



**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)**

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Amendment Summary

Version	Effective Date	Section*	Amendments
1.0	July 2013 (Initial Publication)	-	-
2.0	September 2014 (Updated)	1-9	Reorganized and reallocated the sections and structure of contents.
		1, 2.3	Introduced new supported asset class Equity and supported products across under IRS, FX and Equity under HKTR.
		4.2.2 & 8.2.2	Adopted new reference UTI-TID and used as key linking fields.
		7.2.4	Added to illustrate the newly supported format version FpML5.5 & CSV2.0
		7.2.3	Elaborated the concept of the reporting requirement.
		9.2.2	Added Bulk Change function for the change of Party ID functions
		8.2.5	Revised to elaborate the update in the linking process and status of quitted trades.
		3.5.7	Updated to clarify the applicable post trade events of quitted trades.
		5.5	Revised to emphasise the difference between the TR Entities in UI and in the TR Members list on HKMA website.
		5.5	The removal of SWIFTBIC from UI participant list and TR Entity Information File.
		4.2.3	Revised to better clarify the uniqueness of trade references and the mechanism of trade correlation when duplicated trade references exist.
		8.2 & 8.3	Updated to demonstrate the revised linking and reconciliation mechanism processes based on the new linking model by using the latest trade snapshots as well as the linking behaviour of backloading.
		8.3.2.1	Introduced some tolerance level and special handling on Linking & Matching Fields.

Version	Effective Date	Section*	Amendments
		9.2.3	Added to introduce the system behaviour in the handling of outdated Party ID codes.
		13.1.4.3	Updated the description and inserted examples to demonstrate the View Trade History Function.
2.1	July 2015 (Updated)	2.3	Added a note under interest rate derivatives to clarify the proper product type to be reported for Overnight Index Swap with different legs combination.
		4.2.3	Revised the uniqueness checking mechanism of CP trade references to allow active and matured trades carrying the same CP trade references. Such relaxation in needs of extra setup by CO and has to be requested in advance.
		8.2.2	Added a new paragraph to the end of the section to further explain the linking mechanism when same linking sets appear under the reporting party
		9.1	Revised to provide updates on rectification of reporting trades
		10.2	Revised the 2 nd paragraph to reflect the accessing of trade event submitted as an agent and by an agent
3.0	June 2016 (Updated)	1, 2.3	Introduced new supported asset classes Credit and Commodity, new supported product type Dividend Swap under Equity, Interest Rate Other under Interest Rate, Foreign Exchange Other under Foreign Exchange and revised Equity Other under Equity
		2.3	Added a note under interest rate derivatives to introduce the support of Zero Coupon Swap
		3.5.2	Revised the trade maturity process that the system will update the trade status to mature on the end of the day rather than on the start of the day when the date of maturity arrives Added fields for the determination of the maturity dates for new supported asset classes Credit and Commodity and for new supported products under IR, FX, EQ

		3.5.4	Added fields for the determination of trade termination for new supported asset classes Credit and Commodity and for new supported products under IR, FX, EQ Revised to provide update that partial termination is not applicable to IRS product when it is in presence of known amount and also not applicable to all new supported Other products as well
		3.5.4	Revised to provide updates on the system is enhanced to support Partial Termination event for FRA
		3.5.7	Revised to support amendment of Terminated Trade to modify the trade details without changing the notional amount
		4.2.2, 4.2.3	Revised to provide updates on participant can use UTI-TID to correlate a trade for applying post-trade event
		6.2.2	Revised to elaborate more on the behaviour of using dedicated channel agent to submit trade event
		7.2.3	Introduced Reserved Fields
		7.2.4 - 7.2.4.2	Introduced newly supported message format versions FpML5.7, CSV2.1, CSV2.2 and CSV3.0 Revised to provide updates on Common Supported Product Subtypes under Dual Format, Out of Scope Reporting, Multiple Version Reporting and UI Display Treatment for FpML 5.5 (CSV 2.0 & 2.1) and FpML 5.2 (CSV 1.0)
		7.3	Introduced Uppercase Conversion when Trade Capture
		7.8	Revised to provide updates that the event date of Amendment event can be the same as the maturity date of matured trade
		7.9	Revised to provide updates on the HKTR system which will be enhanced to allow the participant to submit amendment event on terminated trades if the event date of the amendment event is same as the event date of full termination event or amendment

		7.10	Introduced trade attachment for Other product
		8.1	Introduced Return of Multiple Errors
		8.3.2.1.1	Revised to provide updates on new Fields with tolerant limit for Linking and Matching
		8.3.2.1.8	Introduced Underlying Assets Open Unit for matching will be applicable to Dividend swap only and subjected to reconciliation process
		8.3.2.1.9 - 8.3.2.1.15	Introduced Non-Linking Field for Matching of Other products Introduced specific logic for linking and matching on new products across under EQ, Credit and Commodity
		8.4.1	Revised to provide updates on post trade event of all Other products will be subject to the same late submission checking
		10, 17	Added new functions to support MTM valuation reporting
		11	Introduced Trade Data Archiving
		15	Added new UI Screen Capture, Field Description and Processing Steps to support the newly added asset classes and product types
		15.1.3.1, 15.1.3.2	Added new field “Floating Rate Multiplier”
		15.1.1.2 - 15.1.1.4, 15.2.1.2 - 15.2.1.4, 15.1.2.1 - 15.1.2.3, 15.2.2.1 - 15.2.2.3, 15.1.3.1, 15.1.3.3, 15.1.3.5, 15.1.3.6, 15.2.3.1, 15.2.3.4, 15.2.3.7	Added new fields “Participant Reporting For Place of Incorporation”, “Counterparty Place of Incorporation” and “OTC Derivatives Product Taxonomy”

		15.1.1.2 - 15.1.1.4, 15.2.1.2 - 15.2.1.4, 15.1.2.1 - 15.1.2.3, 15.2.2.1 - 15.2.2.3, 15.1.3.1, 15.1.3.3, 15.1.3.5, 15.1.3.6, 15.3.1.2, 15.3.2.1	Added new fields “Remarks 1 / 2”
		15.1.3.1, 15.1.3.3, 15.1.3.5, 15.1.3.6	Added new fields “Participant Reporting For’s LEI” and “Trade Party 1 / 2 Place of Incorporation”
		15.1.1.3, 15.2.1.3	Added new fields “Notional Leg 1 / 2 Currency”, “Notional Leg 1 / 2 Amount From”, “Notional Leg 1 / 2 Amount To”, “Exchanged Currency 1 / 2”, “Exchanged Currency 1 / 2 Amount From”, “Exchanged Currency 1 / 2 Amount To” and “Asian Feature”
		15.1.1.4, 15.2.1.4	Added new fields “Underlyer”, “Underlying Asset - Place of Issuance Incorporation”, “Fixed Strike From” and “Fixed Strike To”
		15.1.2.2, 15.2.2.2	Added new fields “Notional Leg 1 / 2 Currency”, “Notional Leg 1 / 2 Amount”, “Exchanged Currency 1 / 2”, “Exchanged Currency 1 / 2 Amount”
		15.1.2.3, 15.2.2.3	Added new fields “Underlying Asset / Underlying Asset Leg 1 / 2 - Asset Type”, “Underlying Asset / Underlying Asset Leg 1 / 2 - Place of Issuance Incorporation”, “Open Unit (Dividend)”, “Fixed Strike”
		15.1.3.5	Added new fields “Dividend Leg Effective Date - Unadjusted Date”, “Fixed Leg Effective Date - Unadjusted Date”, “Dividend Amount Payer”, “Fixed Amount Payer”, “Underlying Asset - Place of Issuance Incorporation”, Dividend Leg Tab and Fixed Leg Tab

		15.1.3.6	Added new fields “Trade Details Remarks 1 / 2” and “Underlying Asset - Leg 1 / 2 - Place of Issuance Incorporation”
		15.2.3.1	Added new fields “Fixed Rate - Leg 1 / 2” and “Floating Rate Index/Tenor/Spread - Leg 1 / 2”
		15.2.3.4	Added new fields “Exchanged Currency 1 / 2 Amount” and “Strike Price Unit”
		15.2.3.7	Added new fields “Dividend Leg Effective Date - Unadjusted Date”, “Fixed Leg Effective Date - Unadjusted Date”, “Dividend Leg Termination Date - Unadjusted Date” and “Fixed Leg Termination Date - Unadjusted Date”
		15.1.1.2, 15.1.2.1, 15.1.3.1, 15.1.3.2, 15.2.1.2, 15.2.3.1	Supported Zero-coupon swaps
		15.1.1.2 - 15.1.1.6, 15.2.1.2 - 15.2.1.6, 15.3.1.2	Supported search by UTI-TID
		15.1.3.3	Added new field “FX Delivery Type”
		15.1.3.11	Added Attachment Tab
3.1	Dec 2016 (Updated)	7.1.1	Revised to better clarify that not only before and after clearing trade should avoid being placed in the same file, but also for the events which involve the changing of trade status of a trade and the initiation of a new trade which carries the same trade references of that trade should be avoided to prevent unexpected rejection.
		9, 9.1	Refined the contents in accordance to the updates of regulators reporting instruction regarding error correction.

3.2	Sep 2017 (Updated)	11, 11.1 – 11.5	Revised the online media retention period of non-active trade, its associated trade events, as well as its valuation request from 84 months to 12 months. For active trade, its valuation request will be revised to retain from recent 12 months to recent 6 months.
		11.6	Added the retrieval mechanism for the enquiry of archived trade and valuation information

Remarks:

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

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1. INTRODUCTION

This Operating Procedures for Hong Kong Trade Repository User Manual (“Manual”) describes the reporting service for over-the-counter (“OTC”) derivatives transactions (“HKTR-R”) provided by the OTC Derivatives Trade Repository (“HKTR”) of the Hong Kong Monetary Authority (“HKMA”) to participants (“TR Participant”) in accordance with, and subject to any limitations contained in the Reference Manual published by the HKMA. Any of the provisions of this Manual, may be varied at any time upon written notice to that effect being given by the HKMA to TR Participant without their agreements.

The HKTR is a centralised registry that maintains an electronic database of records of OTC derivatives transactions. By collecting and providing OTC derivatives transactions information to regulatory authorities, the HKTR plays a vital role in supporting authorities in carrying out their market surveillance responsibilities, which will help maintain stability of the financial systems. It also helps increase transparency in the market, promotes standardisation and provides a level of consistency in the quality and availability of transaction data.

With regard to the introduction of the regulations for mandatory reporting of OTC derivatives transactions, the HKTR reporting service was launched in mid 2013 for supporting the regulatory regime for the OTC derivatives market in Hong Kong in which market players who are subject to the mandatory reporting requirement can discharge their reporting obligations.

The HKTR supports reporting for derivatives transactions of (i) Interest Rate, (ii) Foreign Exchange, (iii) Equity, (iv) Credit and (v) Commodity.

This Manual aims at providing users of the HKTR with guidance on performing functions related to reporting trades. Detailed steps are illustrated to facilitate users to perform trade enquiry and maintenance tasks.

The organisation and content of each section are as follows:

Section 2	System Overview of the HKTR Provides the system overview of the HKTR, including the reporting channels, service window and supported types of OTC derivative transactions
Section 3	Trade and Trade Event Describes the relationship between trade, trade event records in the HKTR and the trade events that may occur during the life cycle of a reporting trade and trade information submission approach

Section 4	Reporting Attributes Describes the reporting attributes including trade event related dates and references for identification of trade and trade events
Section 5	Trade Entity Describes different types of trade entities, their obligations and roles in trade reporting and the trade entity identification scheme
Section 6	Agents Describes the reporting channels for agents, the basic rules for agent assignment and the access control options
Section 7	Reporting Trades to the HKTR Describes the file format for trade submission, capture response file and capture report
Section 8	Processing of Reporting Trade Details the validation of trade event requests, linking and reconciliation process for reporting trades
Section 9	Rectification of Reporting Trades Describes the rectification of trades details and trade Party ID scheme code
Section 10	Mark-to-Market (MTM) Valuation Describes the reporting of mark-to-market valuation and the processing logics of valuation data
Section 11	Trade Data Archiving Describes the trade data archiving mechanism
Section 12	Reports Lists out the UI enquiry/ ad hoc reports and system reports available in the HKTR
Section 13 to 17	UI Functions of the HKTR Provides step-by-step illustrations of how to use the functions.

