |       |       |       |
|--------|---------------------------------------------------------------------|-----------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|
| 56     | Seller ID Matched                                                   |           | Applicable to Content Mismatched with following only:<br><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><br>Y/N | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                                                     |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                                               |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                                               |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                                               |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 57     | 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                                                               |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 58     | Effective Date - Unadjusted Date (Counterparty's Input)             |           | Applicable to Content Mismatched with following only:<br><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     | Effective Date - Unadjusted Date Matched                            |           | Applicable to Content Mismatched with following only:<br><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><br>Y/N | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                                                     |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                                               |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                                               |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                                               |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 60     | 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                                                               |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 61     | Scheduled Termination Date - Unadjusted Date (Counterparty's Input) |           | Applicable to Content Mismatched with following only:<br><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                                                               |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 62     | Scheduled Termination Date - Unadjusted Date Matched                |           | Applicable to Content Mismatched with following only:<br><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><br>Y/N | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                                                     |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                                               |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                                               |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                                               |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 63     | 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                                                               |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 64     | Reference Entity - ID Type (Counterparty's Input)                   |           | Applicable to Content Mismatched with the following only:<br><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                                                                                                                                                                                                                                                                                                               |
|--------|----------------------------------------------------------|-----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 65     | Reference Entity - ID Type Matched                       |           | Applicable to Content Mismatched with the following only:<br><div>CD</div> <div>CDSNS CDSNC</div><br>Y/N                                                                                                                                                                                                              |
| 66     | Reference Entity - Entity ID                             |           | <div>CD</div> <div>CDSNS CDSNC</div>                                                                                                                                                                                                                                                                                  |
| 67     | Reference Entity - Entity ID (Counterparty's Input)      |           | Applicable to Content Mismatched with the following only:<br><div>CD</div> <div>CDSNS CDSNC</div>                                                                                                                                                                                                                     |
| 68     | Reference Entity - Entity ID Matched                     |           | Applicable to Content Mismatched with the following only:<br><div>CD</div> <div>CDSNS CDSNC</div><br>Y/N<br><br>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. |
| 69     | Reference Entity - Entity Name                           |           | <div>CD</div> <div>CDSNS CDSNC</div>                                                                                                                                                                                                                                                                                  |
| 70     | Reference Entity - Entity Name (Counterparty's Input)    |           | Applicable to Content Mismatched with the following only:<br><div>CD</div> <div>CDSNS CDSNC</div>                                                                                                                                                                                                                     |
| 71     | Reference Entity - Entity Name Matched                   |           | Applicable to Content Mismatched with the following only:<br><div>CD</div> <div>CDSNS CDSNC</div><br>Y/N                                                                                                                                                                                                              |
| 72     | Reference Obligation - Asset Type                        |           | <div>CD</div> <div>CDSNS CDSNC</div>                                                                                                                                                                                                                                                                                  |
| 73     | Reference Obligation - Asset Type (Counterparty's Input) |           | Applicable to Content Mismatched with the following only:<br><div>CD</div> <div>CDSNS CDSNC</div>                                                                                                                                                                                                                     |
| 74     | Reference Obligation - Asset Type Matched                |           | Applicable to Content Mismatched with the following only:<br><div>CD</div> <div>CDSNS CDSNC</div><br>Y/N                                                                                                                                                                                                              |

| Col. # | Field Name                                                    | Data Name | Remarks                                                                                                                         |
|--------|---------------------------------------------------------------|-----------|---------------------------------------------------------------------------------------------------------------------------------|
| 75     | Reference Obligation - ID Type                                |           | <div>CD</div> <div>CDSNS CDSNC</div>                                                                                            |
| 76     | Reference Obligation - ID Type (Counterparty's Input)         |           | Applicable to Content Mismatched with the following only:<br><div>CD</div> <div>CDSNS CDSNC</div>                               |
| 77     | Reference Obligation - ID Type Matched                        |           | Applicable to Content Mismatched with the following only:<br><div>CD</div> <div>CDSNS CDSNC</div><br>Y/N                        |
| 78     | Reference Obligation - Instrument ID                          |           | <div>CD</div> <div>CDSNS CDSNC</div>                                                                                            |
| 79     | Reference Obligation - Instrument ID (Counterparty's Input)   |           | Applicable to Content Mismatched with the following only:<br><div>CD</div> <div>CDSNS CDSNC</div>                               |
| 80     | Reference Obligation - Instrument ID Matched                  |           | Applicable to Content Mismatched with the following only:<br><div>CD</div> <div>CDSNS CDSNC</div><br>Y/N                        |
| 81     | Index Reference Information - ID Type                         |           | <div>CD</div> <div>CDITC CDITI</div> <div>CDIXC CDIXI</div>                                                                     |
| 82     | Index Reference Information - ID Type (Counterparty's Input)  |           | Applicable to Content Mismatched with the following only:<br><div>CD</div> <div>CDITC CDITI</div> <div>CDIXC CDIXI</div>        |
| 83     | Index Reference Information - ID Type Matched                 |           | Applicable to Content Mismatched with the following only:<br><div>CD</div> <div>CDITC CDITI</div> <div>CDIXC CDIXI</div><br>Y/N |
| 84     | Index Reference Information - Index ID                        |           | <div>CD</div> <div>CDITC CDITI</div> <div>CDIXC CDIXI</div>                                                                     |
| 85     | Index Reference Information - Index ID (Counterparty's Input) |           | Applicable to Content Mismatched with the following only:<br><div>CD</div> <div>CDITC CDITI</div> <div>CDIXC CDIXI</div>        |

| Col. # | Field Name                                     | Data Name | Remarks                                                                                                                                                                                                                        |    |  |       |       |       |       |       |       |
|--------|------------------------------------------------|-----------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|
| 86     | Index Reference Information - Index ID Matched |           | Applicable to Content Mismatched with the following only:<br><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><br>Y/N                                  | CD |  | CDITC | CDITI | CDIXC | CDIXI |       |       |
| CD     |                                                |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                          |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                          |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 87     | 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                                          |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 88     | Attachment Point (Counterparty's Input)        |           | Applicable to Content Mismatched with the following only:<br><table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>                                                                              | CD |  | CDITC | CDITI |       |       |       |       |
| CD     |                                                |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                          |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 89     | Attachment Point Matched                       |           | Applicable to Content Mismatched with the following only:<br><table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table><br>Y/N                                                                       | CD |  | CDITC | CDITI |       |       |       |       |
| CD     |                                                |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                          |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 90     | 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                                          |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 91     | Exhaustion Point (Counterparty's Input)        |           | Applicable to Content Mismatched with the following only:<br><table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table>                                                                              | CD |  | CDITC | CDITI |       |       |       |       |
| CD     |                                                |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                          |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 92     | Exhaustion Point Matched                       |           | Applicable to Content Mismatched with the following only:<br><table><tr><td colspan="2">CD</td></tr><tr><td>CDITC</td><td>CDITI</td></tr></table><br>Y/N                                                                       | CD |  | CDITC | CDITI |       |       |       |       |
| CD     |                                                |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                          |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 93     | 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                                          |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 94     | Payment Frequency (Counterparty's Input)       |           | Applicable to Content Mismatched with following only:<br><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     | Payment Frequency Matched                      |           | Applicable to Content Mismatched with following only:<br><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><br>Y/N | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                                |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                          |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                          |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                          |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |

| Col. # | Field Name                                       | Data Name | Remarks                                                                                                                                                                                                                        |    |  |       |       |       |       |       |       |
|--------|--------------------------------------------------|-----------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|
| 96     | 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                                            |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 97     | Fixed Rate (per annum)<br>(Counterparty's Input) |           | Applicable to Content Mismatched with following only:<br><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     | Fixed Rate (per annum)<br>Matched                |           | Applicable to Content Mismatched with following only:<br><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><br>Y/N | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                                  |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                            |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                            |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                            |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 99     | 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                                            |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 100    | Notional Currency<br>(Counterparty's Input)      |           | Applicable to Content Mismatched with following only:<br><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 Currency<br>Matched                     |           | Applicable to Content Mismatched with following only:<br><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><br>Y/N | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                                  |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                            |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                            |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                            |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 102    | 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                                            |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 103    | Notional Amount<br>(Counterparty's Input)        |           | Applicable to Content Mismatched with following only:<br><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                                                                                                                                                                                                                     |    |  |       |       |       |       |       |       |
|--------|-----------------------------------------|-----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|
| 104    | 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><br>Y/N | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                         |           |                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                   |           |                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                   |           |                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                   |           |                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| 105    | Asset Class                             |           |                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| 106    | Asset Class (Counterparty's Input)      |           | Applicable to Content Mismatched only.                                                                                                                                                                                      |    |  |       |       |       |       |       |       |
| 107    | Asset Class Matched                     |           | Applicable to Content Mismatched only.<br><br>Y/N                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| 108    | Base Product                            |           |                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| 109    | Base Product (Counterparty's Input)     |           | Applicable to Content Mismatched only.                                                                                                                                                                                      |    |  |       |       |       |       |       |       |
| 110    | Base Product Matched                    |           | Applicable to Content Mismatched only.<br><br>Y/N                                                                                                                                                                           |    |  |       |       |       |       |       |       |
| 111    | 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                                   |           |                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| 112    | 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                                   |           |                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| 113    | 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><br>Y/N | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                         |           |                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                   |           |                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                   |           |                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                   |           |                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| 114    | 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                                   |           |                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |
| 115    | 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                                   |           |                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |

| Col. # | Field Name                                              | Data Name | Remarks                                                                                                                                                                                                                        |    |  |       |       |       |       |       |       |
|--------|---------------------------------------------------------|-----------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|
| 116    | Transaction Type Matched                                |           | Applicable to Content Mismatched with following only:<br><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><br>Y/N | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                                         |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                                   |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                                   |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                                   |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 117    | OTC Derivatives Product Taxonomy                        |           | <table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table>                                                                                                                                                | CD |  | CDEXT |       |       |       |       |       |
| CD     |                                                         |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDEXT  |                                                         |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 118    | OTC Derivatives Product Taxonomy (Counterparty’s Input) |           | Applicable to Content Mismatched with following only:<br><table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table>                                                                                       | CD |  | CDEXT |       |       |       |       |       |
| CD     |                                                         |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDEXT  |                                                         |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 119    | OTC Derivatives Product Taxonomy Matched                |           | Applicable to Content Mismatched with following only:<br><table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table><br>Y/N                                                                                | CD |  | CDEXT |       |       |       |       |       |
| CD     |                                                         |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDEXT  |                                                         |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 120    | Industrial Sector                                       |           | Content Mismatched<br><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><br>Trade Not Found:<br>All product type   | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                                         |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                                   |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                                   |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                                   |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 121    | Industrial Sector (Counterparty's Input)                |           | Applicable to Content Mismatched with following only:<br><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    | Industrial Sector Matched                               |           | Applicable to Content Mismatched with following only:<br><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><br>Y/N | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                                         |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                                   |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                                   |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                                   |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 123    | Counterparty Industrial Sector                          |           | Content Mismatched<br><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><br>Trade Not Found:<br>All product type   | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                                         |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                                   |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                                   |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                                   |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |

| Col. # | Field Name                                            | Data Name | Remarks                                                                                                                                                                                                                        |    |  |       |       |       |       |       |       |
|--------|-------------------------------------------------------|-----------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|
| 124    | Counterparty Industrial Sector (Counterparty's Input) |           | Applicable to Content Mismatched with following only:<br><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                                                 |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 125    | Counterparty Industrial Sector Matched                |           | Applicable to Content Mismatched with following only:<br><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><br>Y/N | CD |  | CDSNC | CDSNS | CDIXC | CDIXI | CDITC | CDITI |
| CD     |                                                       |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDSNC  | CDSNS                                                 |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDIXC  | CDIXI                                                 |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDITC  | CDITI                                                 |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 126    | Trade Status                                          |           |                                                                                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 127    | 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.<br><br>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 - Unique Swap Identifier (UTI-USI) Indicator                              |           | Y/N                             |
| 19     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) Indicator (Counterparty's Input)       |           | Content Mismatched only.<br>Y/N |
| 20     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) Indicator Matched                      |           | Content Mismatched only.<br>Y/N |
| 21     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID                            |           |                                 |
| 22     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID (Counterparty's Input)     |           | Content Mismatched only.        |
| 23     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID Matched                    |           | Content Mismatched only.<br>Y/N |
| 24     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value                        |           |                                 |
| 25     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value (Counterparty's Input) |           | Content Mismatched only.        |
| 26     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value Matched                |           | Content Mismatched only.<br>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.<br>Y/N |
| 30     | Global Unique Transaction Identifier (Global UTI)                                                       |           |                                 |
| 31     | Global Unique Transaction Identifier (Global UTI) (Counterparty's Input)                                |           | Content Mismatched only.        |

| Col. #        | Field Name                                                | Data Name    | Remarks                                                                                                                                                                                               |               |  |       |       |       |  |
|---------------|-----------------------------------------------------------|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|--|-------|-------|-------|--|
| 32            | Global Unique Transaction Identifier (Global UTI) Matched |              | Content Mismatched only.<br>Y/N                                                                                                                                                                       |               |  |       |       |       |  |
| 33            | CP Trade Reference                                        |              |                                                                                                                                                                                                       |               |  |       |       |       |  |
| 34            | CP Trade Reference (Counterparty's Input)                 |              | Content Mismatched only.                                                                                                                                                                              |               |  |       |       |       |  |
| 35            | CP Trade Reference Matched                                |              | Content Mismatched only.<br>Y/N                                                                                                                                                                       |               |  |       |       |       |  |
| 36            | Confirmation Platform ID                                  |              |                                                                                                                                                                                                       |               |  |       |       |       |  |
| 37            | Confirmation Platform ID (Counterparty's Input)           |              | Content Mismatched only.                                                                                                                                                                              |               |  |       |       |       |  |
| 38            | Confirmation Platform ID Matched                          |              | Content Mismatched only.<br>Y/N                                                                                                                                                                       |               |  |       |       |       |  |
| 39            | Clearing                                                  |              | Content Mismatched:<br><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><br>Trade Not Found:<br>All product type<br>Y/N | Product Group |  | CMSWP | CMOPT | CMFWD |  |
| Product Group |                                                           |              |                                                                                                                                                                                                       |               |  |       |       |       |  |
| CMSWP         | CMOPT                                                     |              |                                                                                                                                                                                                       |               |  |       |       |       |  |
| CMFWD         |                                                           |              |                                                                                                                                                                                                       |               |  |       |       |       |  |
| 40            | Clearing (Counterparty's Input)                           |              | Content Mismatched:<br><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         |                                                           |              |                                                                                                                                                                                                       |               |  |       |       |       |  |
| 41            | Clearing Matched                                          |              | Content Mismatched:<br><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><br>Y/N                                         | Product Group |  | CMSWP | CMOPT | CMFWD |  |
| Product Group |                                                           |              |                                                                                                                                                                                                       |               |  |       |       |       |  |
| CMSWP         | CMOPT                                                     |              |                                                                                                                                                                                                       |               |  |       |       |       |  |
| CMFWD         |                                                           |              |                                                                                                                                                                                                       |               |  |       |       |       |  |
| 42            | Trade Party 1                                             | TR Entity ID |                                                                                                                                                                                                       |               |  |       |       |       |  |
| 43            | Trade Party 1 (Counterparty's Input)                      | TR Entity ID | Content Mismatched only.                                                                                                                                                                              |               |  |       |       |       |  |
| 44            | Trade Party 1 Matched                                     |              | Content Mismatched only.<br>Y/N                                                                                                                                                                       |               |  |       |       |       |  |
| 45            | Trade Party 2                                             | TR Entity ID |                                                                                                                                                                                                       |               |  |       |       |       |  |
| 46            | Trade Party 2 (Counterparty's Input)                      | TR Entity ID | Content Mismatched only.                                                                                                                                                                              |               |  |       |       |       |  |
| 47            | Trade Party 2 Matched                                     |              | Content Mismatched only.<br>Y/N                                                                                                                                                                       |               |  |       |       |       |  |

| Col. # | Field Name                           | Data Name | Remarks                                                                                                                         |
|--------|--------------------------------------|-----------|---------------------------------------------------------------------------------------------------------------------------------|
| 48     | Trade Date                           |           | Content Mismatched:<br><div>Product Group</div> <div>CMSWP CMOPT</div> <div>CMFWD</div><br>Trade Not Found:<br>All product type |
| 49     | Trade Date (Counterparty's Input)    |           | Content Mismatched:<br><div>Product Group</div> <div>CMSWP CMOPT</div> <div>CMFWD</div>                                         |
| 50     | Trade Date Matched                   |           | Content Mismatched:<br><div>Product Group</div> <div>CMSWP CMOPT</div> <div>CMFWD</div><br>Y/N                                  |
| 51     | Option Buyer                         |           | <div>CM</div> <div>CMOPT</div>                                                                                                  |
| 52     | Option Buyer (Counterparty's Input)  |           | Content Mismatched with following only:<br><div>CM</div> <div>CMOPT</div>                                                       |
| 53     | Option Buyer Matched                 |           | Content Mismatched with following only:<br><div>CM</div> <div>CMOPT</div><br>Y/N                                                |
| 54     | Option Seller                        |           | <div>CM</div> <div>CMOPT</div>                                                                                                  |
| 55     | Option Seller (Counterparty's Input) |           | Content Mismatched with following only:<br><div>CM</div> <div>CMOPT</div>                                                       |
| 56     | Option Seller Matched                |           | Content Mismatched with following only:<br><div>CM</div> <div>CMOPT</div><br>Y/N                                                |
| 57     | Option Type                          |           | <div>CM</div> <div>CMOPT</div>                                                                                                  |
| 58     | Option Type (Counterparty's Input)   |           | Content Mismatched with following only:<br><div>CM</div> <div>CMOPT</div>                                                       |
| 59     | Option Type Matched                  |           | Content Mismatched with following only:<br><div>CM</div> <div>CMOPT</div><br>Y/N                                                |