Latest version of the documents provided by the HKTR (including but not limited to the following) can be referred from time to time for specific information about a particular topic:

- Operating Procedures for Hong Kong Trade Repository – User Manual for Participants (Administrative Functions) (“Administrative Functions”)
- Operating Procedures for Hong Kong Trade Repository – User Manual for Participants (Trade Functions – Reporting Service – Appendix) (“Appendix”)
- Hong Kong Trade Repository Administration and Interface Development Guide (Reporting Service) (“AIDG”)
- Hong Kong Monetary Authority OTC Derivatives Trade Repository Reference Manual (Reporting Service) (“Reference Manual”)

2. SYSTEM OVERVIEW OF THE HKTR

The HKTR is a browser-based system that allows TR Participants, during the service window, to:

- submit trade and post trade events of reporting trades
- enquire details of trades and trade events;
- request reports and receive notifications; and
- perform administrative functions (e.g. add new user account or update TR Participant details)

2.1 Reporting Channels

The HKTR supports the following channels for the submission of trade event request files.

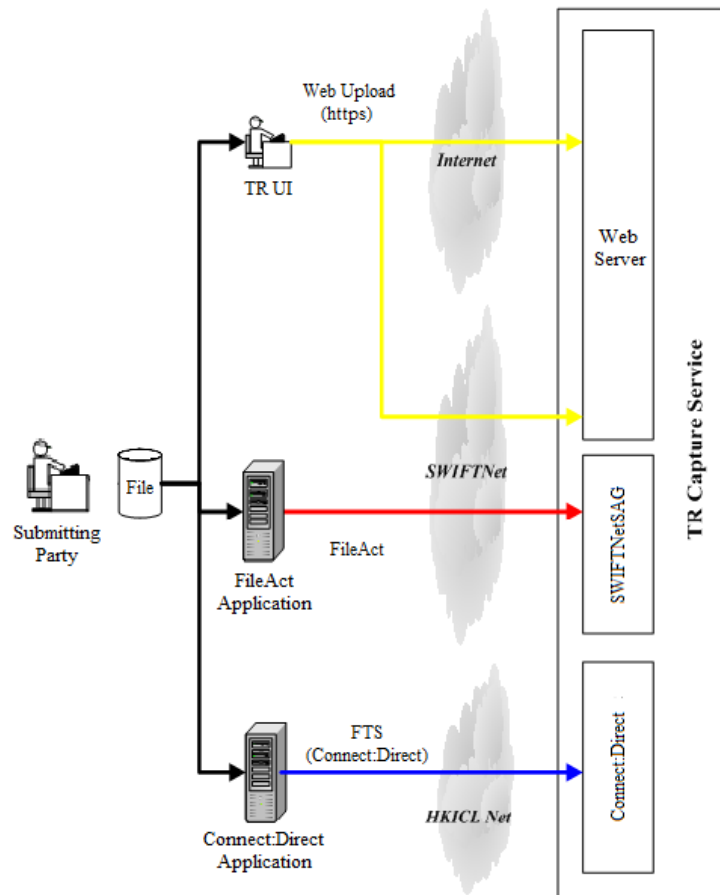
User Interface (“UI”) Function

- Internet/Intranet based TR system
- InterAct via SWIFTNet based TR system

Straight Through Processing (STP) File Transfer

- FileAct via SWIFTNet
- File Transfer Service (“FTS”) via ICLNet

The following diagram illustrates how a submitting party submits a trade event request to the HKTR through various channels:



Since the delivery time required for each individual trade event request file through any of the above channels may not be the same, submitting party should be careful when submitting trade event request files that include trade events with dependencies. In other words, if trade events in separate files are in particular sequence, submitting party should submit one file only after the previous file is successfully captured.

2.2 Service Window

The HKTR basically operates 7 days a week and 24 hours a day except for the below regular outage period.

2.2.1 Regular Outage Period

Regular outage period is for system to carry out end of date batch processing, housekeeping, system maintenance and software migration. During the outage period, all UI functions and web enquiry services are not available. The outage time is shown as follow.

UI outage period		
Channel	Monday – Saturday (Hong Kong time)	Sunday (Hong Kong time)
InterAct via SWIFTNet	00:30 – 07:00	23:00 (Sat) – 12:00 (plus additional outage published by SWIFT, if any)
Internet	00:30 – 07:00	23:00 (Sat) – 12:00

Apart from the user interface built between TR Participant and HKTR, some STP interfaces like FileAct via SWIFTNet and FTS via ICLNet are also established for trade information capturing purpose. These STP interfaces are subject to outage period likewise and the outage time is illustrated below.

Trade information capture outage period		
Channel	Monday – Saturday (Hong Kong time)	Sunday (Hong Kong time)
FileAct via SWIFTNet	00:30 – 07:00	23:00 (Sat) – 12:00 (plus additional outage published by SWIFT, if any)
FTS via ICLNet	00:30 – 07:00	23:00 (Sat) – 12:00

During the Monday-to-Saturday outage windows, while TR Participants will not be able to upload trade event request files through the UI functions via the Internet or SWIFTNet, they can continue to submit files through FileAct via SWIFTNet or FTS via ICLNet as the files will be **QUEUED** in the system and will be automatically captured for processing after the system resumes operation.

Nonetheless, during the Sunday outage window, file submissions through FTS via ICLNet and FileAct via SWIFTNet are not available. Members will **NOT** be able to upload the trade event request files during this period.

On system defined holiday, trade event can still be submitted and captured by HKTR and the outage period handling will follow the above mentioning on whether it is Sunday or not.

NOTE: Occasionally, there may be additional outage time scheduled on Saturdays, Sundays or system defined holidays for system maintenance or upgrade. Advance notice of extended service outage will be announced to all TR Participants via broadcast message in such case.

2.2.2 System Reports Generation and Delivery

After end-of-day of every Monday to Friday¹, the system generates reports at around 00:30 – 02:30 on the following day (i.e. Tuesday to Saturday¹) during system maintenance. Though no system reports are generated on Sunday and Monday, the report data not yet published since last generation will be included in the reports generated on Tuesday.

The delivery schedule of system reports is as follows:

Delivery Type	Channel	Delivery Schedule/ Available Time
Auto-delivery	SWIFTNet FileAct	Deliver after 04:00
	ICLNet	Deliver after generation
Manual download from Web UI functions ²	SWIFTNet Browse	Available after generation
	Internet	Available after generation

NOTE:

1. No system reports will be generated on the end-of-day of Saturdays, Sundays and system defined holiday. All the report data that are not yet published will be included in the next generation.
2. Web UI function for report downloading will not be available during the web enquiry service outage as stipulated in Section 2.2.1.

2.3 Supported Types of OTC Derivative Transactions

(a) Interest Rate (IR) Derivatives

IRS Product Taxonomy

Base Product	Sub Product	Deliverable	Non-deliverable	Cancellable Provision	Early Termination Provision	Amortization Schedule
CapFloor	-	√	√	-	√	√
	Fixed vs Float	√	√	√	√	√
Cross Currency	Fixed vs Fixed	√	√	√	√	√
	Basis Swap	√	√	√	√	√
FRA	-	-	-	-	-	-
	Fixed vs Float	√	√	√	√	√
	Basis Swap	√	√	√	√	√
IR Swap	Overnight Index Swap (OIS)	√	√	√	√	√
	Fixed vs Fixed	√	√	√	√	√
	Inflation	√	√	√	√	√
Option	Swaption *	-	-	-	-	-
Other *	-	-	-	-	-	-

Note:

1. An overnight index swap with floating vs fixed legs is reported as OIS; An overnight index swap with floating vs floating legs is reported as Basis.
2. Zero Coupon Swap is supported by the system with the presence of the field “known amount”. The following sub products support Zero Coupon Swap: IR Swap (Floating vs. Fixed), IR Swap (Overnight Index Swap), IR Swap (Fixed vs. Fixed), IR Cross Currency Swap (Floating vs. Fixed), IR Cross Currency Swap (Fixed vs. Fixed), IR Inflation Swap, IR Swaption and IRS Other, please refer to AIDG for details.
3. HKTR will consider the trade is with feature(s) when the fields under Cancellable Provision, Early Termination Provision and Amortization Schedule are filled.
4. * Swaption and Interest Rate Other contain the fields of Deliverable, Non-deliverable, Cancellable Provision, Early Termination Provision and Amortization Schedule. However, HKTR will not consider the trade is with feature(s) even the fields under Cancellable Provision, Early Termination Provision and Amortization Schedule are filled.
5. For the use of Interest Rate Other to report Interest Rate derivative transactions, please refer to the latest regulatory requirements for details.

(b) Foreign Exchange (FX) Derivatives

FX Product Taxonomy

Base Product

Forward *

Non-deliverable Forward (NDF)

Non-deliverable Option (NDO)

Vanilla Option

Other

* FX Swap is reported as two separate individual Forwards (one for the near leg and one for the far leg)

Note:

For the use of Foreign Exchange Other to report Foreign exchange derivative transactions, please refer to the latest regulatory requirements for details.

(c) Equity (EQ) Derivatives

Equity Product Taxonomy

Base Product	Sub Product	Transaction Type
Option	Price Return Basic Performance (a.k.a Equity Option)	Single Index
		Single Name
Swap	Price Return Basic Performance (a.k.a Equity Swap)	Single Index
		Single Name
	Parameter Return Variance (a.k.a Variance Swap)	Single Index
		Single Name
	Parameter Return Dividend (a.k.a Dividend Swap)	Single Index
		Single Name
Other		

Note:

For the use of Equity Other to report Equity derivative transactions, please refer to the latest regulatory requirements for details.

(d) Credit (CD) Derivatives

Credit Product Taxonomy

Base Product	Sub Product	Transaction Type
Single Name	Corporate	Asia Corporate
		Australia Corporate
		Emerging European Corporate
		Emerging European Corporate LPN
		European Corporate
		Japan Corporate
		Latin America Corporate
		Latin America Corporate Bond
		Latin America Corporate Bond Or Loan
		New Zealand Corporate
		North American Corporate
		Singapore Corporate
		Standard Asia Corporate
		Standard Australia Corporate
		Standard Emerging European Corporate
		Standard Emerging European Corporate LPN
Single Name	Corporate	Standard Japan Corporate
		Standard Latin America Corporate Bond
		Standard Latin America Corporate Bond Or Loan
		Standard New Zealand Corporate
		Standard North American Corporate
		Standard Singapore Corporate
		Standard Subordinated European Insurance Corporate
		Standard Sukuk Corporate
		Subordinated European Insurance Corporate

		Sukuk Corporate
		Standard European Corporate
	Sovereign	Asia Sovereign
		Australia Sovereign
		Emerging European And Middle Eastern Sovereign
		Japan Sovereign
		Latin America Sovereign
		New Zealand Sovereign
		Singapore Sovereign
		Standard Asia Sovereign
		Standard Australia Sovereign
		Standard Emerging European And Middle Eastern Sovereign
		Standard Japan Sovereign
		Standard Latin America Sovereign
		Standard New Zealand Sovereign
		Standard Singapore Sovereign
		Standard Sukuk Sovereign
		Standard Western European Sovereign
		Sukuk Sovereign
		Western European Sovereign
Index Tranche	CDX	CDX Tranche HY
		CDX Tranche IG
		CDX Tranche XO
		Standard CDX Tranche HY
	iTraxx	Standard CDX Tranche IG
		iTraxx Asia Ex Japan Tranche
		iTraxx Australia Tranche
		iTraxx Europe Tranche
		iTraxx Japan Tranche
		Standard iTraxx Europe Tranche
Index	CDX	CDX HY
		CDX IG
		CDX XO
		CDX Emerging Markets
		CDX Emerging Markets Diversified
Index	iTraxx	iTraxx Asia Ex Japan
		iTraxx Australia
		iTraxx Europe
		iTraxx Japan
		iTraxx Lev X
		iTraxx Sov X
		iTraxx SDI
Other		

Note:

For the use of Credit Other to report Credit derivative transactions, please refer to the latest regulatory requirements for details.

(e) Commodity (CM) Derivatives

The supported types of Commodity derivative transactions are (i) the combinations of Commodity Product Taxonomy and their respective Trade Leg Types listed below & (ii) Commodity Other.

(i) Combinations of Commodity Product Taxonomy and Trade Leg Types

Commodity Product Taxonomy

Base Product	Sub Product	Transaction Type	Settlement Type
Metals	Precious	Spot Fwd	Physical
		Swap	Cash
		Option	Cash
			Physical
	Non Precious	Spot Fwd	Physical
		Swap	Cash
		Option	Cash
			Physical
Energy	Oil	Swap	Cash
		Option	Cash
	Nat Gas	Swap	Cash
		Option	Cash
	Coal	Swap	Cash
		Option	Cash
	Elec	Swap	Cash
		Option	Cash
Index		Swap	Cash
		Option	Cash
Agricultural	Grains Oil Seeds	Swap	Cash
		Option	Cash
	Dairy	Swap	Cash
		Option	Cash
	Livestock	Swap	Cash
		Option	Cash
	Forestry	Swap	Cash
		Option	Cash
	Softs	Swap	Cash
		Option	Cash

Trade Leg Types	
Trade Leg Types	
Swap	Fixed Float
	Float Float
	Float Coal
	Float Gas
	Float Oil
	Float Electricity
	Fixed Oil
	Fixed Gas
	Fixed Coal
	Fixed Electricity
Option	Option Option
	Fixed Bullion
	Fixed Metal
	Average Bullion
Forward	Average Metal
	Fixed Bullion
	Fixed Metal
	Average Bullion
	Average Metal

Note:

Trade Leg Types refer to the leg types that the transaction is comprised of. For instance, Trade Leg Type Swap:FixedFloat means the commodity swap transaction contains one fixed leg and one floating leg; Forward: AverageBullion means the commodity forward transaction contains one average leg and one bullion leg; Option:OptionOption means the transaction is a Commodity Financial Option and the other supported Option trade leg types means the transaction is a Commodity Physical Option which the underlying is a commodity forward.

(ii) Commodity Other

Other

Note:

For the use of Commodity Other to report Commodity derivative transactions, please refer to the latest regulatory requirements for details.

3. TRADE AND TRADE EVENT

3.1 Trade

In the HKTR, a trade record represents an OTC derivative contract executed between two trade parties. The trade record should be updated throughout the trade life cycle to reflect the latest status of the contract. Updates to trade record can be done via various trade event requests which will be introduced in the next section.

There will be one trade record created for each side of the trade. If both sides of the trade are obligated to report, two trade records will be created in the HKTR which correspond to the same trade contract. A day-end linking process will be conducted to link up these two trade records in order to avoid duplication of trade data presented to the regulators. Please refer to Section 8.2 for details of the linking process.

3.2 Trade Event

A trade event is an occurrence of business event throughout the trade life cycle. Trade events are submitted to the HKTR to reflect the latest status of the trade and must strictly conform to the AIDG. For event capturing, formats to be used as well as respective response file, please refer to Section 7.

Reported trade details are updated to the corresponding trade record immediately. Eligible trade events regarding linked trade records will go through reconciliation process which matches the contents of the trade events. Please refer to Section 8.3 for details of the reconciliation process.

The list of trade events supported for a Reporting Trade is as follows:

(i) Trade Creation Event

Trade Event	Applicable Asset Class	Description
New Trade	All	Once reported, a new trade as of the trade date is created for the reporting party
Backloading	All	- Trade reported in the middle of its life cycle, its snapshot image resulted from the cumulative effect of all preceding post trade events up to the backloading date. - Once reported, a backloading trade with the position as of the backloading date is created for the reporting party.

(ii) Post Trade Event Maintenance

Trade Event	Applicable Asset Class	Description
Amendment	All	• Amendment to contract terms as of the agreement date • Once reported, the amendment event will apply to the existing trade record and the reported trade details will be updated.
Partial Termination	Refer to Section 3.5.4	• Partially reduce the notional amount / number of option / deal notional amount / variance amount / notional quantity / physical quantity of the trade as of the agreement date. • Once reported, the partial termination event will apply to the existing trade.
Full Termination	Refer to Section 3.5.4	• Fully reduce the notional amount / exchanged currency amount / call and put notional amount / number of option / deal notional amount / variance amount / notional quantity / physical quantity of the trade as of the agreement date. • Once reported, the full termination event will apply to the existing trade.

(iii) Administrative Events

Trade Event	Applicable Asset Class	Description
Withdrawal	All	• In case of unlikely situation of wrong input or other legitimate reason, the reporting party may need to withdraw the trade details from the HKTR • Once submitted, the respective trade and all its previously reported positions will no longer be valid in the HKTR.
Quit	All	• To assign an agent to submit trade on behalf which is originally submitted by TR Participant itself or for other legitimate reason, the reporting parties may need to quit the trade first and follow by a Backloading event. Please refer to Section 3.5.6 Manual Quit for details. • Once submitted, the respective trade and all its previously reported positions will not be affected and stay valid.
Suppress Uncertain	All	• Suppress the display of trades on the Participant Uncertain Unlink Report. Once submitted, the respective trade will no longer appear in the report. Please refer to Section 8.3.4.1 for details. • Applicable to overseas incorporated AI only
Relink	All	• Relink enables the rectification of mis-linked trade pair, the performing of real time linking process and other linking related activities. Please refer to Section 3.6 for the submitting details and the case in applying and the expected result.

3.3 Relationship between Trade and Trade Event

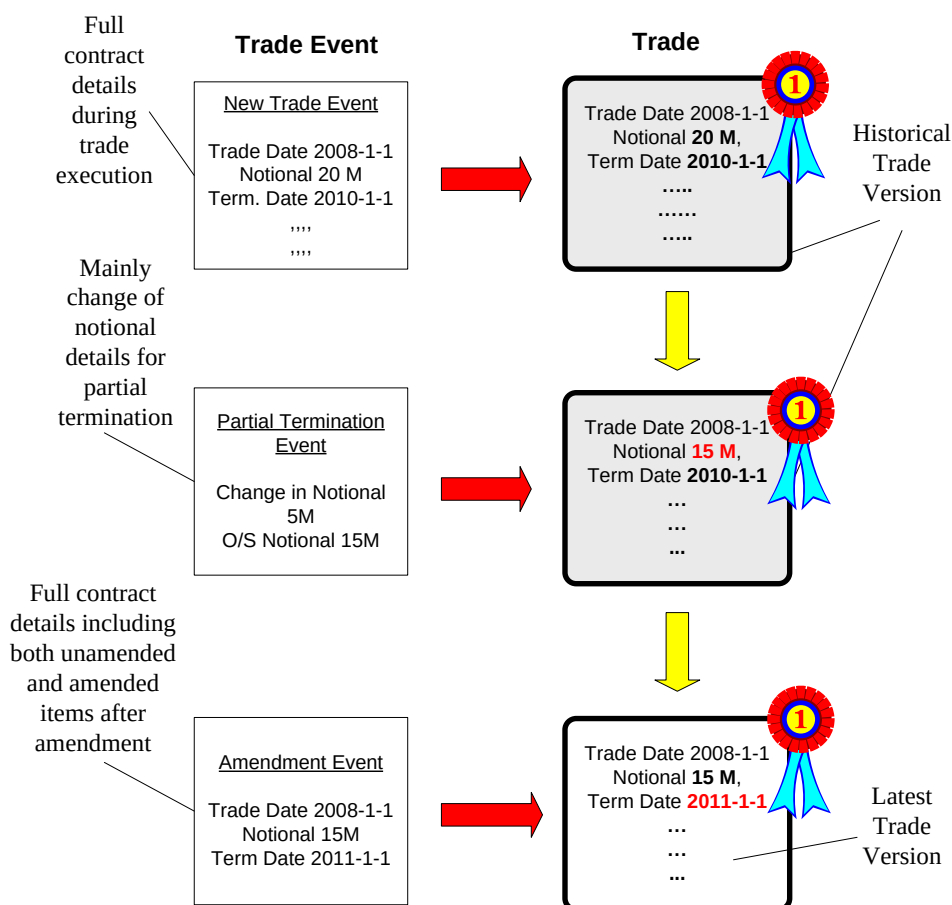
A trade / trade level is a cumulative image of a series of trade events occurring throughout the trade's life cycle and always reflects the latest and complete contract information.

When a trade event is reported by reporting party and successfully applied to a trade, a new trade version will be created immediately to reflect the latest trade image by integrating the trade event with the last trade image. All trade versions created and trade events applied will be recorded by HKTR and TR participant can trace back the reported events via web portal.

Different trade events have different data layout depending on its nature. Trade events such as Partial termination and Full termination only contain partial contract details and focus mainly on the notional amount related changes (depends on the type of product) which do not contain full set of contract details as New Trade, Backloading and Amendment event.

For example, a TR participant submits a "New Trade" trade event with the notional amount of 20 M and the termination date of 2010-1-1. During the lifetime of the trade, both participants agree to partially terminate the contract to 15M by using a "Partial Termination" trade event with 5M reduced in notional amount which will then applied to the previous trade image. This can also be achieved by applying an "Amendment" trade event with trade image of notional amount of 15M and other details remain unchanged.

After the partial termination, both participants agree to extend the termination date to 2011-1-1. An "Amendment" trade event have to be applied with notional amount of 15M, termination date of 2011-1-1 and other fields remain unchanged. As "Amendment" trade event is an image with whole contract information as of the agreement date and will be applied as the latest trade image.



3.4 System Event

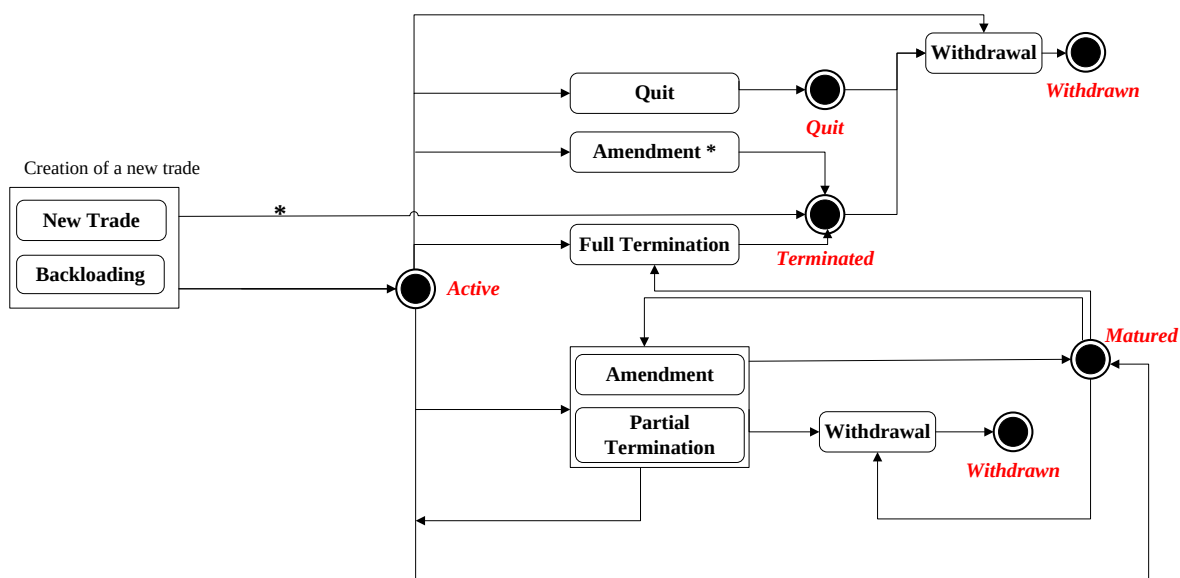
System events are different from normal trade events in that they are not submitted by reporting parties, but are generated due to system activities which mainly involve the changes of trade status and link status of the reported trade. Such events (except bulk change event) will not affect whether the system will accept or reject the subsequent trade event requests reported by reporting parties.