| Col. # | Field Name                                              | Data Name | Remarks                                                           |
|--------|---------------------------------------------------------|-----------|-------------------------------------------------------------------|
| 60     | Option Commodity Instrument ID                          |           | CM<br>CMOPT                                                       |
| 61     | Option Commodity Instrument ID (Counterparty's Input)   |           | Content Mismatched with following only:<br>CM<br>CMOPT            |
| 62     | Option Commodity Instrument ID Matched                  |           | Content Mismatched with following only:<br>CM<br>CMOPT<br><br>Y/N |
| 63     | Option Commodity Base                                   |           | CM<br>CMOPT                                                       |
| 64     | Option Commodity Base (Counterparty's Input)            |           | Content Mismatched with following only:<br>CM<br>CMOPT            |
| 65     | Option Commodity Base Matched                           |           | Content Mismatched with following only:<br>CM<br>CMOPT<br><br>Y/N |
| 66     | Option Commodity Details                                |           | CM<br>CMOPT                                                       |
| 67     | Option Commodity Details (Counterparty's Input)         |           | Content Mismatched with following only:<br>CM<br>CMOPT            |
| 68     | Option Commodity Details Matched                        |           | Content Mismatched with following only:<br>CM<br>CMOPT<br><br>Y/N |
| 69     | Option Commodity Unit of Measure                        |           | CM<br>CMOPT                                                       |
| 70     | Option Commodity Unit of Measure (Counterparty's Input) |           | Content Mismatched with following only:<br>CM<br>CMOPT            |
| 71     | Option Commodity Unit of Measure Matched                |           | Content Mismatched with following only:<br>CM<br>CMOPT<br><br>Y/N |
| 72     | Option Commodity Currency                               |           | CM<br>CMOPT                                                       |
| 73     | Option Commodity Currency (Counterparty's Input)        |           | Content Mismatched with following only:<br>CM<br>CMOPT            |

| Col. # | Field Name                                                        | Data Name | Remarks                                                                                |
|--------|-------------------------------------------------------------------|-----------|----------------------------------------------------------------------------------------|
| 74     | Option Commodity Currency Matched                                 |           | Content Mismatched with following only:<br>CM<br>CMOPT <input type="text"/><br><br>Y/N |
| 75     | Option Style                                                      |           | CM<br>CMOPT <input type="text"/>                                                       |
| 76     | Option Style (Counterparty's Input)                               |           | Content Mismatched with following only:<br>CM<br>CMOPT <input type="text"/>            |
| 77     | Option Style Matched                                              |           | Content Mismatched with following only:<br>CM<br>CMOPT <input type="text"/><br><br>Y/N |
| 78     | Option Effective Date - Unadjusted Date                           |           | CM<br>CMOPT <input type="text"/>                                                       |
| 79     | Option Effective Date - Unadjusted Date (Counterparty's Input)    |           | Content Mismatched with following only:<br>CM<br>CMOPT <input type="text"/>            |
| 80     | Option Effective Date - Unadjusted Date Matched                   |           | Content Mismatched with following only:<br>CM<br>CMOPT <input type="text"/><br><br>Y/N |
| 81     | Option Commencement Date - Unadjusted Date                        |           | CM<br>CMOPT <input type="text"/>                                                       |
| 82     | Option Commencement Date - Unadjusted Date (Counterparty's Input) |           | Content Mismatched with following only:<br>CM<br>CMOPT <input type="text"/>            |
| 83     | Option Commencement Date - Unadjusted Date Matched                |           | Content Mismatched with following only:<br>CM<br>CMOPT <input type="text"/><br><br>Y/N |
| 84     | Expiration Date - Unadjusted Date                                 |           | CM<br>CMOPT <input type="text"/>                                                       |
| 85     | Expiration Date - Unadjusted Date (Counterparty's Input)          |           | Content Mismatched with following only:<br>CM<br>CMOPT <input type="text"/>            |
| 86     | Expiration Date - Unadjusted Date Matched                         |           | Content Mismatched with following only:<br>CM<br>CMOPT <input type="text"/><br><br>Y/N |
| 87     | Option Total Notional Quantity                                    |           | CM<br>CMOPT <input type="text"/>                                                       |

| Col. # | Field Name                                                                           | Data Name | Remarks                                                       |
|--------|--------------------------------------------------------------------------------------|-----------|---------------------------------------------------------------|
| 88     | Option Total Notional Quantity (Counterparty's Input)                                |           | Content Mismatched with following only:<br>CM<br>CMOPT        |
| 89     | Option Total Notional Quantity Matched                                               |           | Content Mismatched with following only:<br>CM<br>CMOPT<br>Y/N |
| 90     | Strike Price Per Unit Currency                                                       |           | CM<br>CMOPT                                                   |
| 91     | Strike Price Per Unit Currency (Counterparty's Input)                                |           | Content Mismatched with following only:<br>CM<br>CMOPT        |
| 92     | Strike Price Per Unit Currency Matched                                               |           | Content Mismatched with following only:<br>CM<br>CMOPT<br>Y/N |
| 93     | Strike Price Per Unit Amount                                                         |           | CM<br>CMOPT                                                   |
| 94     | Strike Price Per Unit Amount (Counterparty's Input)                                  |           | Content Mismatched with following only:<br>CM<br>CMOPT        |
| 95     | Strike Price Per Unit Amount Matched                                                 |           | Content Mismatched with following only:<br>CM<br>CMOPT<br>Y/N |
| 96     | Strike Price Per Unit Schedule                                                       |           | CM<br>CMOPT                                                   |
| 97     | Strike Price Per Unit Schedule (Counterparty's Input)                                |           | Content Mismatched with following only:<br>CM<br>CMOPT        |
| 98     | Strike Price Per Unit Schedule Exist Matched                                         |           | Content Mismatched with following only:<br>CM<br>CMOPT<br>Y/N |
| 99     | Option Floating Strike Price Per Unit Commodity Instrument ID                        |           | CM<br>CMOPT                                                   |
| 100    | Option Floating Strike Price Per Unit Commodity Instrument ID (Counterparty's Input) |           | Content Mismatched with following only:<br>CM<br>CMOPT        |
| 101    | Option Floating Strike Price Per Unit Commodity Instrument ID Matched                |           | Content Mismatched with following only:<br>CM<br>CMOPT<br>Y/N |

| Col. # | Field Name                                                                             | Data Name | Remarks                                                           |
|--------|----------------------------------------------------------------------------------------|-----------|-------------------------------------------------------------------|
| 102    | Option Floating Strike Price Per Unit Commodity Base                                   |           | CM<br>CMOPT                                                       |
| 103    | Option Floating Strike Price Per Unit Commodity Base (Counterparty's Input)            |           | Content Mismatched with following only:<br>CM<br>CMOPT            |
| 104    | Option Floating Strike Price Per Unit Commodity Base Matched                           |           | Content Mismatched with following only:<br>CM<br>CMOPT<br><br>Y/N |
| 105    | Option Floating Strike Price Per Unit Commodity Details                                |           | CM<br>CMOPT                                                       |
| 106    | Option Floating Strike Price Per Unit Commodity Details (Counterparty's Input)         |           | Content Mismatched with following only:<br>CM<br>CMOPT            |
| 107    | Option Floating Strike Price Per Unit Commodity Details Matched                        |           | Content Mismatched with following only:<br>CM<br>CMOPT<br><br>Y/N |
| 108    | Option Floating Strike Price Per Unit Commodity Unit of Measure                        |           | CM<br>CMOPT                                                       |
| 109    | Option Floating Strike Price Per Unit Commodity Unit of Measure (Counterparty's Input) |           | Content Mismatched with following only:<br>CM<br>CMOPT            |
| 110    | Option Floating Strike Price Per Unit Commodity Unit of Measure Matched                |           | Content Mismatched with following only:<br>CM<br>CMOPT<br><br>Y/N |
| 111    | Option Floating Strike Price Per Unit Commodity Currency                               |           | CM<br>CMOPT                                                       |
| 112    | Option Floating Strike Price Per Unit Commodity Currency (Counterparty's Input)        |           | Content Mismatched with following only:<br>CM<br>CMOPT            |
| 113    | Option Floating Strike Price Per Unit Commodity Currency Matched                       |           | Content Mismatched with following only:<br>CM<br>CMOPT<br><br>Y/N |
| 114    | Physical Option Style                                                                  |           | CM<br>CMOPT                                                       |
| 115    | Physical Option Style (Counterparty's Input)                                           |           | Content Mismatched with following only:<br>CM<br>CMOPT            |

| Col. # | Field Name                                                                  | Data Name | Remarks                                                       |
|--------|-----------------------------------------------------------------------------|-----------|---------------------------------------------------------------|
| 116    | Physical Option Style Matched                                               |           | Content Mismatched with following only:<br>CM<br>CMOPT<br>Y/N |
| 117    | Physical Option Commencement Dates - Unadjusted Date                        |           | CM<br>CMOPT                                                   |
| 118    | Physical Option Commencement Dates - Unadjusted Date (Counterparty's Input) |           | Content Mismatched with following only:<br>CM<br>CMOPT        |
| 119    | Physical Option Commencement Dates - Unadjusted Date Matched                |           | Content Mismatched with following only:<br>CM<br>CMOPT<br>Y/N |
| 120    | Physical Expiration Dates - Unadjusted Date                                 |           | CM<br>CMOPT                                                   |
| 121    | Physical Expiration Dates - Unadjusted Date (Counterparty's Input)          |           | Content Mismatched with following only:<br>CM<br>CMOPT        |
| 122    | Physical Expiration Dates - Unadjusted Date Match                           |           | Content Mismatched with following only:<br>CM<br>CMOPT<br>Y/N |
| 123    | Effective Date - Unadjusted Date                                            |           | CM<br>CMSWP                                                   |
| 124    | Effective Date - Unadjusted Date (Counterparty's Input)                     |           | Content Mismatched with following only:<br>CM<br>CMSWP        |
| 125    | Effective Date - Unadjusted Date Matched                                    |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 126    | Termination Date - Unadjusted Date                                          |           | CM<br>CMSWP                                                   |
| 127    | Termination Date - Unadjusted Date (Counterparty's Input)                   |           | Content Mismatched with following only:<br>CM<br>CMSWP        |
| 128    | Termination Date - Unadjusted Date Matched                                  |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 129    | Value Date - Unadjusted Date                                                |           | CM<br>CMFWD CMOPT                                             |



| Col. # | Field Name                                                   | Data Name | Remarks                                                                                       |
|--------|--------------------------------------------------------------|-----------|-----------------------------------------------------------------------------------------------|
| 130    | Value Date - Unadjusted Date (Counterparty's Input)          |           | Content Mismatched with following only:<br><div>CM</div> <div>CMFWD CMOPT</div>               |
| 131    | Value Date - Unadjusted Date Matched                         |           | Content Mismatched with following only:<br><div>CM</div> <div>CMFWD CMOPT</div><br>Y/N        |
| 132    | Average Price Leg Payer                                      |           | <div>CM</div> <div>CMOPT CMFWD</div>                                                          |
| 133    | Average Price Leg Payer (Counterparty's Input)               |           | Content Mismatched with following only:<br><div>CM</div> <div>CMOPT CMFWD</div>               |
| 134    | Average Price Leg Payer Matched                              |           | Content Mismatched with following only:<br><div>CM</div> <div>CMOPT CMFWD</div><br>Y/N        |
| 135    | Average Price Commodity Instrument ID                        |           | <div>CM</div> <div>CMOPT CMFWD</div>                                                          |
| 136    | Average Price Commodity Instrument ID (Counterparty's Input) |           | Applicable to Content Mismatched with following only:<br><div>CM</div> <div>CMOPT CMFWD</div> |
| 137    | Average Price Commodity Instrument ID Matched                |           | Content Mismatched with following only:<br><div>CM</div> <div>CMOPT CMFWD</div><br>Y/N        |
| 138    | Average Price Commodity Base                                 |           | <div>CM</div> <div>CMOPT CMFWD</div>                                                          |
| 139    | Average Price Commodity Base (Counterparty's Input)          |           | Content Mismatched with following only:<br><div>CM</div> <div>CMOPT CMFWD</div>               |
| 140    | Average Price Commodity Base Matched                         |           | Content Mismatched with following only:<br><div>CM</div> <div>CMOPT CMFWD</div><br>Y/N        |
| 141    | Average Price Commodity Details                              |           | <div>CM</div> <div>CMOPT CMFWD</div>                                                          |
| 142    | Average Price Commodity Details (Counterparty's Input)       |           | Content Mismatched with following only:<br><div>CM</div> <div>CMOPT CMFWD</div>               |

| Col. # | Field Name                                                     | Data Name | Remarks                                                             |
|--------|----------------------------------------------------------------|-----------|---------------------------------------------------------------------|
| 143    | Average Price Commodity Details Matched                        |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD<br>Y/N |
| 144    | Average Price Commodity Unit of Measure                        |           | CM<br>CMOPT CMFWD                                                   |
| 145    | Average Price Commodity Unit of Measure (Counterparty's Input) |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD        |
| 146    | Average Price Commodity Unit of Measure Matched                |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD<br>Y/N |
| 147    | Average Price Commodity Currency                               |           | CM<br>CMOPT CMFWD                                                   |
| 148    | Average Price Commodity Currency (Counterparty's Input)        |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD        |
| 149    | Average Price Commodity Currency Matched                       |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD<br>Y/N |
| 150    | Bullion Physical Leg Payer                                     |           | CM<br>CMOPT CMFWD                                                   |
| 151    | Bullion Physical Leg Payer (Counterparty's Input)              |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD        |
| 152    | Bullion Physical Leg Payer Matched                             |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD<br>Y/N |
| 153    | Bullion Type                                                   |           | CM<br>CMOPT CMFWD                                                   |
| 154    | Bullion Type (Counterparty's Input)                            |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD        |
| 155    | Bullion Type Matched                                           |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD<br>Y/N |
| 156    | Bullion Total Physical Quantity Unit                           |           | CM<br>CMOPT CMFWD                                                   |

| Col. # | Field Name                                                      | Data Name | Remarks                                                                 |
|--------|-----------------------------------------------------------------|-----------|-------------------------------------------------------------------------|
| 157    | Bullion Total Physical Quantity Unit (Counterparty's Input)     |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD            |
| 158    | Bullion Total Physical Quantity Unit Matched                    |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD<br><br>Y/N |
| 159    | Bullion Total Physical Quantity Quantity                        |           | CM<br>CMOPT CMFWD                                                       |
| 160    | Bullion Total Physical Quantity Quantity (Counterparty's Input) |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD            |
| 161    | Bullion Total Physical Quantity Quantity Matched                |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD<br><br>Y/N |
| 162    | Metal Physical Leg Payer                                        |           | CM<br>CMOPT CMFWD                                                       |
| 163    | Metal Physical Leg Payer (Counterparty's Input)                 |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD            |
| 164    | Metal Physical Leg Payer Matched                                |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD<br><br>Y/N |
| 165    | Metal Material                                                  |           | CM<br>CMOPT CMFWD                                                       |
| 166    | Metal Material (Counterparty's Input)                           |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD            |
| 167    | Metal Material Matched                                          |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD<br><br>Y/N |
| 168    | Metal Grade                                                     |           | CM<br>CMOPT CMFWD                                                       |
| 169    | Metal Grade (Counterparty's Input)                              |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD            |
| 170    | Metal Grade Matched                                             |           | Content Mismatched with following only:<br>CM<br>CMOPT CMFWD<br><br>Y/N |

| Col. # | Field Name                                                    | Data Name | Remarks                                                                                                 |
|--------|---------------------------------------------------------------|-----------|---------------------------------------------------------------------------------------------------------|
| 171    | Metal Total Physical Quantity Unit                            |           | <div>CM</div> <div>CMOPT CMFWD</div>                                                                    |
| 172    | Metal Total Physical Quantity Unit (Counterparty's Input)     |           | Content Mismatched with following only:<br><div>CM</div> <div>CMOPT CMFWD</div>                         |
| 173    | Metal Total Physical Quantity Unit Matched                    |           | Content Mismatched with following only:<br><div>CM</div> <div>CMOPT CMFWD</div><br>Y/N                  |
| 174    | Metal Total Physical Quantity Quantity                        |           | <div>CM</div> <div>CMOPT CMFWD</div>                                                                    |
| 175    | Metal Total Physical Quantity Quantity (Counterparty's Input) |           | Content Mismatched with following only:<br><div>CM</div> <div>CMOPT CMFWD</div>                         |
| 176    | Metal Total Physical Quantity Quantity Matched                |           | Content Mismatched with following only:<br><div>CM</div> <div>CMOPT CMFWD</div><br>Y/N                  |
| 177    | Fixed Rate Payer                                              |           | <div>CM</div> <div>CMSWP CMOPT</div> <div>CMFWD</div>                                                   |
| 178    | Fixed Rate Payer (Counterparty's Input)                       |           | Content Mismatched with following only:<br><div>CM</div> <div>CMSWP CMOPT</div> <div>CMFWD</div>        |
| 179    | Fixed Rate Payer Matched                                      |           | Content Mismatched with following only:<br><div>CM</div> <div>CMSWP CMOPT</div> <div>CMFWD</div><br>Y/N |
| 180    | Fixed Total Notional Quantity                                 |           | <div>CM</div> <div>CMSWP</div>                                                                          |
| 181    | Fixed Total Notional Quantity (Counterparty's Input)          |           | Content Mismatched with following only:<br><div>CM</div> <div>CMSWP</div>                               |
| 182    | Fixed Total Notional Quantity Matched                         |           | Content Mismatched with following only:<br><div>CM</div> <div>CMSWP</div><br>Y/N                        |
| 183    | Floating Leg 1 Payer                                          |           | <div>CM</div> <div>CMSWP</div>                                                                          |
| 184    | Floating Leg 1 Payer (Counterparty's Input)                   |           | Content Mismatched with following only:<br><div>CM</div> <div>CMSWP</div>                               |