For example, if a reporting trade is successfully linked to the counterparty's trade during the day-end batch processing, the system will update the link status of the trade from "Unlinked" to "Linked". If the linked counterparty trade is withdrawn or manually quitted, the system will update the link status of the reporting trade from "Linked" to "Unlinked".

For more details on the kinds of system events, the illustrative examples of the application of system events as well as the presentation in UI trade history, please refer to Section 15.1.4.5.

3.5 Life Cycle of Reporting Trade

The diagram below shows the life cycle of a Reporting Trade and the change of trade status in response to the applied event request.



* If the notional amount / exchanged currency amount / call and put notional amount / number of option / deal notional amount / variance amount is Reported as zero through a New Trade/Backloading trade event, system will also update these trade status to "Terminated".

Applied Trade Event:	Trade Event
Trade Status after applying specified Trade Event:	Trade Status

For details of the trade status, please refer to Appendix A.3.1.

“Relink” and “Suppress Uncertain” requests are not included in the above diagram because they do not affect the trade status or trade details. For details of these two requests, please refer to Sections 3.6 and 8.3.4.1 respectively.

In addition, system events are also not included since they do not reflect any reporting information change initiated by the reporting party.

3.5.1 Active Trade

The life cycle of a Reporting Trade in the HKTR starts with the creation of trade record through one of the following ways:

- New Trade
- Backloading

For some special reasons (e.g. the mandatory reporting obligation of a TR Participant becomes effective in the middle of life cycle of trades), user can backload the latest image of the trade in order to create a trade record to the HKTR. Please refer to Section 3.2 (i) for details of backloading.

Upon acceptance of details of the new trade or backloading trade, the trade record will be created. Status of the trade record is initially set to “Active” and remain unchanged unless (i) the trade is terminated (refer to Section 3.5.4), (ii) the trade is matured (refer to Section 3.5.2), (iii) the trade is withdrawn (refer to Section 3.5.5), or (iv) the trade is manually or auto quitted (refer to Section 3.5.6).

3.5.2 Matured Trade

Active trade will be updated to Matured automatically by system during system regular outage period when its maturity date is passed through.

The below illustrated the maturity date per different products.

(a) Interest Rate (IR) Derivatives

Base Product	Sub Product	Maturity Date
IR Swap	Fixed Float	HKTR will choose one of the following dates from the trade whichever is later: • Termination Date leg 1 • Termination Date leg 2
	Basis	
	OIS	
	Fixed Fixed Inflation	
Cross Currency	Fixed Float Fixed Fixed Basis	
CapFloor	-	Termination Date
Option	Swaption	Expiration Date (for European and American exercise style); or the last date in Bermuda Exercise Dates (for Bermuda exercise style)
FRA	-	Termination Date
Other	-	Final Maturity Date

(b) Foreign Exchange (FX) Derivatives

Base Product	Sub Product	Maturity Date
NDF	-	Value Date
Vanilla Option	-	Expiration Date
NDO	-	Expiration Date
Forward	-	Value Date
Other	-	Final Maturity Date

(c) Equity (EQ) Derivatives

Base Product	Sub Product	Maturity Date
Option	Price Return Basic Performance	Expiration Date
Swap	Price Return Basic Performance	HKTR will choose one of the following dates from the trade whichever is later: - Interest Leg Termination Date - Equity Leg Termination Date
Swap	Parameter Return Variance	Valuation Date
Swap	Parameter Return Dividend	Dividend Leg Termination Date
Other	Parameter Return Variance	Final Maturity Date

(d) Credit (CD) Derivatives

Base Product	Sub Product	Maturity Date
Single Name, Index, Index Tranche	All HKTR supported sub products of Credit Single Name/ Index/ Index Tranche	Scheduled Termination Date
Other	-	Final Maturity Date

(e) Commodity (CM) Derivatives

Trade Leg Type		Maturity Date
Swap	All HKTR supported products with Swap related Trade Leg Types	Termination Date
Option	All HKTR supported products with Option related Trade Leg Types	Expiration Date / The last date of Expiration Date for Physical Option if there are multiple expiration dates for the transaction.
Forward	All HKTR supported products with Forward related Trade Leg Types	Value Date
Other	-	Final Maturity Date

For the case which the maturity date of the New Trade event or the Backloading event is on or before the event submission date, the trade status of the trade will automatically be updated to mature at the real time.

TR participant is always allowed to report post trade events with event date before the end of maturity date. If TR participant would like to report post trade events as of the maturity date, Amendment event has to be used.

3.5.3 Change of Contract Terms on Active and Matured Trade

The change of contract details without terminating an active trade such as amending the fixed rate by an amendment event will have no impact on the trade status.

Same situation applies to matured trade with no change in the matured trade status when the reporting party submits the amendment after trade maturity which the change of contract details are conducted when the trade stays outstanding.

3.5.4 Terminated Trade

A contract may be fully or partially terminated before the scheduled termination date (maturity date) if both trade parties agree. However, only trade which is fully terminated will be regarded as terminated whereas the partially terminated trade will stay active.

Before the scheduled termination date (the maturity date) of a trade, a reporting party may choose to fully terminate a trade by submitting:

- 1) a full termination event; or
- 2) an amendment event with zero value of the corresponding fields per product;
or
- 3) a new trade or backloading event with zero value of the corresponding fields per product; or
- 4) a new trade, backloading or amendment event with Full Termination Indicator filled with value "Yes" for all Other products as full termination event is not supported.

The below diagram shows the corresponding termination field(s) and the applicable termination event(s) per product.

Asset Class	Base Product	Sub Product	Partial Termination Event	Full Termination Event	Corresponding Fields (Trade is terminated if such field(s) is zero).
Interest Rate	IR Swap	Fixed Float	√*	√	Notional Amount, Known Amount (for zero coupon swap)
		Basis	√	√	
		OIS	√*	√	
		Fixed Fixed	√*	√	
		Inflation	√*	√	
	Cross Currency	Fixed Float	√*	√	Partial Termination event is not supported for the transactions* with the presence of Known amount
		Fixed Fixed	√*	√	
		Basis	√	√	
	Option	Swaption	√*	√	
	CapFloor	-	√	√	
	FRA	-	√	√	
	Other	-	-	-	Full termination has to be done via New Trade, Backloading or Amendment event with Full Termination Indicator filled with value "Yes"
Foreign Exchange	NDF	-	-	√	Exchanged Currency Amount
	Forward	-	-	√	
	Vanilla Option	-	-	√	Call Notional Amount and Put Notional Amount
	NDO	-	-	√	
	Other	-	-	-	Full termination has to be done via New Trade, Backloading or Amendment event with Full Termination Indicator filled with value "Yes"
Equity	Option	Price Return Basic Performance	√	√	Number of Options
	Swap	Price Return Basic Performance	√	√	Deal Notional Amount
	Swap	Parameter Return Variance	√	√	Variance Amount
	Swap	Parameter Return Dividend	√	√	Open Unit of Underlying Asset
	Other	-	-	-	Full termination has to be done via New Trade, Backloading or Amendment event with Full

Asset Class	Base Product	Sub Product	Partial Termination Event	Full Termination Event	Corresponding Fields (Trade is terminated if such field(s) is zero).
					Termination Indicator filled with value "Yes"
Credit	Single Name, Index, Index Tranche	All HKTR supported sub products of Credit Single Name/ Index/ Index Tranche	√	√	Notional Amount
	Other	-	-	-	Full termination has to be done via New Trade, Backloading or Amendment event with Full Termination Indicator filled with value "Yes"
Commodity	Swap	All HKTR supported products with Swap related Trade Leg Types	√	√	Fields for swap termination under different trade leg types are as shown: <u>Fixed, Floating</u> Total Notional Quantity <u>Coal, Gas, Oil, Electricity</u> Total Physical Quantity
	Option	All HKTR supported Commodity Financial Option	√	√	Option Total Notional Quantity
		All HKTR supported Commodity Physical Option	√	√	Fields for option and forward termination under different trade leg types are as shown:
	Forward	All HKTR supported sub products of Commodity Forward	√	√	<u>Bullion, Metal</u> Total Physical Quantity <u>Fixed, Average</u> Not applicable
	Other	-	-	-	Full termination has to be done via New Trade, Backloading

Asset Class	Base Product	Sub Product	Partial Termination Event	Full Termination Event	Corresponding Fields (Trade is terminated if such field(s) is zero).
					or Amendment event with Full Termination Indicator filled with value "Yes"

All FX products and all Other products do not support partial termination event. For the IR products with the presence of known amount (i.e. Zero Coupon Swap), partial termination event is not supported as well.

3.5.5 Withdrawn Trade

In some situations (e.g. a trade is wrongly reported, etc.), the user may want to withdraw the trade from the HKTR by submitting a withdrawal event. Once the event is applied, the status of the trade will be updated to "Withdrawn" and all the trade events previously reported on this trade will become obsolete immediately. Though the reported trade events are no longer valid, reporting party can still enquire the trade and trade event details via HKTR web portal.

Withdrawing a trade ends the trade life cycle and further submission of trade events for the trade is prohibited. A trade can be withdrawn at anytime during the trade life cycle regardless of its current status (i.e. "Active", "Terminated", "Quit", or "Matured").

3.5.6 Quitted Trade

Quit is categorized into "Manual Quit" and "Auto Quit" by HKTR internally. "Manual Quit" refers to the change of trade status due to the applied "Quit" event (e.g. switching of new agent). "Auto Quit" can be triggered by the HKTR due to the end of reporting obligation period pre-set in the system (e.g. the reporting party is no longer obligated to report its trades).

Please refer to Section 8.2.5 (d) and (e) for details on the transformation of linking status, the backloading timeline and position after quit.

3.5.7 Post Trade Event Applicability

The table below shows the post trade events applicable to a trade in different statuses:

Trade Status	Applicable Post Trade Events
Active	• Amendment • Full Termination • Partial Termination • Quit (Manual) • Withdrawal • Relink • Suppress Uncertain
Matured	• Amendment • Full Termination • Withdrawal • Relink • Partial Termination
Terminated	• Amendment* • Withdrawal • Suppress Uncertain • Relink
Withdrawn	Nil
Quit (Auto)	• Withdrawal • Amendment • Partial Termination • Full Termination
Quit (Manual)	• Withdrawal

Note:

* For terminated trade, amendment event only allows to modify the trade details without changing the trade status, which the trade status remains terminated. For details, please refer to Section 7.9.

3.6 Processing of Relink Trade Event

3.6.1 Matching Process

The matching process facilitates trade parties to achieve mutual agreement on the “Relink” trade event(s). Some identifying fields (i.e. Base Product, Sub Product, Relink From and Relink To) are used to identify the “Relink” trade event pairs for the matching process. Once the fields are matched, the trades will undergo the linking process at real time. User can observe the linking status to ensure correct linking is performed.

3.6.1.1 Matching for Trade Event

The system identifies “Relink” trade event pairs by the identifying fields. The content of the identifying fields of two trade events must be exactly the same in order to form a pair. Once potential trade event pairs are identified, the matching process starts. A field is considered as matched only if their contents are exactly the same.

On the other hand, if a relink trade event fails to pair up, the HKTR will automatically generate an alleged trade event and send to counterparty as a notification. The “Relink” trade event status becomes “Unmatched” and remains unchanged until a “Relink” trade event with same identifying fields is submitted by the counterparty.

The below illustrates the scenarios of the failing to pair up of relink trade event.

Scenario and Description	Trade Event Field
	Status
- Only one of the trade parties submitted trade event; or - Both trade parties submitted trade events but one or both of them provided incorrect information in the identifying fields such that the system cannot identify these two trade events as pair	Unmatched

3.6.2 Cancellation of Relink Trade Event

For each trade record, HKTR only allows the processing of one “Relink” trade event at a time. When there is “Relink” trade event outstanding, further submission of new “Relink” trade event will be rejected. Therefore, if a “Relink” trade event contains incorrect information and cannot be paired up, user should cancel it by submitting a cancellation request and re-submit a new relink trade event with rectified information to avoid deterring the processing of further relink events.

For example, Party A submits a “Relink” request with Relink From "TRa1" and Relink To "TRa2". The “Relink” request is outstanding as the counterparty has not yet submitted its “Relink” request. Meanwhile, Party A submits another “Relink” request with Relink From "TRa1" and Relink To "TRa3", the HKTR will reject such an event as only one “Relink” request per trade is allowed at a time. User can refer to AIDG for the cancellation of “Relink” requests.

On the other hand, the HKTR will automatically cancel an outstanding “Relink” trade event under the following situations:

- the corresponding trade is withdrawn; or
- the corresponding trade is quitted (Manually or Auto); or
- reporting service of the reporting party is terminated.

4. REPORTING ATTRIBUTES

4.1 Trade Event Related Dates

4.1.1 Event Date

Each trade event carries different event date. The event date is stamped to each reported trade and will be updated by the applied trade events which carry an event date when the trade parties execute a trade (“New Trade”, “Backloading”) or agree a post trade event (“Amendment”) or apply administrative event (“Quit”, “Withdrawal”). Such event dates have specific meanings depending on the nature of the trade events and are specified below:

Trade Event	Event Date
New Trade	Trade Date
Backloading	Backloading Date
Amendment	Agreement Date
Partial Termination	
Full Termination	
Quit	Current Date
Withdrawal	Current Date
Suppress Uncertain	Current Date
Relink	N/A

Though Suppress Uncertain event carries event date, unlike the other events, it will not update the event date stamped to the reported trade and merely for information under web portal.

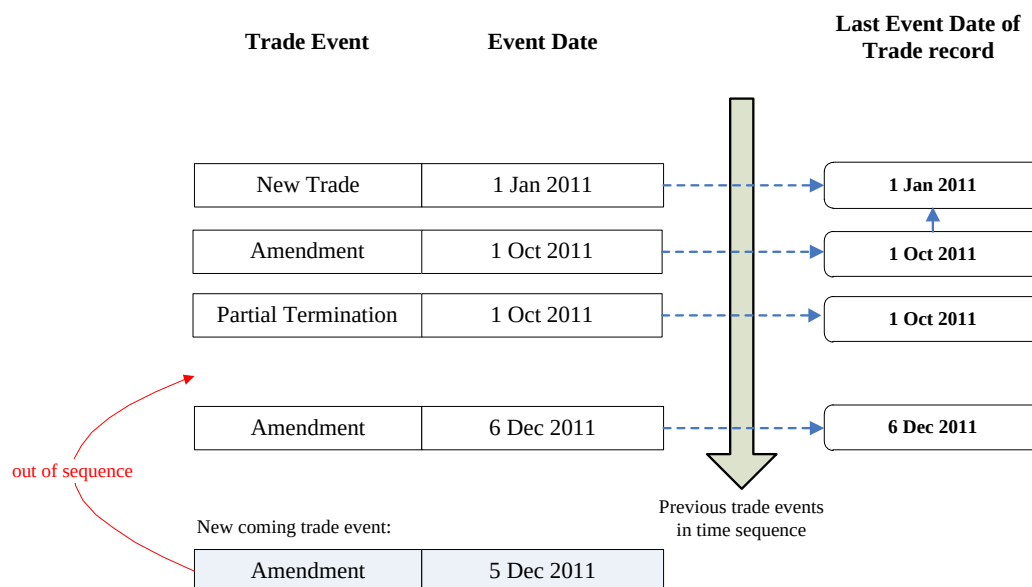
4.1.1.1 Last Event Date

Last event date records the trade event date of the last trade event applied to the trade. Each trade carries a last event date which will only be updated when the updating trade event carries an event date (except suppress uncertain and relink).

4.1.1.2 Event Date Sequence

Reporting party has to take notice of the importance of the sequence of event date reported as HKTR rejects the reporting of trade event before the last event date and only supports the reporting in chronological order. Please refer to Section 9.1 for the rectification details if error has been made.

To ensure that trade events are processed in chronological order, event date of each trade event reported is checked against the last event date of the corresponding trade record. If the event date of a trade event is out of sequence, such trade event will be rejected. The following diagram illustrates the out of sequence scenario:



In the above example, the new coming amendment event with event date 5 Dec 2011 will be rejected since the event date of the trade event is earlier than the last event date 6 Dec 2011 which is updated by the amendment event with event date 6 Dec 2011.

Reporting party is reminded that for the multiple trade events executed on the same day, the trade events should also be reported in chronological order if life cycle approach is adopted since the HKTR will always apply the trade event reported afterwards.

Again, in the above example, if the amendment and partial termination trade event executed on 1 Oct 2011 are reported in reverse order, the partial termination on specified fields will be replaced by the corresponding amendment snapshot which is incorrect and doesn't take the partial termination into account.

Reporting Party is suggested to report all trade life cycle events in consistent time zone to avoid the conversion of time may leads to unexpected rejection.

4.1.2 Reporting Time

Reporting time is the date and time record which the HKTR captured for each trade event request successfully submitted by reporting party itself or agent.

For some kind of events, it is used for the determination on whether a trade event is reported on time or late. Please refer to Section 8.4 for more details on the reporting timeframe and late reporting determination.

4.1.3 Matching Time

Matching time is applicable to relink trade event only which is the date and time on when the events are successfully paired up between counterparties.

4.2 Identification of Event and Trade Reference

4.2.1 Event References

Event references are used as event identification and for easy searching on specified trade event records in UI. The HKTR allows a trade event to be identified by various identifying schemes:

- User Event Reference
- Agent Event Reference
- TR Event Reference

When conducting a trade event, reporting party has to assign its own event reference to each trade event for identification purpose. Such reference must be unique among the post trade events owned by the reporting party.

4.2.1.1 User Event Reference

User Event Reference is a reference assigned by the reporting party on trade event identification.

4.2.1.2 Agent Event Reference

Agent Event Reference is a reference assigned by Agents on trade event identification.

4.2.1.3 TR Event Reference

TR Event Reference is a reference assigned by the HKTR and cannot be changed by user. When a trade event is successfully reported to the HKTR, the system will automatically generate and assign a TR Event Reference to the trade event according to the format below:

Xyyyymmddnnnnnn

Where	<i>X</i>	is “E” for trade event and “A” for alleged trade event
	<i>yyyymmdd</i>	is the system date of reference allocation
	<i>nnnnnn</i>	is a system arbitrarily assigned 6-digit running number corresponding to the allocation batch date

4.2.2 Trade References

The HKTR allows a trade to be identified by various identifying schemes:

- User Trade Reference
- Agent Trade Reference
- TR Trade Reference
- Unique Transaction Identifier (UTI)
- Confirmation Platform (“CP”) Trade Reference
- Unique Transaction Identifier (UTI-TID)

The above Trade References are used as identification purpose for easy searching on trade records in UI. More importantly, some of them are used to correlate a post trade event to the target trade.

NOTE: When submitting a post trade event, TR Participant can use either one of the Trade Reference mentioned above (except CP Trade reference which cannot be used as trade correlation) to correlate with the target trade. However, if participant use UTI-TID to correlate a trade for applying post-trade event, only FpML v5.5 (CSV v2.1) and FpML v5.7 (CSV v3.0) are supported. (Message Format and its versions are illustrated in Section 7.2.4)

TR Participant should make sure that the trade reference has already existed in the HKTR before making use of it for correlation.

4.2.2.1 User Trade Reference

User Trade Reference is a reference assigned by the reporting party or its Agent on trade identification.

User Trade Reference stated in “New Trade” or “Backloading” trade event can be changed by assigning a New User Trade Reference in “Amendment” trade event with the Old User Trade Reference as the correlation key. Such newly assigned User Trade Reference will override the old one and become the latest user trade reference.

4.2.2.2 Agent Trade Reference

Agent Trade Reference is a reference assigned by Agents on trade identification.

Similar to user trade reference, reporting party can change the Agent Trade Reference stated in “New Trade” or “Backloading” trade event by assigning a New Agent Trade Reference in “Amendment” trade event with the Old Agent Trade Reference as the correlation key. Such newly assigned Agent Trade Reference will override the old one and become the latest user agent trade reference.

NOTE: Suppose an Agent assigns an Agent Trade Reference in a “New Trade” trade event and subsequently the reporting party which the Agent on behalf of submits an “Amendment” trade event with Agent Trade Reference left blanked. System will retain the Agent Trade Reference assigned initially by the Agent instead of overriding the value to blank.

4.2.2.3 TR Trade Reference

Once a “New Trade” or “Backloading” trade event is successfully reported to HKTR, system will automatically generate and assign a unique TR Trade Reference to trade according to the format below:

Xyyyymmddnnnnnn

Where	<i>X</i>	is “T” for trade
	<i>yyyymmdd</i>	is the system date of reference allocation
	<i>nnnnnn</i>	is a system arbitrarily assigned 6-digit running number corresponding to the allocation batch date

TR Trade Reference assigned by the HKTR remains the same throughout the reporting lifecycle and cannot be changed by user.

4.2.2.4 Unique Transaction Identifier (UTI)

UTI in HKTR refers to the Unique Swap Identifier (USI) of the trade which is a unique transaction identifier reportable under the mandatory reporting requirements in the US pursuant to Dodd-Frank Act.

The format of UTI follows an international scheme to guarantee uniqueness. Reporting party needs to report the UTI in the trade and subsequent trade events if available.

4.2.2.5 CP Trade Reference

Some confirmed trades can be uniquely identified by the reference assigned by CP. TR participant has to provide CP trade reference if available.

4.2.2.6 Unique Transaction Identifier (UTI-TID)

UTI-TID in HKTR refers to the unique Trade ID (TID) of the trade which is a unique transaction identifier reportable under the mandatory reporting requirements in the Europe pursuant to European Market Infrastructure Regulation (EMIR).

The format of UTI-TID follows an international scheme to guarantee uniqueness. Reporting party needs to report the UTI-TID in the trade and subsequent trade events if available.

4.2.3 Uniqueness of References

User Trade Reference, Agent Trade Reference, UTI, CP Trade Reference (with the combination of Confirmation Platform ID) and UTI-TID can be reused when the previously reported trade carrying the same trade reference in the HKTR has already been terminated, quit or withdrawn. As a result, multiple trades carrying the same Trade Reference may concurrently exist under the same reporting party in the system.

NOTE: There may have certain conditions that the Confirmation Platform generates same CP Trade References for existing trades and leads to the reporting of active or matured trades with duplicated CP Trade References under the same reporting party. Since the reporting of duplicated active and matured trades will be rejected by system, reporting party who has to report these kind of trades to discharge its reporting obligation, please inform the HKTR for special treatment to uplift the validation in advance.

When a reporting party reports a post trade event (i.e. Amendment, Partial Termination, Full Termination and Quit) by using the duplicated trade references (except CP Trade Reference) to correlate trade, the system will automatically correlate the post trade event to the active or matured trade. On the contrary, when a “Withdrawal” trade event is reported and a duplicated trade reference is used for trade correlation, the system will reject the trade event instead.

Therefore, if a reporting party would always want to correlate subsequent events to the correct targeted trade, using TR Trade Reference would be the most favourable since it is unique throughout the HKTR.

NOTE: Withdrawn trade is excluded from correlation process and will not be identified by system. (For example, there exists one new and one withdrawn trade using the same UTI under Party A in HKTR. Party A afterwards correlates a post trade event by using the UTI, system will therefore correlate it to the new trade since the withdrawn trade will always be omitted from correlation.)