| Col. # | Field Name                                                      | Data Name | Remarks                                                       |
|--------|-----------------------------------------------------------------|-----------|---------------------------------------------------------------|
| 185    | Floating Leg 1 Payer Matched                                    |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 186    | Floating Leg 1 Commodity Instrument ID                          |           | CM<br>CMSWP                                                   |
| 187    | Floating Leg 1 Commodity Instrument ID (Counterparty's Input)   |           | Content Mismatched with following only:<br>CM<br>CMSWP        |
| 188    | Floating Leg 1 Commodity Instrument ID Matched                  |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 189    | Floating Leg 1 Commodity Base                                   |           | CM<br>CMSWP                                                   |
| 190    | Floating Leg 1 Commodity Base (Counterparty's Input)            |           | Content Mismatched with following only:<br>CM<br>CMSWP        |
| 191    | Floating Leg 1 Commodity Base Matched                           |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 192    | Floating Leg 1 Commodity Details                                |           | CM<br>CMSWP                                                   |
| 193    | Floating Leg 1 Commodity Details (Counterparty's Input)         |           | Content Mismatched with following only:<br>CM<br>CMSWP        |
| 194    | Floating Leg 1 Commodity Details Matched                        |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 195    | Floating Leg 1 Commodity Unit of Measure                        |           | CM<br>CMSWP                                                   |
| 196    | Floating Leg 1 Commodity Unit of Measure (Counterparty's Input) |           | Content Mismatched with following only:<br>CM<br>CMSWP        |
| 197    | Floating Leg 1 Commodity Unit of Measure Matched                |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 198    | Floating Leg 1 Commodity Currency                               |           | CM<br>CMSWP                                                   |

| Col. # | Field Name                                                    | Data Name | Remarks                                                           |
|--------|---------------------------------------------------------------|-----------|-------------------------------------------------------------------|
| 199    | Floating Leg 1 Commodity Currency (Counterparty's Input)      |           | Content Mismatched with following only:<br>CM<br>CMSWP            |
| 200    | Floating Leg 1 Commodity Currency Matched                     |           | Content Mismatched with following only:<br>CM<br>CMSWP<br><br>Y/N |
| 201    | Floating Leg 1 Total Notional Quantity                        |           | CM<br>CMSWP                                                       |
| 202    | Floating Leg 1 Total Notional Quantity (Counterparty's Input) |           | Content Mismatched with following only:<br>CM<br>CMSWP            |
| 203    | Floating Leg 1 Total Notional Quantity Matched                |           | Content Mismatched with following only:<br>CM<br>CMSWP<br><br>Y/N |
| 204    | Floating Leg 2 Payer                                          |           | CM<br>CMSWP                                                       |
| 205    | Floating Leg 2 Payer (Counterparty's Input)                   |           | Content Mismatched with following only:<br>CM<br>CMSWP            |
| 206    | Floating Leg 2 Payer Matched                                  |           | Content Mismatched with following only:<br>CM<br>CMSWP<br><br>Y/N |
| 207    | Floating Leg 2 Commodity Instrument ID                        |           | CM<br>CMSWP                                                       |
| 208    | Floating Leg 2 Commodity Instrument ID (Counterparty's Input) |           | Content Mismatched with following only:<br>CM<br>CMSWP            |
| 209    | Floating Leg 2 Commodity Instrument ID Matched                |           | Content Mismatched with following only:<br>CM<br>CMSWP<br><br>Y/N |
| 210    | Floating Leg 2 Commodity Base                                 |           | CM<br>CMSWP                                                       |
| 211    | Floating Leg 2 Commodity Base (Counterparty's Input)          |           | Content Mismatched with following only:<br>CM<br>CMSWP            |
| 212    | Floating Leg 2 Commodity Base Matched                         |           | Content Mismatched with following only:<br>CM<br>CMSWP<br><br>Y/N |

| Col. # | Field Name                                                      | Data Name | Remarks                                                           |
|--------|-----------------------------------------------------------------|-----------|-------------------------------------------------------------------|
| 213    | Floating Leg 2 Commodity Details                                |           | CM<br>CMSWP                                                       |
| 214    | Floating Leg 2 Commodity Details (Counterparty's Input)         |           | Content Mismatched with following only:<br>CM<br>CMSWP            |
| 215    | Floating Leg 2 Commodity Details Matched                        |           | Content Mismatched with following only:<br>CM<br>CMSWP<br><br>Y/N |
| 216    | Floating Leg 2 Commodity Unit of Measure                        |           | CM<br>CMSWP                                                       |
| 217    | Floating Leg 2 Commodity Unit of Measure (Counterparty's Input) |           | Content Mismatched with following only:<br>CM<br>CMSWP            |
| 218    | Floating Leg 2 Commodity Unit of Measure Matched                |           | Content Mismatched with following only:<br>CM<br>CMSWP<br><br>Y/N |
| 219    | Floating Leg 2 Commodity Currency                               |           | CM<br>CMSWP                                                       |
| 220    | Floating Leg 2 Commodity Currency (Counterparty's Input)        |           | Content Mismatched with following only:<br>CM<br>CMSWP            |
| 221    | Floating Leg 2 Commodity Currency Matched                       |           | Content Mismatched with following only:<br>CM<br>CMSWP<br><br>Y/N |
| 222    | Floating Leg 2 Total Notional Quantity                          |           | CM<br>CMSWP                                                       |
| 223    | Floating Leg 2 Total Notional Quantity (Counterparty's Input)   |           | Content Mismatched with following only:<br>CM<br>CMSWP            |
| 224    | Floating Leg 2 Total Notional Quantity Matched                  |           | Content Mismatched with following only:<br>CM<br>CMSWP<br><br>Y/N |
| 225    | Coal Physical Leg Payer                                         |           | CM<br>CMSWP                                                       |
| 226    | Coal Physical Leg Payer (Counterparty's Input)                  |           | Content Mismatched with following only:<br>CM<br>CMSWP            |

| Col. # | Field Name                                                   | Data Name | Remarks                                                       |
|--------|--------------------------------------------------------------|-----------|---------------------------------------------------------------|
| 227    | Coal Physical Leg Payer Matched                              |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 228    | Coal Type                                                    |           | CM<br>CMSWP                                                   |
| 229    | Coal Type (Counterparty's Input)                             |           | Content Mismatched with following only:<br>CM<br>CMSWP        |
| 230    | Coal Type Matched                                            |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 231    | Coal Source                                                  |           | CM<br>CMSWP                                                   |
| 232    | Coal Source (Counterparty's Input)                           |           | Content Mismatched with following only:<br>CM<br>CMSWP        |
| 233    | Coal Source Matched                                          |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 234    | Coal Total Physical Quantity Unit                            |           | CM<br>CMSWP                                                   |
| 235    | Coal Total Physical Quantity Unit (Counterparty's Input)     |           | Content Mismatched with following only:<br>CM<br>CMSWP        |
| 236    | Coal Total Physical Quantity Unit Matched                    |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 237    | Coal Total Physical Quantity Quantity                        |           | CM<br>CMSWP                                                   |
| 238    | Coal Total Physical Quantity Quantity (Counterparty's Input) |           | Content Mismatched with following only:<br>CM<br>CMSWP        |
| 239    | Coal Total Physical Quantity Quantity Matched                |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 240    | Gas Physical Leg Payer                                       |           | CM<br>CMSWP                                                   |



| Col. # | Field Name                                                  | Data Name | Remarks                                                                         |
|--------|-------------------------------------------------------------|-----------|---------------------------------------------------------------------------------|
| 241    | Gas Physical Leg Payer (Counterparty's Input)               |           | Content Mismatched with following only:<br>CM<br>CMSWP                          |
| 242    | Gas Physical Leg Payer Matched                              |           | Content Mismatched with following only:<br>CM<br>CMSWP<br><br>Y/N               |
| 243    | Gas Type                                                    |           | CM<br>CMSWP                                                                     |
| 244    | Gas Type (Counterparty's Input)                             |           | Applicable to Content Mismatched with following only:<br>CM<br>CMSWP            |
| 245    | Gas Type Matched                                            |           | Content Mismatched with following only:<br>CM<br>CMSWP<br><br>Y/N               |
| 246    | Gas Total Physical Quantity Unit                            |           | CM<br>CMSWP                                                                     |
| 247    | Gas Total Physical Quantity Unit (Counterparty's Input)     |           | Content Mismatched with following only:<br>CM<br>CMSWP                          |
| 248    | Gas Total Physical Quantity Unit Matched                    |           | Content Mismatched with following only:<br>CM<br>CMSWP<br><br>Y/N               |
| 249    | Gas Total Physical Quantity Quantity                        |           | CM<br>CMSWP                                                                     |
| 250    | Gas Total Physical Quantity Quantity (Counterparty's Input) |           | Content Mismatched with following only:<br>CM<br>CMSWP                          |
| 251    | Gas Total Physical Quantity Quantity Matched                |           | Applicable to Content Mismatched with following only:<br>CM<br>CMSWP<br><br>Y/N |
| 252    | Oil Physical Leg Payer                                      |           | CM<br>CMSWP                                                                     |
| 253    | Oil Physical Leg Payer (Counterparty's Input)               |           | Content Mismatched with following only:<br>CM<br>CMSWP                          |

| Col. # | Field Name                                                  | Data Name | Remarks                                                       |
|--------|-------------------------------------------------------------|-----------|---------------------------------------------------------------|
| 254    | Oil Physical Leg Payer Matched                              |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 255    | Oil Type                                                    |           | CM<br>CMSWP                                                   |
| 256    | Oil Type (Counterparty's Input)                             |           | Content Mismatched with following only:<br>CM<br>CMSWP        |
| 257    | Oil Type Matched                                            |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 258    | Oil Grade                                                   |           | CM<br>CMSWP                                                   |
| 259    | Oil Grade (Counterparty's Input)                            |           | Content Mismatched with following only:<br>CM<br>CMSWP        |
| 260    | Oil Grade Matched                                           |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 261    | Oil Total Physical Quantity Unit                            |           | CM<br>CMSWP                                                   |
| 262    | Oil Total Physical Quantity Unit (Counterparty's Input)     |           | Content Mismatched with following only:<br>CM<br>CMSWP        |
| 263    | Oil Total Physical Quantity Unit Matched                    |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 264    | Oil Total Physical Quantity Quantity                        |           | CM<br>CMSWP                                                   |
| 265    | Oil Total Physical Quantity Quantity (Counterparty's Input) |           | Content Mismatched with following only:<br>CM<br>CMSWP        |
| 266    | Oil Total Physical Quantity Quantity Matched                |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 267    | Electricity Physical Leg Payer                              |           | CM<br>CMSWP                                                   |

| Col. # | Field Name                                                          | Data Name | Remarks                                                       |
|--------|---------------------------------------------------------------------|-----------|---------------------------------------------------------------|
| 268    | Electricity Physical Leg Payer (Counterparty's Input)               |           | Content Mismatched with following only:<br>CM<br>CMSWP        |
| 269    | Electricity Physical Leg Payer Matched                              |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 270    | Electricity Type                                                    |           | CM<br>CMSWP                                                   |
| 271    | Electricity Type (Counterparty's Input)                             |           | Content Mismatched with following only:<br>CM<br>CMSWP        |
| 272    | Electricity Type Matched                                            |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 273    | Electricity Total Physical Quantity Unit                            |           | CM<br>CMSWP                                                   |
| 274    | Electricity Total Physical Quantity Unit (Counterparty's Input)     |           | Content Mismatched with following only:<br>CM<br>CMSWP        |
| 275    | Electricity Total Physical Quantity Unit Matched                    |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 276    | Electricity Total Physical Quantity Quantity                        |           | CM<br>CMSWP                                                   |
| 277    | Electricity Total Physical Quantity Quantity (Counterparty's Input) |           | Content Mismatched with following only:<br>CM<br>CMSWP        |
| 278    | Electricity Total Physical Quantity Quantity Matched                |           | Content Mismatched with following only:<br>CM<br>CMSWP<br>Y/N |
| 279    | Asset Class                                                         |           |                                                               |
| 280    | Asset Class (Counterparty's Input)                                  |           | Content Mismatched only.                                      |
| 281    | Asset Class Matched                                                 |           | Content Mismatched only.<br>Y/N                               |
| 282    | Base Product                                                        |           |                                                               |
| 283    | Base Product (Counterparty's Input)                                 |           | Content Mismatched only.                                      |

| Col. #        | Field Name                                              | Data Name | Remarks                                                                                                                                                                                            |               |  |       |       |       |  |
|---------------|---------------------------------------------------------|-----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|--|-------|-------|-------|--|
| 284           | Base Product Matched                                    |           | Content Mismatched only.<br><br>Y/N                                                                                                                                                                |               |  |       |       |       |  |
| 285           | Sub Product                                             |           | <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         |                                                         |           |                                                                                                                                                                                                    |               |  |       |       |       |  |
| 286           | Sub Product (Counterparty's Input)                      |           | Content Mismatched:<br><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         |                                                         |           |                                                                                                                                                                                                    |               |  |       |       |       |  |
| 287           | Sub Product Matched                                     |           | Content Mismatched:<br><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><br><br>Y/N                                  | Product Group |  | CMSWP | CMOPT | CMFWD |  |
| Product Group |                                                         |           |                                                                                                                                                                                                    |               |  |       |       |       |  |
| CMSWP         | CMOPT                                                   |           |                                                                                                                                                                                                    |               |  |       |       |       |  |
| CMFWD         |                                                         |           |                                                                                                                                                                                                    |               |  |       |       |       |  |
| 288           | Transaction Type                                        |           | Not applicable                                                                                                                                                                                     |               |  |       |       |       |  |
| 289           | Transaction Type (Counterparty's Input)                 |           | Not applicable                                                                                                                                                                                     |               |  |       |       |       |  |
| 290           | Transaction Type Matched                                |           | Not applicable<br><br>Y/N                                                                                                                                                                          |               |  |       |       |       |  |
| 291           | OTC Derivatives Product Taxonomy                        |           |                                                                                                                                                                                                    |               |  |       |       |       |  |
| 292           | OTC Derivatives Product Taxonomy (Counterparty’s Input) |           | Content Mismatched only.                                                                                                                                                                           |               |  |       |       |       |  |
| 293           | OTC Derivatives Product Taxonomy Matched                |           | Content Mismatched only.<br><br>Y/N                                                                                                                                                                |               |  |       |       |       |  |
| 294           | Industrial Sector                                       |           | Content Mismatched:<br><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><br><br>Trade Not Found:<br>All product type | Product Group |  | CMSWP | CMOPT | CMFWD |  |
| Product Group |                                                         |           |                                                                                                                                                                                                    |               |  |       |       |       |  |
| CMSWP         | CMOPT                                                   |           |                                                                                                                                                                                                    |               |  |       |       |       |  |
| CMFWD         |                                                         |           |                                                                                                                                                                                                    |               |  |       |       |       |  |
| 295           | Industrial Sector (Counterparty's Input)                |           | Content Mismatched:<br><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         |                                                         |           |                                                                                                                                                                                                    |               |  |       |       |       |  |
| 296           | Industrial Sector Matched                               |           | Content Mismatched:<br><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><br><br>Y/N                                  | Product Group |  | CMSWP | CMOPT | CMFWD |  |
| Product Group |                                                         |           |                                                                                                                                                                                                    |               |  |       |       |       |  |
| CMSWP         | CMOPT                                                   |           |                                                                                                                                                                                                    |               |  |       |       |       |  |
| CMFWD         |                                                         |           |                                                                                                                                                                                                    |               |  |       |       |       |  |

| Col. #        | Field Name                                            | Data Name | Remarks                                                                                                                                                                                        |               |  |       |       |       |  |
|---------------|-------------------------------------------------------|-----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|--|-------|-------|-------|--|
| 297           | Counterparty Industrial Sector                        |           | Content Mismatched:<br><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><br>Trade Not Found:<br>All product type | Product Group |  | CMSWP | CMOPT | CMFWD |  |
| Product Group |                                                       |           |                                                                                                                                                                                                |               |  |       |       |       |  |
| CMSWP         | CMOPT                                                 |           |                                                                                                                                                                                                |               |  |       |       |       |  |
| CMFWD         |                                                       |           |                                                                                                                                                                                                |               |  |       |       |       |  |
| 298           | Counterparty Industrial Sector (Counterparty's Input) |           | Content Mismatched:<br><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         |                                                       |           |                                                                                                                                                                                                |               |  |       |       |       |  |
| 299           | Counterparty Industrial Sector Matched                |           | Content Mismatched:<br><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><br>Y/N                                  | Product Group |  | CMSWP | CMOPT | CMFWD |  |
| Product Group |                                                       |           |                                                                                                                                                                                                |               |  |       |       |       |  |
| CMSWP         | CMOPT                                                 |           |                                                                                                                                                                                                |               |  |       |       |       |  |
| CMFWD         |                                                       |           |                                                                                                                                                                                                |               |  |       |       |       |  |
| 300           | Trade Status                                          |           |                                                                                                                                                                                                |               |  |       |       |       |  |
| 301           | 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.4.6.5 Footer**