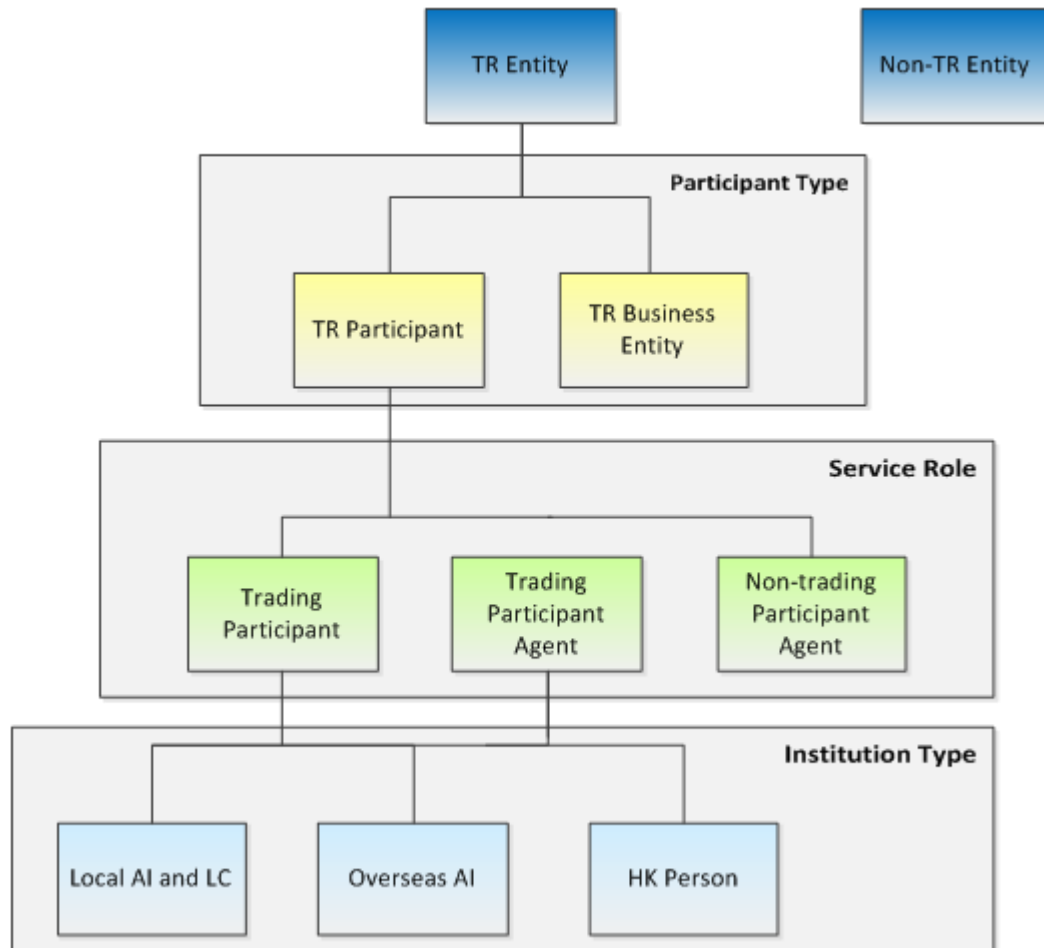
Please find below the table illustrating the behaviour of trade correlation.

Trade Correlation Behaviour			
Types of trades identified to possess the specified trade reference (Agent Trade Reference, User Trade Reference, UTI or UTI-TID)		Correlating Event (Amendment; Partial Termination; Full Termination; Quit)	Correlating Event (Withdrawal)
Scenario 1	No trades	Correlation request will be rejected	
Scenario 2	A unique trade	Correlate to the unique trade	
Scenario 3	Multiple trades (With one active / matured trade included)	Correlate to the active / matured trade	Correlation request will be rejected.
Scenario 4	Multiple trades (With no active / matured trade included)	Correlation request will be rejected.	

5. TRADE ENTITY

5.1 Types of Trade Entity

The diagram below illustrates the identification structure of TR entity.



5.1.1 TR Entity

TR entity comprises TR Participant and TR Business Entity. Both of them are assigned with a unique TR Entity ID for identification purpose in the HKTR.

5.1.1.1 TR Participant

TR Participant is able to access the HKTR reporting service and is assigned a unique TR Entity ID. It is categorized into three types of service role: (i) Trading Participant, (ii) Trading Participant Agent, and (iii) Non-trading Participant Agent.

(i) Trading Participant / Trading Participant Agent

These two types of Participants refer to the participants who are able to report OTC trades to the HKTR on their behalf. In addition, they are further categorized into the following institution types which may have different linking and reconciliation treatment, as well as report and some UI functions behind.

- a) Licensed Corporation (LC) or Locally-Incorporated Authorized institution (AI),
- b) Overseas Incorporated AI, or
- c) Hong Kong Person.

Each Trading Participant and Trading Participant Agent can appoint more than one agent per sub product to submit and handle trades on its behalf. Besides, a Trading Participant Agent can at the same time be appointed as an agent on others behalf.

(ii) Non-trading Participant Agent

This type of Participant merely acts as an agent to submit trades directly to HKTR on behalf of other Trading Participant or Trading Participant Agent per sub product. Unlike Trading Participant and Trading Participant Agent, a Non-trading Participant Agent itself cannot report OTC trades on its behalf and appoint another agent.

Service Role	Report Trades	Appoint an Agent	Appointed as an Agent
Trading Participant	Yes	Yes	
Trading Participant Agent	Yes	Yes	Yes
Non-trading Participant Agent			Yes

5.1.1.2 TR Business Entity

TR Business Entity does not have access to the HKTR reporting service but processes a unique TR Entity ID. The HKTR predefines this type of entity for entity identification purposes in the HKTR.

5.1.2 Non-TR Entity

A non-TR entity is a party who does not possess an identity in the HKTR.

5.2 Reporting Obligation

In accordance with the regulatory requirement, reporting party has to report trade to HKTR to fulfill the stated reporting obligation.

In view of this, Trading Participant or Trading Participant Agent should inform the HKTR their reporting obligation effective start date and end date (if any) per sub product according to the latest regulatory requirement. The Central Organization (“CO”) operated by the HKTR will then configures the reporting obligation in the HKTR system, the Trade Participant can thereafter report trade event conducted within this period.

For example: A trading participant agent ABC has configured the reporting obligation of FX Vanilla Option in HKTR starting from 1/9/2015 to 1/9/2016. By setting up such obligation period, ABC can report any trade events conducted within this period (Submit a new trade event with trade date 31/8/2016 on 2/9/2016). Likewise, HKTR rejects the reporting of trade event conducted beyond this period (Submit a new trade event with trade date 31/8/2015 on 1/9/2015).

If a Trading Participant in certain reasons has more than one reporting obligation period set, the HKTR cannot report trade events with event dates fall within the previous periods once the latest period takes effective as the previous reporting obligation periods will always be replaced by the new one.

NOTE: Reporting parties should observe their reporting obligations from time to time and contact the CO asap if there are any updates to ensure smooth reporting. Please refer to the latest mandatory reporting regulatory requirements in HK.

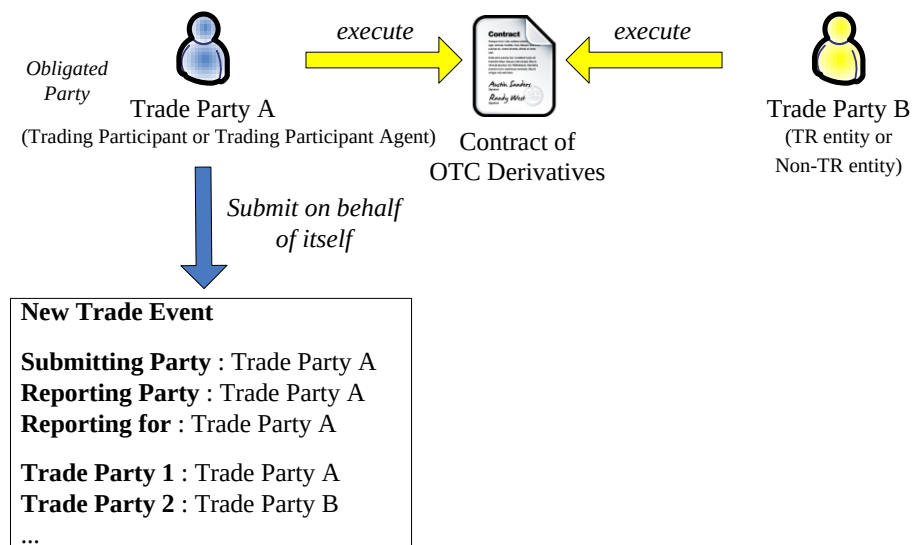
5.3 Trade Entity Role under Trade Submission

To successfully report a trade to HKTR, four types of parties should be filled which are (i) Submitting party, (ii) Reporting party, (iii) Reporting For and (iv) Trade Party. All of them carry different roles in trade reporting and are important trade level attributes. The diagram below illustrates what they represent and their possible trade entity role in a reported trade event.

Parties	Descriptions
Submitting Party	• Party who submits the trade event to the HKTR • Should be a TR Participant • Can be either the Reporting Party or its Agent (Trading Participant Agent or Non-trading Participant Agent)
Reporting party	• Party who has the reporting obligation to report the trade • Should be either a Trading Participant or Trading Participant Agent
Reporting For	• The Trade Party that the Reporting Party is reporting for • Should be either one of the Trade Parties
Trade Party	• One of the contracting parties of the reported trade • Can be a TR entity or a non-TR entity (The HKTR does not limit the entity type of a trade party)

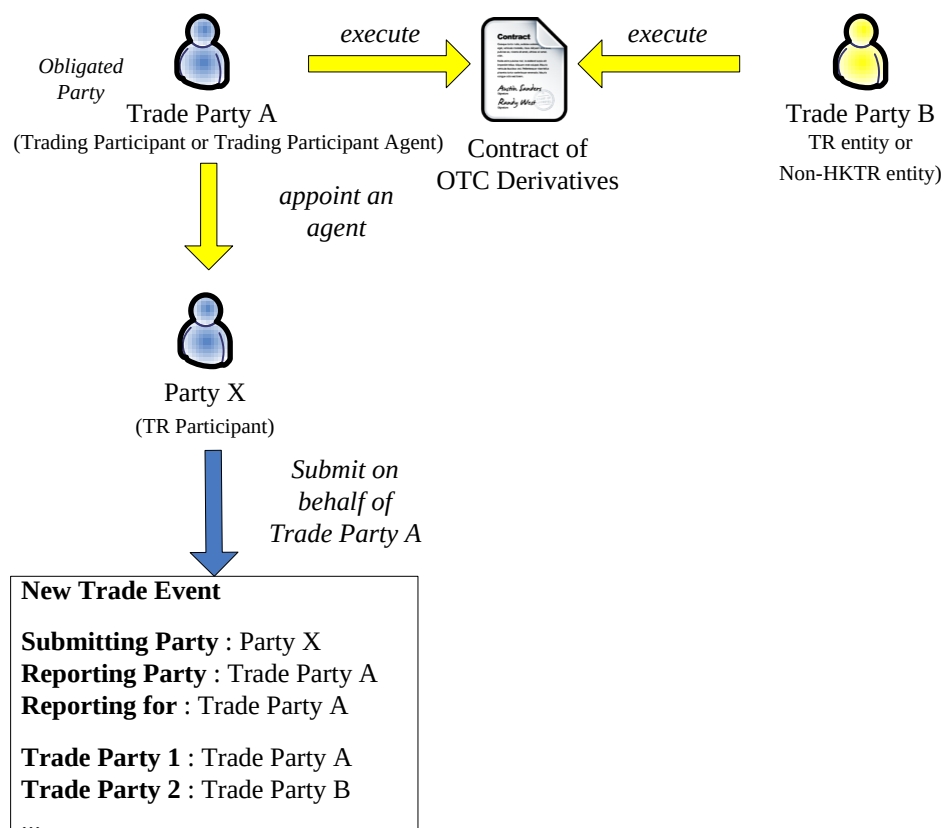
5.3.1 General Trade

A Trade party, which is obligated to report, submits and reports a trade for itself.