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

## 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.<br>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 - Unique Swap Identifier (UTI-USI) Indicator       |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| 9            | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID     |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| 10           | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| 11           | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| 12           | Global Unique Transaction Identifier (Global UTI)                                |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| 13           | CP Trade Reference                                                               |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| 14           | Confirmation Platform ID                                                         |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| 15           | Clearing                                                                         |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| 16           | Trade Party                                                                      | TR Entity ID |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| 17           | Trade Party - Counterparty                                                       | TR Entity ID |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| 18           | Trade Date                                                                       |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| 19           | 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> | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT | IRFRA |
| Product Type |                                                                                  |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IROIS                                                                            |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| IRSXX        | IRINF                                                                            |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCXX                                                                            |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| IRSPT        | IRFRA                                                                            |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| 20           | 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>      | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |
| Product Type |                                                                                  |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| IRFVF        | IROIS                                                                            |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| IRSXX        | IRINF                                                                            |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| IRCFF        | IRCXX                                                                            |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |
| IRSPT        |                                                                                  |              |                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |



| Col. #       | Field Name                                      | Data Name    | Remarks                                                                                                                                                                                                                                            |              |  |       |       |       |       |       |       |       |       |       |       |
|--------------|-------------------------------------------------|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 21           | Known Amount Payer - Participant                | TR Entity ID | <table><tr><td colspan="2">Product Type</td></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        |                                                 |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| 22           | Known Amount Payer - Counterparty               | TR Entity ID | <table><tr><td colspan="2">Product Type</td></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        |                                                 |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| 23           | Floating Rate Payer - Participant               | TR Entity ID | <table><tr><td colspan="2">Product Type</td></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        |                                                 |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| 24           | Floating Rate Payer - Counterparty              | TR Entity ID | <table><tr><td colspan="2">Product Type</td></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        |                                                 |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| 25           | Inflation Rate Payer                            | TR Entity ID | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IRINF</td><td></td></tr></table>                                                                                                                                                          | Product Type |  | IRINF |       |       |       |       |       |       |       |       |       |
| Product Type |                                                 |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| IRINF        |                                                 |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| 26           | Buyer                                           | TR Entity ID | <table><tr><td colspan="2">Product Type</td></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        |                                                 |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| 27           | Seller                                          | TR Entity ID | <table><tr><td colspan="2">Product Type</td></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        |                                                 |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| 28           | Effective Date - Adjusted Date - Participant    |              | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IRFRA</td><td></td></tr></table>                                                                                                                                                          | Product Type |  | IRFRA |       |       |       |       |       |       |       |       |       |
| Product Type |                                                 |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFRA        |                                                 |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| 29           | Effective Date - Unadjusted Date - Participant  |              | <table><tr><td colspan="2">Product Type</td></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> | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRCBS | IRSPT | IRCFR |
| Product Type |                                                 |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                           |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| IROIS        | IRSXX                                           |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| IRINF        | IRCFF                                           |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCXX        | IRCBS                                           |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| IRSPT        | IRCFR                                           |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| 30           | Effective Date - Unadjusted Date - Counterparty |              | <table><tr><td colspan="2">Product Type</td></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>      | Product Type |  | IRFVF | IRBSS | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRCBS | IRSPT |       |
| Product Type |                                                 |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFVF        | IRBSS                                           |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| IROIS        | IRSXX                                           |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| IRINF        | IRCFF                                           |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| IRCXX        | IRCBS                                           |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| IRSPT        |                                                 |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| 31           | Termination Date - Adjusted Date - Participant  |              | <table><tr><td colspan="2">Product Type</td></tr><tr><td>IRFRA</td><td></td></tr></table>                                                                                                                                                          | Product Type |  | IRFRA |       |       |       |       |       |       |       |       |       |
| Product Type |                                                 |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |
| IRFRA        |                                                 |              |                                                                                                                                                                                                                                                    |              |  |       |       |       |       |       |       |       |       |       |       |

| Col. # | Field Name                                        | Data Name | Remarks      |       |
|--------|---------------------------------------------------|-----------|--------------|-------|
| 32     | Termination Date - Unadjusted Date - Participant  |           | Product Type |       |
|        |                                                   |           | IRFVF        | IRBSS |
|        |                                                   |           | IROIS        | IRSXX |
|        |                                                   |           | IRINF        | IRCFF |
|        |                                                   |           | IRCXX        | IRCBS |
|        |                                                   |           | IRSPT        | IRCFR |
| 33     | Termination Date - Unadjusted Date - Counterparty |           | Product Type |       |
|        |                                                   |           | IRFVF        | IRBSS |
|        |                                                   |           | IROIS        | IRSXX |
|        |                                                   |           | IRINF        | IRCFF |
|        |                                                   |           | IRCXX        | IRCBS |
|        |                                                   |           | IRSPT        |       |
| 34     | Notional Schedule - Participant                   |           | Product Type |       |
|        |                                                   |           | IRFVF        | IRBSS |
|        |                                                   |           | IROIS        | IRSXX |
|        |                                                   |           | IRINF        | IRCFF |
|        |                                                   |           | IRCXX        | IRCBS |
|        |                                                   |           | IRCFR        | IRSPT |
| 35     | Notional Schedule - Counterparty                  |           | Product Type |       |
|        |                                                   |           | IRFVF        | IRBSS |
|        |                                                   |           | IROIS        | IRSXX |
|        |                                                   |           | IRINF        | IRCFF |
|        |                                                   |           | IRCXX        | IRCBS |
|        |                                                   |           | IRSPT        |       |
| 36     | Notional Amount Currency - Participant            |           | Product Type |       |
|        |                                                   |           | IRFVF        | IRBSS |
|        |                                                   |           | IROIS        | IRSXX |
|        |                                                   |           | IRINF        | IRCFF |
|        |                                                   |           | IRCXX        | IRCBS |
|        |                                                   |           | IRSPT        |       |
| 37     | Notional Amount Currency - Counterparty           |           | Product Type |       |
|        |                                                   |           | IRFVF        | IRBSS |
|        |                                                   |           | IROIS        | IRSXX |
|        |                                                   |           | IRINF        | IRCFF |
|        |                                                   |           | IRCXX        | IRCBS |
|        |                                                   |           | IRSPT        |       |
| 38     | Notional Amount - Participant                     |           | Product Type |       |
|        |                                                   |           | IRFVF        | IRBSS |
|        |                                                   |           | IROIS        | IRSXX |
|        |                                                   |           | IRINF        | IRCFF |
|        |                                                   |           | IRCXX        | IRCBS |
|        |                                                   |           | IRSPT        |       |
| 39     | Notional Amount - Counterparty                    |           | Product Type |       |
|        |                                                   |           | IRFVF        | IRBSS |
|        |                                                   |           | IROIS        | IRSXX |
|        |                                                   |           | IRINF        | IRCFF |
|        |                                                   |           | IRCXX        | IRCBS |
|        |                                                   |           | IRSPT        |       |

| Col. #       | Field Name                           | Data Name | Remarks                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
|--------------|--------------------------------------|-----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|
| 40           | Known Amount Currency - Participant  |           | <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></td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table>                                      | Product Type |  | IRFVF | IRCFF | IROIS | IRCXX | IRSXX |       | IRINF | IRSPT |       |  |
| Product Type |                                      |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRCFF                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRCXX                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        |                                      |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRINF        | IRSPT                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 41           | Known Amount Currency - 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></td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table>                                      | Product Type |  | IRFVF | IRCFF | IROIS | IRCXX | IRSXX |       | IRINF | IRSPT |       |  |
| Product Type |                                      |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRCFF                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRCXX                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        |                                      |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRINF        | IRSPT                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 42           | Known Amount - Participant           |           | <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></td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table>                                      | Product Type |  | IRFVF | IRCFF | IROIS | IRCXX | IRSXX |       | IRINF | IRSPT |       |  |
| Product Type |                                      |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRCFF                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRCXX                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        |                                      |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRINF        | IRSPT                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 43           | Known Amount - 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></td></tr><tr><td>IRINF</td><td>IRSPT</td></tr></table>                                      | Product Type |  | IRFVF | IRCFF | IROIS | IRCXX | IRSXX |       | IRINF | IRSPT |       |  |
| Product Type |                                      |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IRCFF                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IROIS        | IRCXX                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        |                                      |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRINF        | IRSPT                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 44           | 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>IRFRA</td></tr></table>                                 | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT | IRFRA |       |  |
| Product Type |                                      |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IROIS                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        | IRINF                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCXX                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        | IRFRA                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 45           | 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>                                      | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |       |  |
| Product Type |                                      |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IROIS                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        | IRINF                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCXX                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                      |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 46           | 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>                                      | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |       |  |
| Product Type |                                      |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IROIS                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        | IRINF                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCXX                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                      |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 47           | Fixed Rate Schedule - 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>                                      | Product Type |  | IRFVF | IROIS | IRSXX | IRINF | IRCFF | IRCXX | IRSPT |       |       |  |
| Product Type |                                      |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRFVF        | IROIS                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSXX        | IRINF                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRCFF        | IRCXX                                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| IRSPT        |                                      |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 48           | 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> | 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      |       |
|--------|--------------------------------------------------|-----------|--------------|-------|
| 49     | Floating Rate Index - Counterparty               |           | Product Type |       |
|        |                                                  |           | IRFVF        | IRBSS |
|        |                                                  |           | IROIS        | IRINF |
|        |                                                  |           | IRCFF        | IRCBS |
|        |                                                  |           | IRSPT        |       |
| 50     | Floating Rate Multiplier Schedule - Participant  |           | Product Type |       |
|        |                                                  |           | IRFVF        | IRBSS |
|        |                                                  |           | IROIS        | IRINF |
|        |                                                  |           | IRCFF        | IRCBS |
|        |                                                  |           | IRSPT        | IRCFR |
| 51     | Floating Rate Multiplier Schedule - Counterparty |           | Product Type |       |
|        |                                                  |           | IRFVF        | IRBSS |
|        |                                                  |           | IROIS        | IRINF |
|        |                                                  |           | IRCFF        | IRCBS |
|        |                                                  |           | IRSPT        |       |
| 52     | Floating Rate Tenor - Participant                |           | Product Type |       |
|        |                                                  |           | IRFVF        | IRBSS |
|        |                                                  |           | IRINF        | IRCFF |
|        |                                                  |           | IRCBS        | IRCFR |
|        |                                                  |           | IRFRA        |       |
| 53     | Floating Rate Spread - Participant               |           | Product Type |       |
|        |                                                  |           | IRFVF        | IRBSS |
|        |                                                  |           | IROIS        | IRINF |
|        |                                                  |           | IRCFF        | IRCBS |
|        |                                                  |           | IRSPT        | IRCFR |
| 54     | Floating Rate Tenor - Counterparty               |           | Product Type |       |
|        |                                                  |           | IRFVF        | IRBSS |
|        |                                                  |           | IRINF        | IRCFF |
|        |                                                  |           | IRCBS        |       |
| 55     | Floating Rate Spread - Counterparty              |           | Product Type |       |
|        |                                                  |           | IRFVF        | IRBSS |
|        |                                                  |           | IROIS        | IRINF |
|        |                                                  |           | IRCFF        | IRCBS |
| 56     | Spread Schedule - Participant                    |           | Product Type |       |
|        |                                                  |           | IRFVF        | IRBSS |
|        |                                                  |           | IROIS        | IRINF |
|        |                                                  |           | IRCFF        | IRCBS |
| 57     | Spread Schedule - Counterparty                   |           | Product Type |       |
|        |                                                  |           | IRFVF        | IRBSS |
|        |                                                  |           | IROIS        | IRINF |
|        |                                                  |           | IRCFF        | IRCBS |
| 58     | Cap Rate Initial                                 |           | Product Type |       |
|        |                                                  |           | IRCFR        |       |
| 59     | Cap Rate Buyer                                   |           | Product Type |       |
|        |                                                  |           | IRCFR        |       |

| Col. # | Field Name                                         | Data Name | Remarks                                                                                 |
|--------|----------------------------------------------------|-----------|-----------------------------------------------------------------------------------------|
| 60     | Cap Rate Seller                                    |           | Product Type<br>IRCFR                                                                   |
| 61     | Cap Rate Schedule                                  |           | Product Type<br>IRCFR                                                                   |
| 62     | Floor Rate Initial                                 |           | Product Type<br>IRCFR                                                                   |
| 63     | Floor Rate Buyer                                   |           | Product Type<br>IRCFR                                                                   |
| 64     | Floor Rate Seller                                  |           | Product Type<br>IRCFR                                                                   |
| 65     | Floor Rate Schedule                                |           | Product Type<br>IRCFR                                                                   |
| 66     | Option Type                                        |           | Product Type<br>IRSPT                                                                   |
| 67     | Exercise Style                                     |           | Product Type<br>IRSPT                                                                   |
| 68     | Commencement Date - Unadjusted Date                |           | Product Type<br>IRSPT                                                                   |
| 69     | Expiration Date - Unadjusted Date                  |           | Product Type<br>IRSPT                                                                   |
| 70     | Bermuda Exercise Dates - Unadjusted Date           |           | Product Type<br>IRSPT<br><br>List of Values.                                            |
| 71     | Mandatory Early Termination Date - Unadjusted Date |           | Product Type<br>IRFVF IRBSS<br>IROIS IRSXX<br>IRINF IRCFF<br>IRCXX IRCBS<br>IRCFR IRSPT |
| 72     | Optional Early Termination Exercise Style          |           | Product Type<br>IRFVF IRBSS<br>IROIS IRSXX<br>IRINF IRCFF<br>IRCXX IRCBS<br>IRCFR IRSPT |
| 73     | Cancellation Option Exercise Style                 |           | Product Type<br>IRFVF IRBSS<br>IROIS IRSXX<br>IRINF IRCFF<br>IRCXX IRCBS<br>IRSPT       |
| 74     | Asset Class                                        |           |                                                                                         |
| 75     | Base Product                                       |           |                                                                                         |

| Col. #       | Field Name                       | Data Name | Remarks                                                                                                                                                                                                                                       |              |  |       |       |       |       |       |       |       |       |       |  |
|--------------|----------------------------------|-----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|
| 76           | 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>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           | Transaction Type                 |           | Not applicable to Interest Rate                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 78           | 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        |                                  |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 79           | Industrial Sector                |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 80           | Counterparty Industrial Sector   |           |                                                                                                                                                                                                                                               |              |  |       |       |       |       |       |       |       |       |       |  |
| 81           | 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 - Unique Swap Identifier (UTI-USI) Indicator       |              |                                           |
| 9      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID     |              |                                           |
| 10     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |              |                                           |
| 11     | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |              |                                           |
| 12     | Global Unique Transaction Identifier (Global UTI)                                |              |                                           |
| 13     | CP Trade Reference                                                               |              |                                           |
| 14     | Confirmation Platform ID                                                         |              |                                           |
| 15     | Clearing                                                                         |              |                                           |
| 16     | Trade Party                                                                      | TR Entity ID | Trade party of the trade reporting party. |

| Col. # | Field Name                                                   | Data Name    | Remarks                                                                                                                       |
|--------|--------------------------------------------------------------|--------------|-------------------------------------------------------------------------------------------------------------------------------|
| 17     | Trade Party - Counterparty                                   | TR Entity ID |                                                                                                                               |
| 18     | Trade Date                                                   |              |                                                                                                                               |
| 19     | Exchanged Currency Payer ID - 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 Currency - 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 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> |
| 22     | 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> |
| 23     | 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> |
| 24     | 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> |
| 25     | Value Date                                                   |              | <div>Product Type</div> <div>FXNDF FXFWD</div>                                                                                |
| 26     | Exchange Rate - Quote Basis                                  |              | <div>Product Type</div> <div>FXNDF FXFWD</div>                                                                                |
| 27     | Exchange Rate                                                |              | <div>Product Type</div> <div>FXNDF FXFWD</div>                                                                                |
| 28     | Option Buyer ID                                              | TR Entity ID | <div>Product Type</div> <div>FXOPT FXNDO</div>                                                                                |
| 29     | Option Seller ID                                             | TR Entity ID | <div>Product Type</div> <div>FXOPT FXNDO</div>                                                                                |
| 30     | Option Style                                                 |              | <div>Product Type</div> <div>FXOPT FXNDO</div>                                                                                |
| 31     | Put Notional Currency                                        |              | <div>Product Type</div> <div>FXOPT FXNDO</div>                                                                                |

| Col. # | Field Name                              | Data Name | Remarks                     |
|--------|-----------------------------------------|-----------|-----------------------------|
| 32     | Put Notional Amount                     |           | Product Type<br>FXOPT FXNDO |
| 33     | Call Notional Currency                  |           | Product Type<br>FXOPT FXNDO |
| 34     | Call Notional Amount                    |           | Product Type<br>FXOPT FXNDO |
| 35     | Strike Price - Quote Basis              |           | Product Type<br>FXOPT FXNDO |
| 36     | Strike Price                            |           | Product Type<br>FXOPT FXNDO |
| 37     | Option Effective Date - Unadjusted Date |           | Product Type<br>FXOPT FXNDO |
| 38     | Option Commencement - Unadjusted Date   |           | Product Type<br>FXOPT FXNDO |
| 39     | Option Commencement - Convention        |           | Product Type<br>FXOPT FXNDO |
| 40     | Value Date                              |           | Product Type<br>FXOPT FXNDO |
| 41     | Expiration Date                         |           | Product Type<br>FXOPT FXNDO |
| 42     | Fixing Date                             |           | Product Type<br>FXNDF FXNDO |
| 43     | Asset Class                             |           |                             |
| 44     | Base Product                            |           |                             |
| 45     | Sub Product                             |           |                             |
| 46     | Transaction Type                        |           |                             |
| 47     | OTC Derivatives Product Taxonomy        |           | Product Type<br>FXEXT       |
| 48     | Industrial Sector                       |           |                             |
| 49     | Counterparty Industrial Sector          |           |                             |
| 50     | 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       |           |         |



| Col. # | Field Name                                                                       | Data Name    | Remarks                                   |
|--------|----------------------------------------------------------------------------------|--------------|-------------------------------------------|
| 6      | Trade Party's Bilateral Comments                                                 |              |                                           |
| 7      | Last Event Date                                                                  |              |                                           |
| 8      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) Indicator       |              |                                           |
| 9      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID     |              |                                           |
| 10     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |              |                                           |
| 11     | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |              |                                           |
| 12     | Global Unique Transaction Identifier (Global UTI)                                |              |                                           |
| 13     | CP Trade Reference                                                               |              |                                           |
| 14     | Confirmation Platform ID                                                         |              |                                           |
| 15     | Clearing                                                                         |              |                                           |
| 16     | Trade Party                                                                      | TR Entity ID | Trade party of the trade reporting party. |
| 17     | Trade Party - Counterparty                                                       | TR Entity ID |                                           |
| 18     | Trade Date                                                                       |              |                                           |
| 19     | Buyer ID                                                                         | TR Entity ID | EQ<br>EQOPT                               |
| 20     | Seller ID                                                                        | TR Entity ID | EQ<br>EQOPT                               |
| 21     | Underlying Asset - Asset Type                                                    |              | EQ<br>EQOPT EQSWP<br>EQVSW EQDSW          |
| 22     | Underlying Asset - ID Type                                                       |              | EQ<br>EQOPT EQSWP<br>EQVSW EQDSW          |
| 23     | Underlying Asset - Instrument ID                                                 |              | EQ<br>EQOPT EQSWP<br>EQVSW EQDSW          |
| 24     | Option Type                                                                      |              | EQ<br>EQOPT                               |

| Col. # | Field Name                                          | Data Name    | Remarks                          |
|--------|-----------------------------------------------------|--------------|----------------------------------|
| 25     | Strike Price Currency                               |              | EQ<br>EQOPT <input type="text"/> |
| 26     | Strike Price                                        |              | EQ<br>EQOPT <input type="text"/> |
| 27     | Number of Options                                   |              | EQ<br>EQOPT <input type="text"/> |
| 28     | Option Entitlement                                  |              | EQ<br>EQOPT <input type="text"/> |
| 29     | Option Style                                        |              | EQ<br>EQOPT <input type="text"/> |
| 30     | Option Exercise Commencement Date - Unadjusted Date |              | EQ<br>EQOPT <input type="text"/> |
| 31     | Option Exercise Expiration Date - Unadjusted Date   |              | EQ<br>EQOPT <input type="text"/> |
| 32     | Interest Leg Payer ID                               | TR Entity ID | EQ<br>EQSWP <input type="text"/> |
| 33     | Interest Leg Receiver ID                            | TR Entity ID | EQ<br>EQSWP <input type="text"/> |
| 34     | Interest Leg Notional Currency                      |              | EQ<br>EQSWP <input type="text"/> |
| 35     | Interest Leg Notional Amount                        |              | EQ<br>EQSWP <input type="text"/> |
| 36     | Floating Rate Option                                |              | EQ<br>EQSWP <input type="text"/> |
| 37     | Floating Rate Spread                                |              | EQ<br>EQSWP <input type="text"/> |
| 38     | Designated Maturity Period                          |              | EQ<br>EQSWP <input type="text"/> |

| Col. # | Field Name                                    | Data Name    | Remarks     |
|--------|-----------------------------------------------|--------------|-------------|
| 39     | Fixed Rate                                    |              | EQ<br>EQSWP |
| 40     | Equity Leg Payer ID                           | TR Entity ID | EQ<br>EQSWP |
| 41     | Equity Leg Receiver ID                        | TR Entity ID | EQ<br>EQSWP |
| 42     | Equity Leg Termination Date - Unadjusted Date |              | EQ<br>EQSWP |
| 43     | Equity Leg Initial Price Currency             |              | EQ<br>EQSWP |
| 44     | Equity Leg Initial Price Amount               |              | EQ<br>EQSWP |
| 45     | Deal Notional Amount Currency                 |              | EQ<br>EQSWP |
| 46     | Deal Notional Amount                          |              | EQ<br>EQSWP |
| 47     | Variance Payer ID                             | TR Entity ID | EQ<br>EQVSW |
| 48     | Variance Receiver ID                          | TR Entity ID | EQ<br>EQVSW |
| 49     | Variance Leg Valuation Date - Unadjusted Date |              | EQ<br>EQVSW |
| 50     | Observation Start Date - Unadjusted Date      |              | EQ<br>EQVSW |
| 51     | Variance Amount Currency                      |              | EQ<br>EQVSW |
| 52     | Variance Amount                               |              | EQ<br>EQVSW |

| Col. # | Field Name                                      | Data Name    | Remarks                          |
|--------|-------------------------------------------------|--------------|----------------------------------|
| 53     | Volatility Strike Price                         |              | EQ<br>EQVSW                      |
| 54     | Variance Strike Price                           |              | EQ<br>EQVSW                      |
| 55     | Open Unit (Dividend)                            |              | EQ<br>EQDSW                      |
| 56     | Dividend Amount Payer ID                        | TR Entity ID | EQ<br>EQDSW                      |
| 57     | Dividend Amount Receiver ID                     | TR Entity ID | EQ<br>EQDSW                      |
| 58     | Dividend Leg Termination Date - Unadjusted Date |              | EQ<br>EQDSW                      |
| 59     | Notional Currency                               |              | EQ<br>EQDSW                      |
| 60     | Notional Amount                                 |              | EQ<br>EQDSW                      |
| 61     | Period Start Date                               |              | EQ<br>EQDSW                      |
| 62     | Period End Date                                 |              | EQ<br>EQDSW                      |
| 63     | Period Fixed Strike                             |              | EQ<br>EQDSW                      |
| 64     | Fixed Amount Payer ID                           | TR Entity ID | EQ<br>EQDSW                      |
| 65     | Fixed Amount Receiver ID                        | TR Entity ID | EQ<br>EQDSW                      |
| 66     | Asset Class                                     |              |                                  |
| 67     | Base Product                                    |              |                                  |
| 68     | Sub Product                                     |              | EQ<br>EQOPT EQSWP<br>EQVSW EQDSW |
| 69     | Transaction Type                                |              | EQ<br>EQOPT EQSWP<br>EQVSW EQDSW |
| 70     | OTC Derivatives Product Taxonomy                |              | EQ<br>EQEXT                      |
| 71     | Industrial Sector                               |              |                                  |

| Col. # | Field Name                     | Data Name | Remarks |
|--------|--------------------------------|-----------|---------|
| 72     | Counterparty Industrial Sector |           |         |
| 73     | Trade Status                   |           |         |

**(d) Credit 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 - Unique Swap Identifier (UTI-USI) Indicator       |              |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 9      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID     |              |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 10     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |              |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 11     | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |              |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 12     | Global Unique Transaction Identifier (Global UTI)                                |              |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 13     | CP Trade Reference                                                               |              |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 14     | Confirmation Platform ID                                                         |              |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 15     | Clearing                                                                         |              |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 16     | Trade Party                                                                      | TR Entity ID | Trade party of the trade reporting party.                                                                                                                      |    |  |       |       |       |       |       |       |
| 17     | Trade Party - Counterparty                                                       | TR Entity ID |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 18     | Trade Date                                                                       |              |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 19     | 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                                                                            |              |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 20     | 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                                                                            |              |                                                                                                                                                                |    |  |       |       |       |       |       |       |

| Col. # | Field Name                                   | Data Name | Remarks                                                                                                                                                        |    |  |       |       |       |       |       |       |
|--------|----------------------------------------------|-----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|
| 21     | 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                                        |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 22     | 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                                        |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 23     | 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                                        |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 24     | 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                                        |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 25     | 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                                        |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 26     | 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                                        |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 27     | 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                                        |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 28     | 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                                        |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 29     | 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                                        |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 30     | 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                                        |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 31     | 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                                        |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 32     | 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                                        |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 33     | 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                                        |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 34     | 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                                        |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 35     | 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                                        |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 36     | 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                                        |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |

| Col. # | Field Name                       | Data Name | Remarks                                                                                                                                                        |    |  |       |       |       |       |       |       |
|--------|----------------------------------|-----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|
| 37     | Asset Class                      |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 38     | Base Product                     |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 39     | 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                            |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 40     | 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                            |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 41     | OTC Derivatives Product Taxonomy |           | <table><tr><td colspan="2">CD</td></tr><tr><td>CDEXT</td><td></td></tr></table>                                                                                | CD |  | CDEXT |       |       |       |       |       |
| CD     |                                  |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| CDEXT  |                                  |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 42     | Industrial Sector                |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 43     | Counterparty Industrial Sector   |           |                                                                                                                                                                |    |  |       |       |       |       |       |       |
| 44     | 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 - Unique Swap Identifier (UTI-USI) Indicator       |           |         |
| 9      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID     |           |         |
| 10     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |           |         |
| 11     | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |           |         |
| 12     | Global Unique Transaction Identifier (Global UTI)                                |           |         |
| 13     | CP Trade Reference                                                               |           |         |
| 14     | Confirmation Platform ID                                                         |           |         |

| Col. # | Field Name                                                    | Data Name    | Remarks                                   |
|--------|---------------------------------------------------------------|--------------|-------------------------------------------|
| 15     | Clearing                                                      |              |                                           |
| 16     | Trade Party                                                   | TR Entity ID | Trade party of the trade reporting party. |
| 17     | Trade Party - Counterparty                                    | TR Entity ID |                                           |
| 18     | Trade Date                                                    |              |                                           |
| 19     | Option Buyer                                                  | TR Entity ID | Product Group<br>CMOPT                    |
| 20     | Option Seller                                                 | TR Entity ID | Product Group<br>CMOPT                    |
| 21     | Option Type                                                   |              | Product Group<br>CMOPT                    |
| 22     | Option Commodity Instrument ID                                |              | Product Group<br>CMOPT                    |
| 23     | Option Commodity Base                                         |              | Product Group<br>CMOPT                    |
| 24     | Option Commodity Details                                      |              | Product Group<br>CMOPT                    |
| 25     | Option Commodity Unit of Measure                              |              | Product Group<br>CMOPT                    |
| 26     | Option Commodity Currency                                     |              | Product Group<br>CMOPT                    |
| 27     | Option Style                                                  |              | Product Group<br>CMOPT                    |
| 28     | Option Effective Date - Unadjusted Date                       |              | Product Group<br>CMOPT                    |
| 29     | Option Commencement Date - Unadjusted Date                    |              | Product Group<br>CMOPT                    |
| 30     | Expiration Date - Unadjusted Date                             |              | Product Group<br>CMOPT                    |
| 31     | Option Total Notional Quantity                                |              | Product Group<br>CMOPT                    |
| 32     | Strike Price Per Unit Currency                                |              | Product Group<br>CMOPT                    |
| 33     | Strike Price Per Unit Amount                                  |              | Product Group<br>CMOPT                    |
| 34     | Strike Price Per Unit Schedule                                |              | Product Group<br>CMOPT                    |
| 35     | Option Floating Strike Price Per Unit Commodity Instrument ID |              | Product Group<br>CMOPT                    |
| 36     | Option Floating Strike Price Per Unit Commodity Base          |              | Product Group<br>CMOPT                    |
| 37     | Option Floating Strike Price Per Unit Commodity Details       |              | Product Group<br>CMOPT                    |



| Col. # | Field Name                                                      | Data Name    | Remarks                      |
|--------|-----------------------------------------------------------------|--------------|------------------------------|
| 38     | Option Floating Strike Price Per Unit Commodity Unit of Measure |              | Product Group<br>CMOPT       |
| 39     | Option Floating Strike Price Per Unit Commodity Currency        |              | Product Group<br>CMOPT       |
| 40     | Physical Option Style                                           |              | Product Group<br>CMOPT       |
| 41     | Physical Option Commencement Dates - Unadjusted Date            |              | Product Group<br>CMOPT       |
| 42     | Physical Expiration Dates - Unadjusted Date                     |              | Product Group<br>CMOPT       |
| 43     | Effective Date - Unadjusted Date                                |              | Product Group<br>CMSWP       |
| 44     | Termination Date - Unadjusted Date                              |              | Product Group<br>CMSWP       |
| 45     | Value Date - Unadjusted Date                                    |              | Product Group<br>CMFWD CMOPT |
| 46     | Average Price Payer                                             | TR Entity ID | Product Group<br>CMOPT CMFWD |
| 47     | Average Price Commodity Instrument ID                           |              | Product Group<br>CMOPT CMFWD |
| 48     | Average Price Commodity Base                                    |              | Product Group<br>CMOPT CMFWD |
| 49     | Average Price Commodity Details                                 |              | Product Group<br>CMOPT CMFWD |
| 50     | Average Price Commodity Unit of Measure                         |              | Product Group<br>CMOPT CMFWD |
| 51     | Average Price Commodity Currency                                |              | Product Group<br>CMOPT CMFWD |
| 52     | Bullion Physical Leg Payer                                      | TR Entity ID | Product Group<br>CMOPT CMFWD |
| 53     | Bullion Type                                                    |              | Product Group<br>CMSWP       |
| 54     | Bullion Total Physical Quantity Unit                            |              | Product Group<br>CMSWP       |
| 55     | Bullion Total Physical Quantity Quantity                        |              | Product Group<br>CMSWP       |
| 56     | Metal Physical Leg Payer                                        | TR Entity ID | Product Group<br>CMOPT CMFWD |
| 57     | Metal Material                                                  |              | Product Group<br>CMSWP       |
| 58     | Metal Grade                                                     |              | Product Group<br>CMSWP       |

| Col. # | Field Name                               | Data Name    | Remarks                               |
|--------|------------------------------------------|--------------|---------------------------------------|
| 59     | Metal Total Physical Quantity Unit       |              | Product Group<br>CMSWP                |
| 60     | Metal Total Physical Quantity Quantity   |              | Product Group<br>CMSWP                |
| 61     | Fixed Rate Payer                         | TR Entity ID | Product Group<br>CMSWP CMOPT<br>CMFWD |
| 62     | Fixed Total Notional Quantity            |              | Product Group<br>CMSWP                |
| 63     | Floating Leg 1 Payer                     | TR Entity ID | Product Group<br>CMSWP                |
| 64     | Floating Leg 1 Commodity Instrument ID   |              | Product Group<br>CMSWP                |
| 65     | Floating Leg 1 Commodity Base            |              | Product Group<br>CMSWP                |
| 66     | Floating Leg 1 Commodity Details         |              | Product Group<br>CMSWP                |
| 67     | Floating Leg 1 Commodity Unit of Measure |              | Product Group<br>CMSWP                |
| 68     | Floating Leg 1 Commodity Currency        |              | Product Group<br>CMSWP                |
| 69     | Floating Leg 1 Total Notional Quantity   |              | Product Group<br>CMSWP                |
| 70     | Floating Leg 2 Payer                     | TR Entity ID | Product Group<br>CMSWP                |
| 71     | Floating Leg 2 Commodity Instrument ID   |              | Product Group<br>CMSWP                |
| 72     | Floating Leg 2 Commodity Base            |              | Product Group<br>CMSWP                |
| 73     | Floating Leg 2 Commodity Details         |              | Product Group<br>CMSWP                |
| 74     | Floating Leg 2 Commodity Unit of Measure |              | Product Group<br>CMSWP                |
| 75     | Floating Leg 2 Commodity Currency        |              | Product Group<br>CMSWP                |
| 76     | Floating Leg 2 Total Notional Quantity   |              | Product Group<br>CMSWP                |
| 77     | Coal Physical Leg Payer                  | TR Entity ID | Product Group<br>CMSWP                |
| 78     | Coal Type                                |              | Product Group<br>CMSWP                |
| 79     | Coal Source                              |              | Product Group<br>CMSWP                |

| Col. # | Field Name                                   | Data Name    | Remarks                               |
|--------|----------------------------------------------|--------------|---------------------------------------|
| 80     | Coal Total Physical Quantity Unit            |              | Product Group<br>CMSWP                |
| 81     | Coal Total Physical Quantity Quantity        |              | Product Group<br>CMSWP                |
| 82     | Gas Physical Leg Payer                       | TR Entity ID | Product Group<br>CMSWP                |
| 83     | Gas Type                                     |              | Product Group<br>CMSWP                |
| 84     | Gas Total Physical Quantity Unit             |              | Product Group<br>CMSWP                |
| 85     | Gas Total Physical Quantity Quantity         |              | Product Group<br>CMSWP                |
| 86     | Oil Physical Leg Payer                       | TR Entity ID | Product Group<br>CMSWP                |
| 87     | Oil Type                                     |              | Product Group<br>CMSWP                |
| 88     | Oil Grade                                    |              | Product Group<br>CMSWP                |
| 89     | Oil Total Physical Quantity Unit             |              | Product Group<br>CMSWP                |
| 90     | Oil Total Physical Quantity Quantity         |              | Product Group<br>CMSWP                |
| 91     | Electricity Physical Leg Payer               | TR Entity ID | Product Group<br>CMSWP                |
| 92     | Electricity Type                             |              | Product Group<br>CMSWP                |
| 93     | Electricity Total Physical Quantity Unit     |              | Product Group<br>CMSWP                |
| 94     | Electricity Total Physical Quantity Quantity |              | Product Group<br>CMSWP                |
| 95     | Asset Class                                  |              |                                       |
| 96     | Base Product                                 |              |                                       |
| 97     | Sub Product                                  |              | Product Group<br>CMSWP CMOPT<br>CMFWD |
| 98     | Transaction Type                             |              | Not applicable                        |
| 99     | OTC Derivatives Product Taxonomy             |              |                                       |
| 100    | Industrial Sector                            |              |                                       |
| 101    | Counterparty Industrial Sector               |              |                                       |
| 102    | Trade Status                                 |              |                                       |