5.3.2 Agent Trade

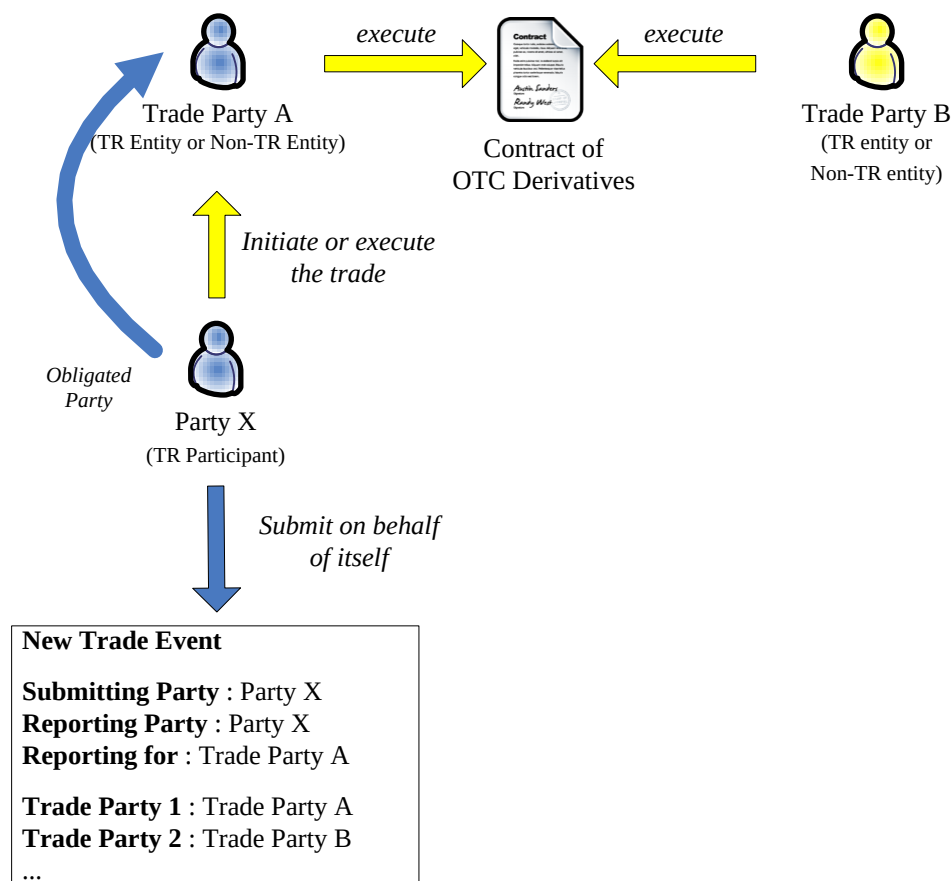
A party, which is obligated to report, appoints an Agent to submit trade on behalf of itself to the HKTR.



5.3.3 Originated Trade and Originating Relationship

Different from the general trade which trade party reports on behalf of itself to discharge the reporting obligation, an originated trade is a party who initiates or executes a trade for the trade party and is obligated to report such trade to HKTR regarding to the regulatory requirement.

The below diagram shows an originating party, who initiates or executed a trade and is obligated to report, submits and reports the originated trade for itself.



Originating Relationship

If for certain reasons that the originating party or trade party prefers only a designated party to report originated trade for the trade party, the HKTR enables an originating relationship to be set up uniquely between the originating party and the trade party per sub product.

Once the relationship is set, the HKTR rejects other parties to report originated trades on behalf of the specified trade party. With such relationship, originating trades will be opened for linking and reconciliation process which helps to ensure data integrity and accurate position aggregation.

1. The originating party is either (i) a Trading Participant or (ii) a Trading Participant Agent; and
2. The trade party is either (i) a TR Business Entity or (ii) a Non-trading Participant Agent.

5.3.4 Source of Trade

For all trade event requests submitted by Submitting Parties, the source of trade will be recorded in the HKTR for audit trail purpose.

5.4 Trade Entity Identification Scheme

Obligated party should register as a TR Participant according to the procedure set out in the Reference Manual published by the HKMA. The information of the TR Participant will be maintained in the HKTR.

The entity should hand in all the latest party identifier scheme codes when entering into the HKTR reporting service. Accuracy of the codes is important since the codes are used for party identification and trade linking. Thus, TR Participant should notice the HKTR when there are any changes on the registered entity identifier scheme codes.

The HKTR supports the following list of trade entity identifier scheme codes:

Trade Entity Identification Scheme	Publisher of Identification Scheme
Legal Entity Identifier (LEI)	Global Legal Entity Identifier (Global LEI) issued under the Global LEI System established by the Financial Stability Board ("FSB"). If the Global LEI is not yet available, pre-LEI identification codes("pre-LEIs") in compliance with Global LEI numbering scheme specified by the FSB and issued by entities that have been allocated a prefix by the FSB (or the Global LEI System) for issuing such codes.
TR Entity ID	The HKMA, system operator of the HKTR
SWIFT BIC ¹	SWIFT
HK Certificate of Incorporation (CI) No. / HK Certificate of Registration (CR) No. (CICR)	Hong Kong Government
Hong Kong Business Registration Number (BRN)	Hong Kong Government
User Defined Code	TR Participant
Masked Party ID	TR Participant

Note:

1. The first eight digits of the SWIFT BIC code of the institution.

Remarks:

Once a party has registered as a TR entity with the above trade entity identifying codes, HKTR will automatically map those trade entity identifying codes (excluded User Defined Code and Masked Party ID) to the TR Entity ID.

For the type of identifiers priorities and the type of codes to be reported during trade reporting, please refer to the latest Reference Manual and regulatory requirements for details.

5.5 Identities information and updates of TR Entity

The identities information of the TR Entity can be observed through UI Participant list. Corresponding changes in such identities will be noticed via TR Entity Information File and Notification list.

UI participant list displays the identities information (except SWIFTBIC) of TR Entities. Since it is jointly used for Reporting and Confirmation service, the entity can be a TR Entity who subscribes either or both services (Reporting service and Matching and Confirmation service) with different service roles (Trading Participant, Trading Participant Agent and Non-trading Participant Agent) or a TR Business Entity. For details, please refer to Section 5.3.2 in Administrative Functions for the layout.

TR Entity Information File, a daily generated administrative report (ADMD0004), covers the daily changes on the identities (except SWIFTBIC) of all the TR Entities listed in UI Participant List. For details, please refer to Appendix C.2.1.3 in Administrative Functions for the file layout.

Notification list which is operated by CO, will be promulgated to TR Participants when there are changes on the identities of TR entities listed in UI Participant List. For details, please refer to Section 6.1.2 in Administrative Functions for the layout.

NOTE: It is important to note that the TR Entities maintained in the UI Participant list may not be the same as those listed in the TR Members and Agents Lists on the HKMA-TR website. Reporting parties, when report trades to the HKTR, should refer to the lists maintained on the website instead of the one in the UI Participant list.

6. AGENTS

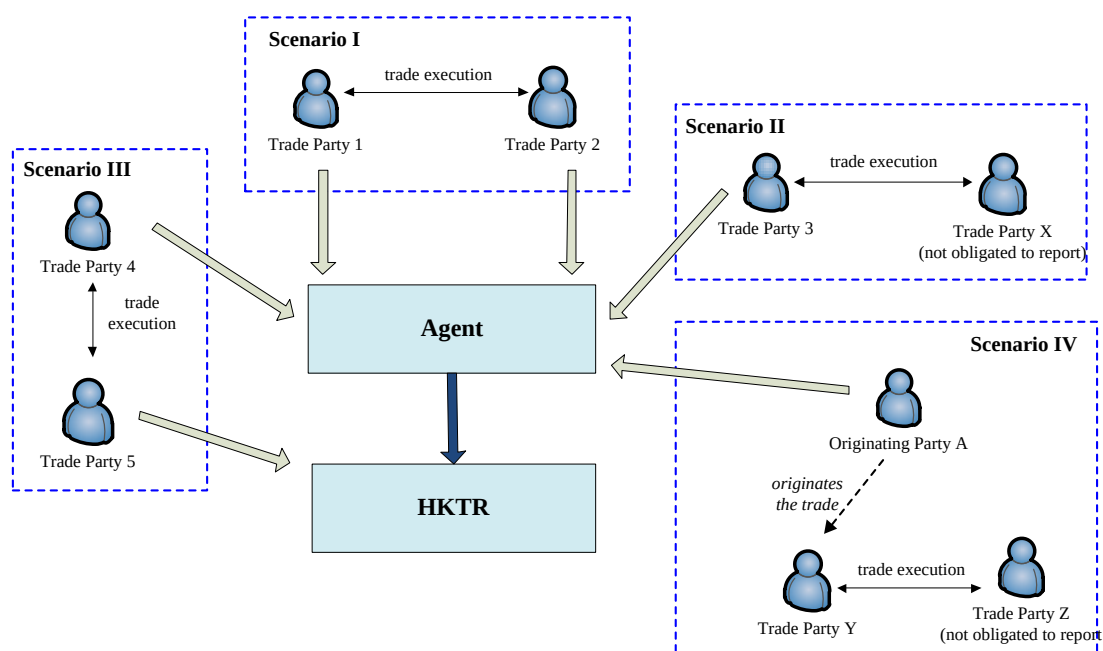
Reporting party could report trade by either submit directly (by the reporting party itself) or indirectly (through Appointed Agents).

Party who reports trade directly or indirectly must register as TR participant before using the reporting service provided by the HKTR. Party who reports trade indirectly through an agent should also follow the registration procedures to nominate the specified agent set out by the HKMA in the Reference Manual and can only submit trade on behalf after the registration is accomplished.

NOTE: It is important to inform the HKTR on any updates in party identifiers since any changes in party identifiers may lead to identification failure and rejection in trade reporting.

6.1 Agent Submission

The following diagram illustrates the different scenarios of the trade submitted into HKTR with agent involved:



In scenario I, both Trade Party 1 and 2 which are obligated to report, appointed agents to submit trades on their behalf. Two trade records regarding the same trade contract will be generated in the HKTR upon successful capturing.

In scenario II, only one of the counterparties Trade Party 3 is obligated to report and has appointed agents to submit trades on behalf. Since Trade Party X has no obligation to report the trade, only one trade record will be generated in the HKTR upon successful capturing.

In scenario III, both Trade party 4 and 5 which are obligated to report, have different submission methods. Trade Party 4 has appointed agent to submit on behalf whereas Trade Party 5 submits directly to HKTR by itself. Though the Reporting Parties make use of different submission channels, it is same as scenario I which two trade records will be generated in the HKTR upon successful capturing in regardless of the submission method.

In scenario IV, an originating party A, who has originated or executed trades for Trade Party Y, is obligated to report and has appointed agent to submit on behalf whereas Trade Party Z is not obligated to report. Similar to scenario II, only one trade record will be generated in the HKTR upon successful capturing.

6.2 Submission Channels

Agent may submit reporting trades on behalf of the reporting parties via the following reporting channels:

- (1) Internet, InterAct via SWIFTNet, FileAct via SWIFTNet or FTS via ICLNet (Ordinary Submission Channel) ; or
- (2) Dedicated Submission Channel agreed with the HKTR.

6.2.1 Ordinary Submission Channel

Reporting party has to recognize the availability and limitation when appointing an agent and the service leave it can provide under ordinary submission channel.

6.2.1.1 Basic Rules

Reporting Party (Trading Participant) should observe the following rules when appointing Agent(s).

- (a) A Trading Participant can assign more than one Agent per product subtype.
- (b) Each trade can only be accessed by one Agent throughout the trade life cycle.
- (c) An Agent can only access the trade which is initially launched (via “New Trade” or “Backloading” trade event) by itself. The Agent is not able to access a trade which is initially launched by the Trading Participant.

An Agent can access counterparty’s trade if the trade initially launched by itself is linked.

NOTE: “Suppress Uncertain” request is not applicable to Agent. By Referring to Section 8.3.4.1, “Suppress Uncertain” is a request used to suppress the occurrence of counterparty’s alleging trade in the report. Since counterparty’s trade cannot be initially launched in advance, this event therefore is not applicable to Agent.

- (d) A Trading Participant can access a trade event which is initially launched by its Agent.
- (e) Once an Agent relationship ends, the Agent can no longer access those trades which are initially launched by it.
- (f) To stop an Agent from further accessing the subsequent trade event of a particular trade without ending Agent relationship, the reporting party can manually quit the trade follow by a backloaded trade.
- (g) Reports will be delivered to Trading Participants instead of its Agents.
- (h) The HKTR segregates Agent assignment in reporting service and confirmation service. That is, for a Trading Participant who has subscribed both reporting and confirmation service, the Agent appointed merely in confirmation service cannot submit trade on behalf of the Trading Participant in reporting service.