#### **D.4.7.4 Sorting for Detail Records**

| <b>Display<br/>Priority</b> | <b>Fields</b>   | <b>Order</b> |
|-----------------------------|-----------------|--------------|
| 1                           | Trade Reference | Ascending    |

#### **D.4.7.5 Footer**

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

## 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 - Unique Swap Identifier (UTI-USI) - Issuer ID     |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 16     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 17     | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 18     | Global Unique Transaction Identifier (Global UTI)                                |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 19     | Asset Class                                                                      |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 20     | Base Product                                                                     |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 21     | 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  |                                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 22     | 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                                                                            |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 23     | Reporting Time                                                                   |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 24     | Creation Timestamp                                                               |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 25     | Late Submission                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 26     | Source                                                                           |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 27     | Valuation Date for Deletion                                                      |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 28     | Valuation Date Time (Reporting For)                                              |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 29     | Valuation Value Currency (Reporting For)                                         |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 30     | Valuation Value Amount (Reporting For)                                           |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 31     | Valuation Type (Reporting For)                                                   |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |

| Col. # | Field Name                                | Data Name      | Remarks |
|--------|-------------------------------------------|----------------|---------|
| 32     | Valuation Source (Reporting For)          |                |         |
| 33     | Valuation Reference Model (Reporting For) |                |         |
| 34     | Additional Comments                       |                |         |
| 35     | Valuation Date Time (Counterparty)        |                |         |
| 36     | Valuation Value Currency (Counterparty)   |                |         |
| 37     | Valuation Value Amount (Counterparty)     |                |         |
| 38     | Valuation Type (Counterparty)             |                |         |
| 39     | Valuation Source (Counterparty)           |                |         |
| 40     | Valuation Reference Model (Counterparty)  |                |         |
| 41     | Valuation Date Time (CCP)                 |                |         |
| 42     | Valuation Value Currency (CCP)            |                |         |
| 43     | Valuation Value Amount (CCP)              |                |         |
| 44     | Valuation Type (CCP)                      |                |         |
| 45     | Valuation Source (CCP)                    |                |         |
| 46     | Valuation Reference Model (CCP)           |                |         |
| 47     | Remarks 1                                 |                |         |
| 48     | Remarks 2                                 |                |         |
| 49     | Remarks 3                                 |                |         |
| 50     | Submitting Party                          | Participant ID |         |
| 51     | File Name                                 |                |         |
| 52     | File Reference                            |                |         |
| 53     | User ID                                   |                |         |
| 54     | Channel                                   |                |         |

#### **D.4.8.4 Sorting for Detail Records**

| Display Priority | Fields                         | Order     |
|------------------|--------------------------------|-----------|
| 1                | Creation Timestamp             | Ascending |
| 2                | TR Valuation Request Reference | Ascending |

#### **D.4.8.5 Footer**

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

## 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.<br><br>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 - Unique Swap Identifier (UTI-USI) - Issuer ID                                                                                                                                                                                                                                                                                  |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 11     | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value                                                                                                                                                                                                                                                                              |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 12     | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                                                                                                                                                                                                                                                                                                     |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 13     | Global Unique Transaction Identifier (Global UTI)                                                                                                                                                                                                                                                                                                             |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 14     | 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.                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |

| Col. # | Field Name                                                                                                                                                                                                                                                                                                                                                   | Data Name | Remarks                                    |
|--------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|--------------------------------------------|
| 15     | 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.4.9.5 Footer**

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

## **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: | XXXXXXXXXXXXXXXX    |                              |                     |             |

**Trade Event Request Capture Report - Reporting Trade**

|                               |   |                                                                                                                                                                                                                      |
|-------------------------------|---|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Reporting Party               | : | XXXXXXXXXXXXXXXX                                                                                                                                                                                                     |
| Submitting Agent              | : | XXXXXXXXXXXXXXXX                                                                                                                                                                                                     |
| Request File Name             | : | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX                                                                                                                                                         |
| Request File Reference        | : | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX                                                                                                                                                                                 |
| File Capture Timestamp        | : | YYYY-MM-DD HH:MM:SS                                                                                                                                                                                                  |
| Response File Name            | : | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX                                                                                                                                                 |
| Response File Reference       | : | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX                                                                                                                                                                                 |
| Response Generation Timestamp | : | YYYY-MM-DD HH:MM:SS                                                                                                                                                                                                  |
| Reason Code                   | : | XXXXXX                                                                                                                                                                                                               |
| Reason Description            | : | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX<br>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX<br>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX |

Number of Trade Event Response : 999

| No. | Event Request ID<br>Event Response ID<br>Reason Code - Reason Description                                                                                                                                                                            | Event Reference | User/Agent Reference<br>Trade Reference                                                                                                                                                           | Event Status |
|-----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|
| ZZ9 | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX<br>Oyyymddnnnnnn      Eyyymddnnnnnn<br>XXXXXX - XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX<br>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX<br>XXXXXXXXXXXXXXXXXXXX |                 | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX<br>Tyymddnnnnnn      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX<br>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX<br>XXXXXXXXXXXXXXXXXXXX |              |
| ZZ9 | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX<br>Oyyymddnnnnnn      Eyyymddnnnnnn<br>XXXXXX - XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX<br>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX<br>XXXXXXXXXXXXXXXXXXXX |                 | XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX<br>Tyymddnnnnnn      XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX<br>XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX<br>XXXXXXXXXXXXXXXXXXXX |              |

\*\*\* 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 485

[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.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 |  |
| 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  |                                  |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 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 |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| EQ     |                                  |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| EQOPT  | EQSWP                            |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| EQVSW  | EQDSW                            |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CD     |                                  |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDSNC  | CDSNS                            |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDIXC  | CDIXI                            |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 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></table>                                                                                                                                                                                                                                                                                                                                                                                   | IR |  | IREXT |       | FX    |       | FXEXT |       | EQ    |       | EQEXT |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| IR     |                                  |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| IREXT  |                                  |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| FX     |                                  |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| FXEXT  |                                  |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| EQ     |                                  |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| EQEXT  |                                  |           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |    |  |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |

**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                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |    |  |       |       |       |       |         |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
|---------|----------------------------------------------------------------------------------|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|---------|-------|-------|-------|-------|-------|-------|--|----|--|-------|-------|----|--|-------|-------|-------|-------|----|--|-------|-------|-------|-------|-------|-------|----|--|-------|-------|-------|--|
|         |                                                                                  |                               | <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 - |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CD      |                                                                                  |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |         |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CDEXT   |                                                                                  |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |         |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| CM      |                                                                                  |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |         |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| - all - |                                                                                  |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |         |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 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 - Unique Swap Identifier (UTI-USI) - Issuer ID     |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |         |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 13      | Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI Value |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |         |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 14      | Unique Transaction Identifier - Unique Trade ID (UTI-TID)                        |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |         |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 15      | Global Unique Transaction Identifier (Global UTI)                                |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |         |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 16      | Participant                                                                      | Participant ID                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |         |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 17      | Participant Name                                                                 |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |         |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 18      | Participant’s LEI                                                                | LEI                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |         |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 19      | 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 |  |
| 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   |                                                                                  |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |         |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 20      | Participant Reporting For                                                        | Trade Counterparty Identifier |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |         |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 21      | Participant Reporting For ID Type                                                | ID Type                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |         |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 22      | Participant Reporting For Party Name                                             | Party Name                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |         |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 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 Party Name (Original                                   | Party Name                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |         |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |

**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                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
|--------|--------------------------------------------|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|----|--|-------|-------|----|--|-------|-------|-------|-------|----|--|-------|-------|-------|-------|-------|-------|----|--|-------|-------|-------|--|
|        | Input Code)                                |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 26     | Participant Reporting For’s LEI            | LEI                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 27     | Counterparty                               | Trade Counterparty Identifier |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 28     | Counterparty ID Type                       | ID Type                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 29     | Counterparty Name                          | Party Name                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 30     | Counterparty Participant’s LEI             | LEI                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 31     | Counterparty (Original Input Code)         | Trade Counterparty Identifier |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 32     | Counterparty ID Type (Original Input Code) | ID Type                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 33     | Counterparty Name (Original Input Code)    | Party Name                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 34     | 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 |  |
| 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  |                                            |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 35     | Reporting Party                            | Participant ID                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 36     | Agent                                      | Participant ID                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 37     | Trade Status                               |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 38     | Last Event Date                            |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 39     | Last Event Effective Date                  |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 40     | Creation Timestamp                         | Trade Creation Timestamp      |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 41     | Reporting Interface                        |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 42     | Link Status                                |                               | Latest trade image only                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 43     | Linked Trade Reference                     |                               | Latest trade image only                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 44     | Late Matching                              |                               | Latest trade image only                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 45     | Suppress Uncertain Indicator               |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 46     | Trade Execution Time                       |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 47     | Bilateral Comments                         |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 48     | Special Terms Indicator                    |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 49     | Special Terms Brief Description            | Special Terms                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |
| 50     | Backloading                                |                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |    |  |       |       |       |       |       |       |       |       |       |       |       |  |    |  |       |       |    |  |       |       |       |       |    |  |       |       |       |       |       |       |    |  |       |       |       |  |

| Col. # | Field Name                             | Data Name         | Remarks                                                                                                                                                                                                                                                                                                                          |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
|--------|----------------------------------------|-------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|--|-------|--|----|--|-------|--|----|--|-------|--|----|--|-------|--|----|--|-------|--|
| 51     | Backloading Date                       |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| 52     | Last Reconciliation Status             |                   | Latest trade image only                                                                                                                                                                                                                                                                                                          |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| 53     | Last Reconciliation Status Update Time |                   | Latest trade image only                                                                                                                                                                                                                                                                                                          |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| *      | Field Group “Trade Details v2.0”       |                   | For detail, refer to appendix D.2.3                                                                                                                                                                                                                                                                                              |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| +1     | Update Time                            | Trade Update Time |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| +2     | Event Reference                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| +3     | Event Type                             | Trade Event Type  |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| +4     | System Event Type                      |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| +5     | Event Date / System Event Date         |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| +6     | Attachment Submitting Date Time        |                   | <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 |  |
| IR     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| IREXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| FX     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| FXEXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| EQ     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| EQEXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CD     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CDEXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CM     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CMEXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| +7     | Attachment File Name                   |                   | <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 |  |
| IR     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| IREXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| FX     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| FXEXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| EQ     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| EQEXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CD     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CDEXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CM     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CMEXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| +8     | Attachment Submitting Party            |                   | <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 |  |
| IR     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| IREXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| FX     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| FXEXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| EQ     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| EQEXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CD     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CDEXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CM     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CMEXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| +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 |  |
| IR     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| IREXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| FX     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| FXEXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| EQ     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| EQEXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CD     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CDEXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CM     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CMEXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| +10    | Attachment Remark                      |                   | <table><tr><td>IR</td><td></td></tr><tr><td>IREXT</td><td></td></tr><tr><td>FX</td><td></td></tr></table>                                                                                                                                                                                                                        | IR |  | IREXT |  | FX |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| IR     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| IREXT  |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| FX     |                                        |                   |                                                                                                                                                                                                                                                                                                                                  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |    |  |       |  |

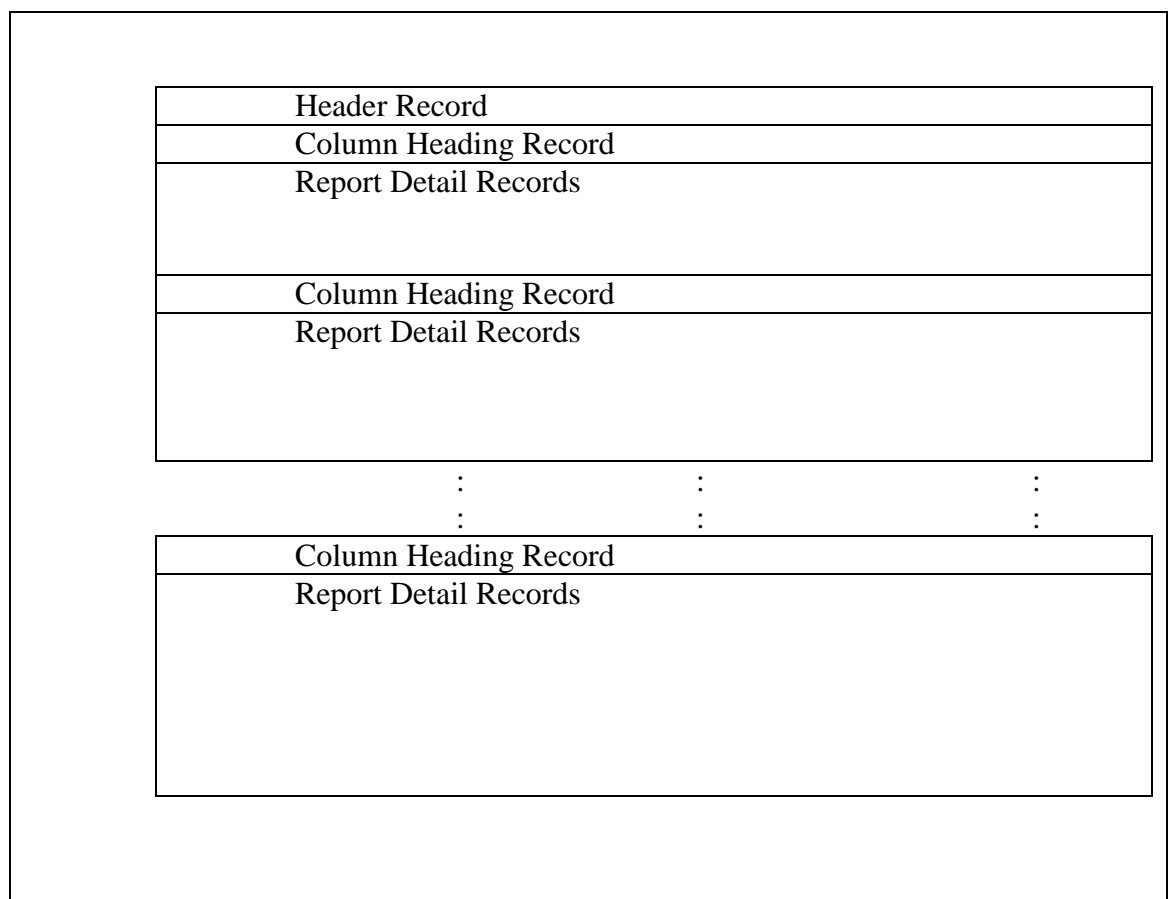
| Col. # | Field Name | Data Name | Remarks                                                                                                                                                                                                                                |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
|--------|------------|-----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------|--|----|--|-------|--|----|--|-------|--|----|--|-------|--|
|        |            |           | <table><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> | FXEXT |  | EQ |  | EQEXT |  | CD |  | CDEXT |  | CM |  | CMEXT |  |
| FXEXT  |            |           |                                                                                                                                                                                                                                        |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| EQ     |            |           |                                                                                                                                                                                                                                        |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| EQEXT  |            |           |                                                                                                                                                                                                                                        |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CD     |            |           |                                                                                                                                                                                                                                        |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CDEXT  |            |           |                                                                                                                                                                                                                                        |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CM     |            |           |                                                                                                                                                                                                                                        |       |  |    |  |       |  |    |  |       |  |    |  |       |  |
| CMEXT  |            |           |                                                                                                                                                                                                                                        |       |  |    |  |       |  |    |  |       |  |    |  |       |  |

#### 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-USI which was originally assigned to an Interest Rate trade. After it was archived, the UTI-USI 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-USI 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.

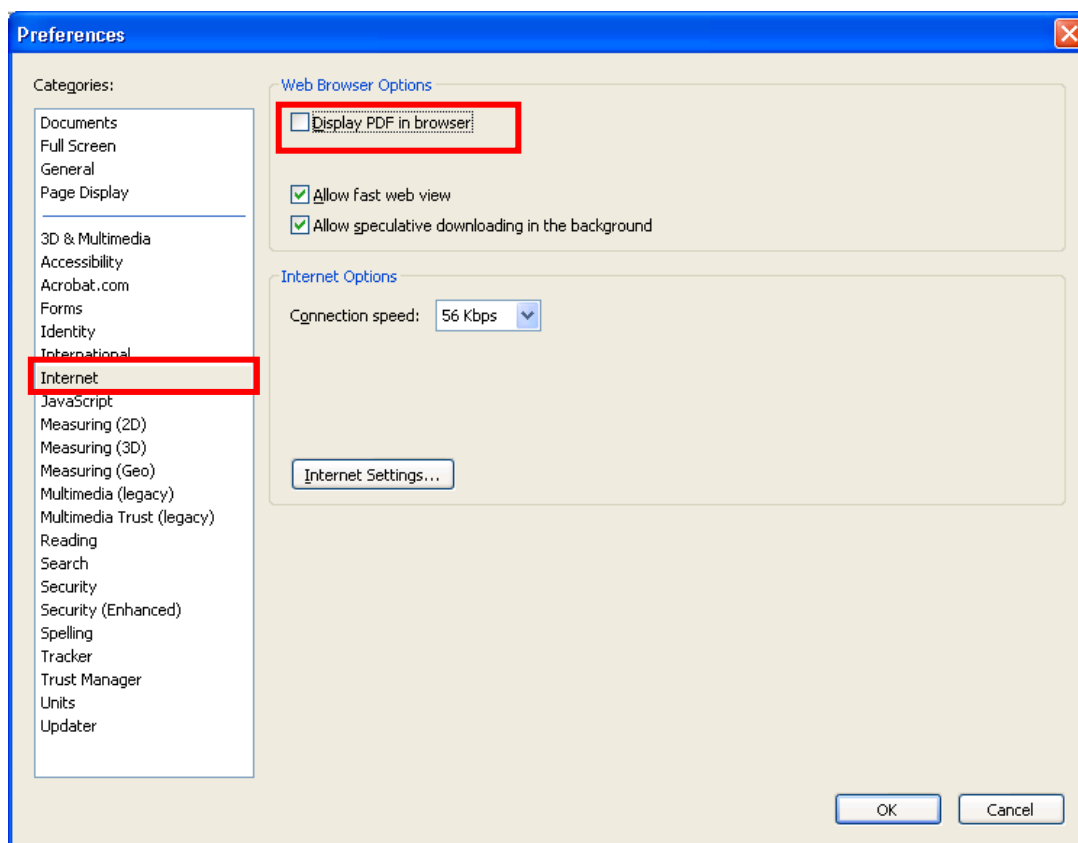
### **D.6.3.4 Sorting for Detail Records**

For the sorting details, please refer to Section D.4.8.4, CTRD 2701 Participant Valuation Request Report.



## 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 v2.0                                 | <ol style="list-style-type: none"> <li>1. Renamed “Participant Role” to “Participant Reporting For Role”</li> <li>2. Added new field “Participant Reporting For Place of Incorporation”</li> <li>3. Added new field “Unique Transaction Identifier - Unique Trade ID (UTI-TID)”</li> <li>4. Added new field “ OTC Derivatives Product Taxonomy”</li> <li>5. Certain fields are updated and applicable to specified trade event type</li> </ol>                                                                                                                                                                                                                                                                                                                                                                                    |
| D.2.2.2  | Alleged Trade Event v2.0                         | <ol style="list-style-type: none"> <li>1. Added new field “Unique Transaction Identifier - Unique Trade ID (UTI-TID) ”</li> </ol>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| D.2.3    | 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> <li>11. Added new field “Remarks 2”</li> </ol> |

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

|         |                                                                                                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|---------|-----------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| D.2.3.1 | Trade Details / Event Details -<br>InterestRate:IRSwap:FixedFloat /<br>InterestRate:IRSwap:OIS 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.2.3.2 | Trade Details / Event Details -<br>InterestRate:CrossCurrency:FixedFloat 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 -</li> </ol>                            |

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

|         |                                                                          |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
|---------|--------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|         |                                                                          | InterestRate:IRSwap v2.0”                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| D.2.3.3 | Trade Details / Event Details -<br>InterestRate:IRSwap:Basis v2.0        | <ol style="list-style-type: none"> <li>1. Added new field “Floating Rate Multiplier - Participant”</li> <li>2. Added new field “Floating Rate Multiplier - Counterparty”</li> <li>3. Renamed ‘Field Group “Settlement Provision - Participant v2.0”’ to ‘Field Group “Settlement Provision - InterestRate:IRSwap Participant v2.0”’</li> <li>4. Renamed ‘Field Group “Settlement Provision - Counterparty v2.0”’ to ‘Field Group “Settlement Provision - InterestRate:IRSwap Counterparty v2.0”’</li> <li>5. Renamed ‘Field Group “Early Termination v2.0”’ to ‘Field Group “Early Termination - InterestRate v2.0”’</li> <li>6. Renamed ‘Field Group “Cancelable Provision v2.0”’ to ‘Field Group “Cancelable Provision - InterestRate v2.0”’</li> <li>7. Renamed ‘Field Group “Schedule - Swap v2.0”’ to ‘Field Group “Schedule - InterestRate:IRSwap v2.0”’</li> </ol> |
| D.2.3.4 | Trade Details / Event Details -<br>InterestRate:CrossCurrency:Basis v2.0 | <ol style="list-style-type: none"> <li>1. Added new field “Floating Rate Multiplier - Participant”</li> <li>2. Added new field “Floating Rate Multiplier - Counterparty”</li> <li>3. Renamed ‘Field Group “Settlement Provision - Participant v2.0”’ to ‘Field Group “Settlement Provision - InterestRate:IRSwap Participant v2.0”’</li> <li>4. Renamed ‘Field Group “Settlement Provision - Counterparty v2.0”’ to ‘Field Group “Settlement Provision - InterestRate:IRSwap Counterparty v2.0”’</li> <li>5. Renamed ‘Field Group “Early Termination v2.0”’ to ‘Field Group “Early Termination - InterestRate v2.0”’</li> <li>6. Renamed ‘Field Group “Cancelable Provision v2.0”’ to ‘Field Group “Cancelable Provision - InterestRate v2.0”’</li> <li>7. Renamed ‘Field Group “Schedule - Swap v2.0”’ to ‘Field Group “Schedule - InterestRate:IRSwap v2.0”’</li> </ol> |

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

|         |                                                                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
|---------|-------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| D.2.3.5 | Trade Details / Event Details -<br>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.2.3.6 | Trade Details / Event Details -<br>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> |

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

|         |                                                                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|---------|--------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| D.2.3.7 | 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.2.3.8 | 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>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |



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

|          |                                                                   |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
|----------|-------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| D.2.3.10 | 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> |
|----------|-------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|          |                                                                                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
|----------|------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| D.2.3.12 | Trade Details / Event Details -<br>ForeignExchange:Forward /<br>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 CTRV0515, CTRV0516, CTRV0519</li> </ol> |
| D.2.3.13 | Trade Details / Event Details -<br>ForeignExchange:VanillaOption /<br>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.2.3.15 | Trade Details / Event Details -<br>Equity:Option:PriceReturnBasicPerformance<br>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>                                                                                                                                                                                                                                                                                                                                                                                                                                                          |

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

|          |                                                                                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
|----------|------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| D.2.3.16 | Trade Details / Event Details -<br>Equity:Swap:PriceReturnBasicPerformance<br>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.2.3.17 | Trade Details / Event Details -<br>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>                                                                                                                                                                                                                                                                                    |

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

|          |                                                   |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
|----------|---------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| D.2.3.19 | 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.2.5.1  | 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.2.5.2  | 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>                                                                                                                                                                                                                                                                                                                                    |
| D.3.1    | CTRV0509 - Withdrawal 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> </ol>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |

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

|       |                                                                                                                                        |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|-------|----------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|       |                                                                                                                                        | <p>4. Added new field “Counterparty Place of Incorporation”</p> <p>5. For the change of Field Group “General Trade Event Details v2.0”, please refer to annex D.2.2.2</p>                                                                                                                                                                                                                                                                                                                                                                           |
| D.3.2 | CTRV0510 - Quit Detail Report                                                                                                          | <p>1. Added new field “Counterparty (Original Input Code)”</p> <p>2. Added new field “Counterparty ID Type (Original Input Code)”</p> <p>3. Added new field “Counterparty Name (Original Input Code)”</p> <p>4. Added new field “Counterparty Place of Incorporation”</p> <p>5. For the change of Field Group “General Trade Event Details v2.0”, please refer to annex D.2.2.2</p>                                                                                                                                                                 |
| D.3.3 | <p>CTRV0513 / CTRV0613 - Relink Detail Report / Alleged Relink Detail Report</p> <p>(a) Trade Event</p> <p>(b) Alleged Trade Event</p> | <p>(a) Trade Event</p> <p>1. Added new field “Counterparty (Original Input Code)”</p> <p>2. Added new field “Counterparty ID Type (Original Input Code)”</p> <p>3. Added new field “Counterparty Name (Original Input Code)”</p> <p>4. Added new field “Counterparty Place of Incorporation”</p> <p>5. For the change of Field Group “General Trade Event Details v2.0”, please refer to annex D.2.2.2</p> <p>(b) Alleged Trade Event</p> <p>1. For the change of Field Group “Alleged Trade Event Details v2.0”, please refer to annex D.2.2.3</p> |
| D.3.4 | CTRV0514 - Suppress Uncertain Detail Report                                                                                            | <p>1. Renamed ‘Field Group “General Trade Event Detail”’ to ‘Field Group “General Trade Event Details v2.0”’</p> <p>2. Added new field “Counterparty (Original Input Code)”</p> <p>3. Added new field “Counterparty ID Type (Original Input Code)”</p> <p>4. Added new field “Counterparty Name (Original Input Code)”</p> <p>5. Added new field “Counterparty Place of Incorporation”</p> <p>6. For the change of Field Group “General Trade Event Details v2.0”, please refer to annex D.2.2.2</p>                                                |
| D.3.5 | CTRV0515 - New Trade 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</p>                                                                                                                                                                                                                                                                                                                                                                                            |

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

|       |                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
|-------|----------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|       |                                              | <p>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.3.6 | CTRV0516 - Amendment 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.3.7 | CTRV0517 - Partial Termination Detail Report | <p>1. Added new field “Counterparty (Original Input Code)”</p> <p>2. Added new field “Counterparty ID Type (Original Input Code)”</p> <p>3. Added new field “Counterparty Name (Original Input Code)”</p> <p>4. Added new field “Counterparty Place of Incorporation”</p> <p>5. Added new field “Change in Number of Units”</p> <p>6. Added new field “Outstanding Number of Units”</p> <p>7. Added new field “Leg Type (Leg 1)”</p> <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.3.8 | CTRV0518 - Full Termination Detail Report    | <p>1. Added new field “Counterparty (Original Input Code)”</p> <p>2. Added new field “Counterparty ID Type (Original Input Code)”</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |

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

|        |                                      |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
|--------|--------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|        |                                      | <ul style="list-style-type: none"> <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> </ul> |
| D.3.9  | CTRV0519 - Backloading Detail Report | <ul 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> </ul>                                                                                                                                            |
| D.3.10 | CTRV0701 - Trade Detail Report       | <p>(a) Interest Rate Derivatives (exclude Interest Rate Derivatives Other)</p> <ul 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. Added new field “Known Amount Payer ID - Participant”</li> <li>5. Added new field “Known Amount Payer ID Type - Participant”</li> <li>6. Added new field “Known Amount Payer Party Name - Participant”</li> <li>7. Added new field “Known Amount Payer ID - Counterparty”</li> <li>8. Added new field “Known Amount Payer ID Type - Counterparty”</li> <li>9. Added new field “Known Amount Payer Party Name - Counterparty”</li> </ul>                 |

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

|  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
|--|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  | <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> <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> |
|--|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|



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

|  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
|--|--|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  | <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 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> |
|--|--|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
|--|--|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  | <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 - Unadjusted Date”</p> <p>6. Renamed “Effective Date” to “Effective Date - Unadjusted Date”</p> <p>7. Added new field “Dividend Leg Effective Date - Unadjusted Date”</p> <p>8. Added new field “Fixed Leg Effective Date - Unadjusted Date”</p> <p>9. Renamed “Equity Leg Termination Date” to “Equity Leg Termination Date - Unadjusted Date”</p> <p>10. Renamed “Interest Leg Termination Date” to “Interest Leg Termination Date - Unadjusted Date”</p> <p>11. Renamed “Valuation Date” to “Valuation Date - Unadjusted Date”</p> <p>12. Renamed “Expiration Date” to “Expiration Date - Unadjusted Date”</p> <p>13. Renamed “Participant Role” to “Participant Reporting For Role”</p> <p>14. Added new field “Participant Reporting For’s LEI”</p> <p>15. Added new field “Participant Reporting For Place of Incorporation”</p> <p>16. Added new field “Counterparty Place of Incorporation”</p> <p>17. Added new field ‘Field Group “Valuations v2.0”’</p> <p>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</p> <p>(f) 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 “Expiration Date” to “Expiration Date - Unadjusted Date”</p> <p>5. Added new field “Participant Reporting For Role”</p> <p>6. Added new field “Participant Reporting For’s LEI”</p> |
|--|--|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|        |                                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
|--------|---------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|        |                                       | <p>7. Added new field “Participant Reporting For Place of Incorporation”</p> <p>8. Added new field “Counterparty Place of Incorporation”</p> <p>9. Added new field “Counterparty Role”</p> <p>10. Added new field ‘Field Group “Valuations v2.0”’</p> <p>11. Added new field ‘Field Group “Attachment v2.0”’</p> <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.3.11 | 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> |

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

|  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
|--|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  | <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 - 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 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</p> |
|--|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|--|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  | <p>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> <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> |
|--|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|        |                                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
|--------|-----------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| D.3.12 | CTRV0802 - Alleged Trade Event Summary Report | <ol style="list-style-type: none"> <li>1. Added new field “Remarks 1”</li> <li>2. Added new field “Remarks 2”</li> <li>3. Certain fields are updated and applicable to specified product type</li> </ol>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| D.3.13 | 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> </ol> |

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

|  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
|--|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  | <p>16. Added new field “Known Amount (PT) / Known Amount - Leg 1”</p> <p>17. Added new field “Known Amount Currency (CNTRPTY) / Known Amount Currency - Leg 2”</p> <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</p> |
|--|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|



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

|  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
|--|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  | <p>Notional Amount”</p> <p>13. Split “Currency Sold / Put Currency” into “Currency Sold” and “Put Notional Currency”</p> <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 /</p> |
|--|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
|--|--|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  | <p>Underlying Asset Leg 1 - Instrument ID”</p> <p>9. Renamed “Underlying Asset 1 - Name” to “Underlying Asset / Underlying Asset Leg 1 - Name”</p> <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> |
|--|--|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|       |                                                                  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
|-------|------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| D.4.1 | CTRD2501 - Trade Event Report<br>(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> |
|-------|------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|       |                                                                                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
|-------|-------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|       |                                                                                           | <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<br>(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> |

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

|  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
|--|--|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  | 14. Added new field "Reference Branch of Trade Party"<br>15. Added new field "Reference Branch of Counter Trade Party"<br>16. Added new field "Desk ID"<br>17. Added new field "Remarks 1"<br>18. Added new field "Remarks 2"<br>19. Added new field "Known Amount Payer ID"<br>20. Added new field "Known Amount Payer ID Type"<br>21. Added new field "Known Amount Payer Party Name"<br>22. Added new field "Known Amount Payer ID - Counterparty"<br>23. Added new field "Known Amount Payer ID Type - Counterparty"<br>24. Added new field "Known Amount Payer Party Name - Counterparty"<br>25. Added new field "Inflation Rate Payer ID"<br>26. Added new field "Inflation Rate Payer ID Type"<br>27. Added new field "Inflation Rate Payer Party Name"<br>28. Added new field "Known Amount Currency"<br>29. Added new field "Known Amount Currency - Counterparty"<br>30. Added new field "Known Amount"<br>31. Added new field "Known Amount - Counterparty"<br>32. Added new field "Floating Rate Multiplier"<br>33. Added new field "Floating Rate Multiplier - Counterparty"<br>34. Added new field "(Other) OTC Derivatives Product Taxonomy"<br>35. Added new field "(Other) Buyer ID"<br>36. Added new field "(Other) Buyer ID Type"<br>37. Added new field "(Other) Buyer Party Name"<br>38. Added new field "(Other) Seller ID"<br>39. Added new field "(Other) Seller ID Type"<br>40. Added new field "(Other) Seller Party Name"<br>41. Added new field "(Other) Leg 1 Payer ID"<br>42. Added new field "(Other) Leg 1 Payer ID Type"<br>43. Added new field "(Other) Leg 1 Payer Party Name"<br>44. Added new field "(Other) Leg 2 Payer ID"<br>45. Added new field "(Other) Leg 2 Payer ID Type" |
|--|--|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
|--|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  | <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> |
|--|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
|--|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  | <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> |
|--|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  | <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> |
|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|



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

|  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
|--|--|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  | <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> |
|--|--|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
|--|--|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  | <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 - Unique Swap Identifier (UTI-USI) Indicator</li> <li>➤ Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID</li> <li>➤ Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI 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>(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> |
|--|--|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
|--|--|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  | <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> |
|--|--|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
|--|--|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  | <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> |
|--|--|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
|--|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  | <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> |
|--|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
|--|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  | <ul style="list-style-type: none"> <li>➤ Sub Product</li> <li>➤ Transaction Type</li> <li>➤ Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) Indicator</li> <li>➤ Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID</li> <li>➤ Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI 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> </ol>                                                                                                                                                                                                                                                                                                                                   |

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

|  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
|--|--|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  | <p>9. Added new field “Clearing Broker ID Type”</p> <p>10. Added new field “Clearing Broker Party Name”</p> <p>11. Added new field “Counterparty Clearing Broker ID”</p> <p>12. Added new field “Counterparty Clearing Broker ID Type”</p> <p>13. Added new field “Counterparty Clearing Broker Party Name”</p> <p>14. Added new field “Reference Branch of Trade Party”</p> <p>15. Added new field “Reference Branch of Counter Trade Party”</p> <p>16. Added new field “Desk ID”</p> <p>17. Added new field “Remarks 1”</p> <p>18. Added new field “Remarks 2”</p> <p>19. Added new field “Underlying Asset - Place of Issuance Incorporation”</p> <p>20. Renamed “Notional Currency” to “Option Notional Currency”</p> <p>21. Renamed “Notional Amount” to “Option Notional Amount”</p> <p>22. Renamed “Valuation Date” to “Valuation Date - Unadjusted Date”</p> <p>23. Renamed “Commencement Date” to “Commencement Date - Unadjusted Date”</p> <p>24. Renamed “Expiration Date” to “Expiration Date - Unadjusted Date”</p> <p>25. Renamed “Interest Leg Effective Date” to “Interest Leg Effective Date - Unadjusted Date”</p> <p>26. Renamed “Interest Leg Termination Date” to “Interest Leg Termination Date - Unadjusted Date”</p> <p>27. Renamed “Equity Leg Effective Date” to “Equity Leg Effective Date - Unadjusted Date”</p> <p>28. Renamed “Equity Leg Termination Date” to “Equity Leg Termination Date - Unadjusted Date”</p> <p>29. Renamed “Final Valuation Date” to “Final Valuation Date - Unadjusted Date”</p> <p>30. Renamed “Equity Leg - Valuation Date” to “Equity Leg Valuation Date - Unadjusted Date”</p> <p>31. Renamed “Type of Return” to “Equity Leg Type of Return”</p> <p>32. Renamed “Variance Leg - Effective Date” to “Variance Leg Effective Date - Unadjusted Date”</p> |
|--|--|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|



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

|  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
|--|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  | <p>33. Renamed “Variance Leg - Termination Date” to “Variance Leg Termination Date - Unadjusted Date”</p> <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> |
|--|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
|--|--|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  | 61. Added new field “Fixed Amount Receiver ID Type”<br>62. Added new field “Fixed Amount Receiver Name”<br>63. Added new field “Fixed Leg Effective Date - Unadjusted Date”<br>64. Added new field “Fixed Leg Termination Date - Unadjusted Date”<br>65. Added new field “Period Fixed Amount Currency”<br>66. Added new field “Period Fixed Amount”<br>67. Added new field “Fixed Amount Payment Date Offset”<br>68. Added new field “Fixed Amount Payment Date”<br>69. Added new field “(Other) OTC Derivatives Product Taxonomy”<br>70. Renamed “Buyer ID” to “(Other) Buyer ID”<br>71. Renamed “Buyer ID Type” to “(Other) Buyer ID Type”<br>72. Renamed “Buyer Name” to “(Other) Buyer Name”<br>73. Renamed “Seller ID” to “(Other) Seller ID”<br>74. Renamed “Seller ID Type” to “(Other) Seller ID Type”<br>75. Renamed “Seller Name” to “(Other) Seller Name”<br>76. Renamed “Effective Date - Leg 1” to “(Other) Effective Date - Leg 1”<br>77. Renamed “Termination Date - Leg 1” to “(Other) Termination Date - Leg 1”<br>78. Renamed “Effective Date - Leg 2” to “(Other) Effective Date - Leg 2”<br>79. Renamed “Termination Date - Leg 2” to “(Other) Termination Date - Leg 2”<br>80. Renamed “Expiration Date” to “(Other) Expiration Date - Unadjusted Date”<br>81. Renamed “Full Termination Indicator” to “(Other) Full Termination Indicator”<br>82. Renamed “Option Entitlement” to “(Other) Option Entitlement”<br>83. Renamed “Number of Options” to “(Other) Number of Options”<br>84. Renamed “Option type” to “(Other) Option Type”<br>85. Renamed “Commencement Date” to “(Other) Commencement Date - Unadjusted Date”<br>86. Renamed “Option Style” to “(Other) Option Style”<br>87. Renamed “Strike Price Currency” to “(Other) Strike Price Currency”<br>88. Renamed “Strike Price” to “(Other) Strike Price”<br>89. Renamed “Final Maturity Date” to “(Other) Final Maturity Date”<br>90. Renamed “Underlying Asset - Leg 1 - Asset Type” to “(Other) Underlying |
|--|--|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
|--|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  | <p>Asset - Leg 1 - Asset Type”</p> <p>91. Renamed “Underlying Asset - Leg 1 - ID Type” to “(Other) Underlying Asset - 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> |
|--|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
|--|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  | <p>107. Renamed “Settlement Currency” to “(Other) Settlement Currency”</p> <p>108. Renamed “Notional - Leg 1 - Currency” to “(Other) Notional - Leg 1 - 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> |
|--|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
|--|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  | <p>129. Renamed “Vega Notional Amount” to “(Other) Vega Notional Amount”</p> <p>130. Renamed “Volatility Strike Price Currency” to “(Other) Volatility Strike 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> |
|--|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
|--|--|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  | <p>153. Removed “Final Price Amount”</p> <p>154. 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 - Unique Swap Identifier (UTI-USI) Indicator</li> <li>➤ Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - Issuer ID</li> <li>➤ Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) - UTI-USI 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> |
|--|--|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|       |                                                                                                               |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
|-------|---------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 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> <li>4. Added new field “Participant Reporting For’s LEI”</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.2.5.1 – D.2.5.19 for the change of fields for corresponding sub products</li> <li>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</li> </ol>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
| D.4.6 | <p>CTRD2603 - Participant Trade Reconciliation Discrepancy Report</p>                                         | <p>(a) Interest Rate Derivatives</p> <ol style="list-style-type: none"> <li>1. Added new field “Trade Party’s Reference Branch”</li> <li>2. Added new field “Counterparty Reference Branch”</li> <li>3. Renamed “Reporting Party's Bilateral Comments” to “Bilateral Comments”</li> <li>4. Added new field “Bilateral Comments (Counterparty’s Input)”</li> <li>5. Added new field “Bilateral Comments Matched”</li> <li>6. Added new field “Known Amount Payer - Participant”</li> <li>7. Added new field “Known Amount Payer - Participant (Counterparty's Input)”</li> <li>8. Added new field “Known Amount Payer - Participant Matched”</li> <li>9. Added new field “Known Amount Payer - Counterparty”</li> <li>10. Added new field “Known Amount Payer - Counterparty (Counterparty's Input)”</li> <li>11. Added new field “Known Amount Payer - Counterparty Matched”</li> <li>12. Added new field “Inflation Rate Payer”</li> <li>13. Added new field “Inflation Rate Payer (Counterparty's Input)”</li> <li>14. Added new field “Inflation Rate Payer Matched”</li> <li>15. Added new field “Known Amount Currency - Participant”</li> <li>16. Added new field “Known Amount Currency - Participant (Counterparty's Input)”</li> <li>17. Added new field “Known Amount Currency - Participant Matched”</li> </ol> |

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

|  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  | <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> <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</p> |
|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|



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

|  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
|--|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  | <p>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> <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</p> |
|--|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |
|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  | <p>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 “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> |
|--|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
|--|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  | <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> <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> |
|--|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

|       |                                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
|-------|------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|       |                                                | <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> <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</p> |

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

|  |  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
|--|--|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  |  | <p>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> <p>1. Renamed “Option Exercise Commencement Date” to “Option Exercise Commencement Date - Unadjusted Date”</p> <p>2. Renamed “Option Exercise Expiration Date” to “Option Exercise Expiration Date - Unadjusted Date”</p> <p>3. Removed “Interest Leg Effective Date”</p> <p>4. Removed “Interest Leg Termination Date”</p> <p>5. Removed “Equity Leg Effective Date”</p> <p>6. Renamed “Equity Leg Termination Date” to “Equity Leg Termination Date - Unadjusted Date”</p> <p>7. Renamed “Variance Leg Valuation Date” to “Variance Leg Valuation Date - Unadjusted Date”</p> <p>8. Renamed “Observation Start Date” to “Observation Start Date - Unadjusted Date”</p> <p>9. Added new field “Open Unit (Dividend)”</p> <p>10. Added new field “Dividend Amount Payer ID”</p> <p>11. Added new field “Dividend Amount Receiver ID”</p> <p>12. Added new field “Dividend Leg Termination Date - Unadjusted Date”</p> <p>13. Added new field “Notional Currency”</p> <p>14. Added new field “Notional Amount”</p> <p>15. Added new field “Period Start Date”</p> <p>16. Added new field “Period End Date”</p> <p>17. Added new field “Period Fixed Strike”</p> <p>18. Added new field “Fixed Amount Payer ID”</p> <p>19. Added new field “Fixed Amount Receiver ID”</p> <p>20. Removed “Fixed Leg Termination Date - Unadjusted Date”</p> <p>21. Added new field “OTC Derivatives Product Taxonomy”</p> |
|--|--|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

## 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    | Trade Details / Event Details - Cross Asset v2.0                         | <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 “Hybrid-Other Asset Class”</li> <li>4. Removed “CCP Name”</li> </ol>                                                                    |
| D.2.3.18 | Trade Details / Event Details - Equity:Swap:ParameterReturnDividend v2.0 | <ol style="list-style-type: none"> <li>1. Revised the remarks of “Dividend Leg Termination Date - Unadjusted Date” which will be shown in the report CTRV0701</li> <li>2. Revised the remarks of “Fixed Leg Termination Date - Unadjusted Date” which will be shown in the report CTRV0701</li> </ol> |
| D.2.3.20 | Trade Details / Event Details - Credit:SingleName:Corporate v2.0         | <ol style="list-style-type: none"> <li>1. Renamed “Initial Payment Date - Unadjusted Date” to “Initial Payment Date - Adjusted Date”</li> <li>2. Renamed “Single Payment Date - Unadjusted Date” to “Single Payment Date - Adjusted Date”</li> </ol>                                                  |
| D.2.3.21 | Trade Details / Event Details - Credit:SingleName:Sovereign v2.0         | <ol style="list-style-type: none"> <li>1. Renamed “Initial Payment Date - Unadjusted Date” to “Initial Payment Date - Adjusted Date”</li> <li>2. Renamed “Single Payment Date - Unadjusted Date” to “Single Payment Date - Adjusted Date”</li> </ol>                                                  |

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

|          |                                                                    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
|----------|--------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| D.2.3.22 | Trade Details / Event Details -<br>Credit:Index:CDX v2.0           | 1. Renamed “Initial Payment Date - Unadjusted Date” to “Initial Payment Date - Adjusted Date”                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| D.2.3.23 | Trade Details / Event Details -<br>Credit:Index:iTraxx v2.0        | 1. Renamed “Initial Payment Date - Unadjusted Date” to “Initial Payment Date - Adjusted Date”                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| D.2.3.24 | Trade Details / Event Details -<br>Credit:IndexTranche:CDX v2.0    | 1. Renamed “Initial Payment Date - Unadjusted Date” to “Initial Payment Date - Adjusted Date”                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| D.2.3.25 | Trade Details / Event Details -<br>Credit:IndexTranche:iTraxx v2.0 | 1. Renamed “Initial Payment Date - Unadjusted Date” to “Initial Payment Date - Adjusted Date”                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| D.2.3.27 | Trade Details / Event Details -<br>Commodity:Swap v2.0             | 1. Revised the remarks of “Floating Leg 1 Payer ID” which will be shown in the report CTRV0701<br>2. Revised the remarks of “Floating Leg 1 Payer ID Type” which will be shown in the report CTRV0701<br>3. Revised the remarks of “Floating Leg 1 Payer Party Name” which will be shown in the report CTRV0701<br>4. Revised the remarks of “Floating Leg 2 Payer ID” which will be shown in the report CTRV0701<br>5. Revised the remarks of “Floating Leg 2 Payer ID Type” which will be shown in the report CTRV0701<br>6. Revised the remarks of “Floating Leg 2 Payer Party Name” which will be shown in the report CTRV0701 |

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

|          |                                       |                                                                                                                                                                                                                                                                                                                                                                                                 |
|----------|---------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| D.2.4.7  | Swap Fixed Leg - Commodity v2.0       | <ul style="list-style-type: none"> <li>1. Revised the remarks of “Fixed Rate Payer ID” which will be shown in the report CTRV0701</li> <li>2. Revised the remarks of “Fixed Rate Payer ID Type” which will be shown in the report CTRV0701</li> <li>3. Revised the remarks of “Fixed Rate Payer Party Name” which will be shown in the report CTRV0701</li> </ul>                               |
| D.2.4.8  | Forward Fixed Leg - Commodity v2.0    | <ul style="list-style-type: none"> <li>1. Revised the remarks of “Fixed Rate Payer ID” which will be shown in the report CTRV0701</li> <li>2. Revised the remarks of “Fixed Rate Payer ID Type” which will be shown in the report CTRV0701</li> <li>3. Revised the remarks of “Fixed Rate Payer Party Name” which will be shown in the report CTRV0701</li> </ul>                               |
| D.2.4.9  | Average Price Leg - Commodity v2.0    | <ul style="list-style-type: none"> <li>1. Revised the remarks of “Average Price Payer ID” which will be shown in the report CTRV0701</li> <li>2. Revised the remarks of “Average Price Payer ID Type” which will be shown in the report CTRV0701</li> <li>3. Revised the remarks of “Average Price Payer Party Name” which will be shown in the report CTRV0701</li> </ul>                      |
| D.2.4.10 | Bullion Physical Leg - Commodity v2.0 | <ul style="list-style-type: none"> <li>1. Revised the remarks of “Bullion Physical Leg Payer ID” which will be shown in the report CTRV0701</li> <li>2. Revised the remarks of “Bullion Physical Leg Payer ID Type” which will be shown in the report CTRV0701</li> <li>3. Revised the remarks of “Bullion Physical Leg Payer Party Name” which will be shown in the report CTRV0701</li> </ul> |
| D.2.4.11 | Metal Physical Leg - Commodity v2.0   | <ul style="list-style-type: none"> <li>1. Revised the remarks of “Metal Physical Leg Payer ID” which will be shown in the report CTRV0701</li> <li>2. Revised the remarks of “Metal Physical Leg Payer ID Type” which will be shown in the report CTRV0701</li> </ul>                                                                                                                           |



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

|          |                                           |                                                                                                                                                                                                                                                                                                                                               |
|----------|-------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|          |                                           | 3. Revised the remarks of “Metal Physical Leg Payer Party Name” which will be shown in the report CTRV0701                                                                                                                                                                                                                                    |
| D.2.4.12 | Coal Physical Leg - Commodity v2.0        | 1. Revised the remarks of “Coal Physical Leg Payer ID” which will be shown in the report CTRV0701<br>2. Revised the remarks of “Coal Physical Leg Payer ID Type” which will be shown in the report CTRV0701<br>3. Revised the remarks of “Coal Physical Leg Payer Party Name” which will be shown in the report CTRV0701                      |
| D.2..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<br>2. Revised the remarks of “Gas Physical Leg Payer ID Type” which will be shown in the report CTRV0701<br>3. Revised the remarks of “Gas Physical Leg Payer Party Name” which will be shown in the report CTRV0701                         |
| D.2.4.14 | Oil Physical Leg - Commodity v2.0         | 1. Revised the remarks of “Oil Physical Leg Payer ID” which will be shown in the report CTRV0701<br>2. Revised the remarks of “Oil Physical Leg Payer ID Type” which will be shown in the report CTRV0701<br>3. Revised the remarks of “Oil Physical Leg Payer Party Name” which will be shown in the report CTRV0701                         |
| D.2.4.15 | Electricity Physical Leg - Commodity v2.0 | 1. Revised the remarks of “Electricity Physical Leg Payer ID” which will be shown in the report CTRV0701<br>2. Revised the remarks of “Electricity Physical Leg Payer ID Type” which will be shown in the report CTRV0701<br>3. Revised the remarks of “Electricity Physical Leg Payer Party Name” which will be shown in the report CTRV0701 |

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

|         |                                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
|---------|---------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| D.2.5.1 | Early Termination - InterestRate v2.0 | <p>1. Renamed “Optional Early Termination Adjusted Exercise Date” to “Optional Early Termination Adjusted Exercise Dates”</p> <p>2. Renamed “Optional Early Termination Adjusted Early Termination Date” to “Optional Early Termination Adjusted Early Termination Dates”</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |
|         | v1.0                                  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| D.3.5   | CTRV0515 - New Trade 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.3.6   | 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”,</p>                                                                                                                                                                                                       |

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

|       |                                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
|-------|----------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|       |                                              | “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.3.7 | CTRV0517 - Partial 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.3.8 | 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.3.9 | CTRV0519 - Backloading Detail Report         | 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                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |

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

|        |                                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
|--------|---------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|        |                                 | <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.3.10 | CTRV0701 - Trade 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.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”,</p>                                                                                                                            |

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

|       |                                  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
|-------|----------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|       |                                  | “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.4.4 | CTRD2601 - Trade Position Report | <p>(a) Interest Rate 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> <li>4. Renamed “Optional Early Termination Adjusted Exercise Date” to “Optional Early Termination Adjusted Exercise Dates”</li> <li>5. Renamed “Optional Early Termination Adjusted Early Termination Date” to “Optional Early Termination Adjusted Early Termination Dates”</li> <li>6. Renamed “(Other) Optional Early Termination Adjusted Exercise Date” to “(Other) Optional Early Termination Adjusted Exercise Dates”</li> <li>7. Renamed “(Other) Optional Early Termination Adjusted Early Termination Date” to “(Other) Optional Early Termination Adjusted Early Termination Dates”</li> </ol> <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> </ol> |

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

|       |                                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
|-------|------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|       |                                                | <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>(d) Credit 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. Renamed “Initial Payment Date - Unadjusted Date” to “Initial Payment Date - Adjusted Date”</p> <p>5. Renamed “Single Payment Date - Unadjusted Date” to “Single Payment Date - Adjusted Date”</p> <p>6. Added new field “Special Terms Indicator” and “Special Terms Brief Description”</p> <p>(e) Commodity 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> |
| D.4.5 | CTRD2602 – Trade Position (with update) 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</p>                                                                                                                                                                                                                                                                                                                                                                                              |

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

|       |                                                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
|-------|----------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|       |                                                                | 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.4.6 | 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> <li>5. Removed “Option Type (Counterparty’s Input)”</li> <li>6. Removed “Option Type Matched”</li> <li>5. Removed “Settlement Currency”</li> <li>6. Removed “Settlement Currency (Counterparty’s Input)”</li> <li>7. Removed “Settlement Currency Matched”</li> </ol> <p>(c) Equity 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>(d) Credit Derivatives</p> <ol style="list-style-type: none"> <li>1. Removed “Central Counterparty ID”</li> </ol> |

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

|       |                                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
|-------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|       |                                                | <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> <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> |



**< THE END >**