6.2.1.2 Access Control Options

Trading Participant may appoint multiple agents to submit trade events and perform other trade-related functions on its behalf. The functions that can be performed by an agent for its client are configurable in the HKTR by the CO. There are four options available for the configuration of agent access rights:

Agent Access Control Option	Description
Trade Submission via FTS	Agent can submit trade event request file on behalf of its Trading Participant via FTS on HKICL Network.
Trade Submission via FileAct	Agent can submit trade event request file on behalf of its Trading Participant via FileAct on SWIFTNet.
Trade Submission via UI Upload	Agent can submit trade event request file on behalf of its Trading Participant via UI upload function.
UI Full Functions	Agent can access all UI functions to submit trade event request file or perform other trade-related functions on behalf of its Trading Participant.

Multiple options can be granted to the same agent to submit trade event request files. For example, if a Trading Participant assigns an agent to submit trade event request file on its behalf via both FTS and UI Upload, then the appointed agent can submit trade event request file through FTS and all UI channels.

6.2.2 Dedicated Channel

TR participant which has appointed agent to submit via dedicated channel can always access the trade initially launched by this agent.

TR participant can simultaneously appoint agents via ordinary submission channel and via dedicated channel respectively to report trades on behalf.

For the dedicated channel agent to submit post trade event in the middle of the trade life cycle which the trade is not initially launched by the agent itself, the HKTR supports either of these two ways, (i) Shifting the trade's submitting party by manual quitting the original trade follow by a backloading event as mentioned in Section 8.2.5 or (ii) Directly submit the post trade event of the trade.

For example, method (ii), a TR participant has respectively appointed an ordinary submission channel agent and a dedicated channel agent to submit trade on behalf. The ordinary submission channel agent initiated a trade at the very beginning, and after that the TR participant would like to make use of the dedicated channel agent to submit on behalf. According to method (ii), the dedicated channel agent can just simply submit a post trade event to the trade, and no quit action is required. However, it is advised that both submitting parties to closely communicate with each other to avoid submitting duplicate post trade events separately.

TR Participant which assigns agent to submit via dedicated channel has to communicate with its agent on the submitting requirement and recognize the limitations underlying.

7. REPORTING TRADES TO THE HKTR

7.1 Trade Event Capturing

Trade event request is placed in the trade event request file for event capturing. To save time and enhance reporting efficiency, submitting party can group the multiple event requests into one single file and submits to the HKTR instead of having a single event request per file with repetitive submissions.

The system will de-block the file and extract individual trade event request for validation. If validation on a trade event request fails, the HKTR will reject such request and the rejection reason will be provided in the response file generated to the Submitting Party. In addition, the subsequent trade event requests of the same trade will also be rejected and not be processed.

For the subsequent trade event requests in the file which are of different trade from the trade with failed trade event requests, the HKTR will continue to process those trade event requests in the file.

7.1.1 Event Ordering in Request File

Trade event request will be captured and processed firstly in preceding order. Submitting party should be cautioned of the event order if multiple subsequent trade event requests are placed in the same file. (Please note that the correlation reference of these subsequent event requests have to be the same in order for the system to signify that they are of the same trade and process in preceding order.)

NOTE: The HKTR does not support the submitting of an event which involves the changing of trade status of a trade (i.e. Terminated, Quitted or Withdrawn) and at the same time submitting another New Trade / Backloading event which carries the same trade reference(s) of that trade in the same file. This may lead to unexpected rejection even the trade events are in good form and submitted in correct order.

One of the example would be the submitting of trade events which involve the before and after clearing in the same file. If a submitting party ABC submits a New Trade event and a Termination event with original counterparty (Trade before clearing) together with another New Trade event with CCP as counterparty (Trade after Clearing) in the same file, such two trades may lead to unexpected rejection.

Another example would be the submitting of trade events which involve the withdrawn of an original trade and initiation of a New trade that carries the same trade reference(s) as the original trade does (by submitting backloading or new trade event) in the same file.

Therefore, submitting party should submit these two trades separately in two files with firstly the trade before clearing and afterwards the trade after clearing (To avoid rejection from Uniqueness of reference mentioned in Section 4.2.3).

7.2 File Format for Trade Submission

Each trade event request file may contain multiple trade event requests in either one of the following message formats:

- (i) Extensible Markup Language (“XML”)
- (ii) Comma Separated Value (“CSV”)

The file size, file format, file naming convention, file validation rules and handling of accepted/ rejected requests, etc. are stipulated in the AIDG. Users are reminded that the trade event request file should conform to the standards defined in AIDG. If the format of the trade event request file does not comply with the standards stipulated in AIDG, the whole request file may be rejected.

The HKTR supports multiple submissions of trade event request files per day in which the file name of trade event request files submitted by the same TR Participant must be unique across services (i.e. matching & confirmation service and reporting service).

7.2.1 Extensible Markup Language (“XML”)

The HKTR accepts the submission of trade event request file in XML format, which is developed based on Financial Products Markup Language (FpML) published by the International Swaps and Derivatives Association (ISDA), with minor customization or extension catering for evolving OTC Derivatives Regulators’ Forum (“ODRF”) requirements or other international reporting practice not included in the FpML standard.

7.2.2 Comma Separated Value (“CSV”)

To facilitate the reporting behaviour of various parties, a set of standardized Excel templates for different asset class with reference to the FpML standard are constructed for the generation of CSV request file. Reporting party can simply input the trade details in accordance with the fields and format requirements stated in the template. A CSV request file can be easily generated by clicking the “Generate CSV” button after the reporting of trade event.

Besides, reporting party can also generate the CSV request file directly by configuring its own internal system according to the requirement stated by the HKTR.

7.2.3 Fields requirement

For the submission of trade event request in either the format XML or CSV, the HKTR has set requirements for each fields which the reporting party should follow and adhere to when reporting trade.

Required Reporting Fields

There is a column named “Reporting Requirement” in each event template across asset classes in AIDG – Appendix C with possible values “R” or “O” which indicates whether the reporting party has to report such field in the trade event if applicable. Among these “R” fields, only part of them are system mandatory fields and will be rejected if they are not provided.

For this reason, successful trade event submission doesn’t imply that the trade event is reported and only means the system mandatory fields are minimally reported. Reporting party therefore is responsible to further verify if the applicable “R” fields are reported and has already stuck to the latest regulatory requirement.

Optional Reporting Fields

These fields are valid in the product scope required by the regulations but are up to reporting party’s discretion in providing. Once reported, they will be stored and displayed together with the required reporting fields in report generating and trade enquiring.

Unsupported Fields

These fields mainly occur in XML reporting and are not likely to appear in CSV reporting since the HKTR has already standardized the HKTR supported fields in the Excel template while XML reporting is relatively free styled that the fields within the FpML schema but out of HKTR reporting scope can still avoid being rejected.

Though the reporting of unsupported fields will not be rejected, they will be ignored and dropped off as if they have never been reported to the HKTR.

Reserved Fields

To cater for the ongoing future enhancement, reserved fields are added to each New Trade/ Amendment/ Backloading Excel template of CSV 2.1 & CSV 3.0 and also the valuation template CSV 2.2.

TR Participant is allowed to submit trade event and valuation request with values filled into these reserved fields. However, the TR system will neither perform field format validation nor display the field content in any UI screens or reports.

7.2.4 Multiple Message Format Versions

By keeping up with the international standard and market pace, the HKTR supports FpML v5.2, v5.5 and v5.7 for trade event reporting and conduct respective CSV v1.0, v2.0, v2.1, v2.2 (MTM Valuation Reporting) and v3.0 accordingly. (For FpML v5.5, it covers CSV v2.0, v2.1 and v2.2.)

CSV v2.1 supports some additional fields (eg. Trade correlation with UTI-TID, Place of Incorporation, Remarks 1, Remarks 2 and Known Amount related fields (only applicable to IRS products)) and Equity Dividend Swap whereas CSV v2.0 does not.

However, not all products supported in v5.5 (v2.0 & v2.1) are also applicable to v5.2 (v1.0), reporting party should take notice of the difference between and understand clearly on which version to be chosen. The diagram below illustrates the kinds of product supported per version.

Message Format	Version	Kinds of product supported
FpML	5.2	IR - Deliverable and Non-deliverable Floating vs Fixed Swap, Basis Swap and Overnight Index Swap FX - Non Deliverable Forward.
	5.5	All IR, FX and EQ products stated in Section 2.3 (Except IR Other, FX Other and EQ Other) MTM Valuation Reporting stated in Section 10
	5.7	All CD and CM products stated in Section 2.3 (Except CD Other and CM Other)
CSV	1.0	Same as FpML v5.2 above
	2.0	All IR, FX and EQ products except Equity Dividend Swap (Single Name, Single Index) stated in Section 2.3
	2.1	All IR, FX and EQ products stated in Section 2.3
	2.2	MTM Valuation Reporting stated in Section 10
	3.0	All CD and CM products stated in Section 2.3

As illustrated above, v5.5 (v2.0 & v2.1) supports the kinds of product in a larger extent than v5.2 (v1.0). If the reporting party somehow makes use of v5.2 (v1.0) to report the unsupported product subtype, all the trade events including administrative events will be rejected instead of ignored.

Though multiple versions are simultaneously supported for trade reporting per message format FpML and CSV, it is limited to the display under UI interface. There will be only one uniform view of trade event and trade details shown on UI screens for each asset class which are designed based on the fields and respective data format of FpML v5.5 (v2.1) and FpML v5.7 (v3.0). Take an example, for IR, the reporting of trade event in v5.2 (v1.0) will have the only v5.2 (v1.0) supported optional fields not displayed in the UI as they are not supported under v5.5 (v2.1) which the UI interface is based on.

For more details of CSV and FpML versions, please refer to AIDG.

Note:

For the format of A (B), e.g. v5.2 (v1.0), the version number outside the bracket refers to FpML version and the version number inside bracket refers to CSV version.

7.2.4.1 Common Supported Product Subtypes under Dual Format

For the product subtypes which are common supported in both v5.2 (v1.0) and v5.5 (v2.0 & v2.1), the main differences are that (i) some optional fields in v5.2 (v1.0) are no longer supported in v5.5 (v2.0 & v2.1) (e.g. stub related information and fixing related details etc.), (ii) the Early termination, Schedule and Cancellable related fields are only supported in v5.5 (v2.0 & v2.1).

For the product subtypes which are common supported in both v5.5 (v2.0) and v5.5 (v2.1), the main differences are that the Trade Correlation with UTI-TID, Place of Incorporation, Remarks 1, Remarks 2 and Known Amount related fields (only applicable to IRS products) are only supported in v5.5 (v2.1).

When reporting party doesn't follow on the product nature to be used under version or using more than one version throughout the reporting life cycle, the outcomes vary and are illustrated as below.

7.2.4.1.1 Out of Scope Reporting

By applying the unsupported field logic mentioned, the reporting of out of the scope fields which are within FpML schema but are not supported within the version will be ignored and dropped off.

Therefore, if a reporting party makes use of the v5.5 (v2.0 & v2.1) to report with optional fields (e.g. stub details) that are only supported in v5.2 (v1.0), those fields will not be recorded in trade since they are regarded as unsupported fields in v5.5 (v2.0 & v2.1) and being dropped off.

Likewise, if a reporting party makes use of v5.2 (v1.0) to report with other kinds of unsupported product natures (e.g. early termination and known amount etc.), the reporting of unsupported details will not be recorded and dropped off.

7.2.4.1.2 Multiple Version Reporting

The outcomes of unsupported fields per version reported on multiple version reporting vary with the trade event reported.

(a) Amendment Event

When multiple versions are reported within the trade life cycle, the trade record will be updated in accordance with the fields supported as per the version in the amendment event reported afterwards and all the corresponding unsupported fields will be overridden to blank.

For a trade creation event or previous event reported in v5.2 (v1.0) with the only v5.2 (v1.0) supported optional fields (e.g. stub details), the reporting of post trade event in v5.5 (v2.0 & v2.1) with other reporting product nature fields (e.g. Early Termination details and Known Amount details etc.) afterwards will update the trade record with early termination / known amount details with the stub details overridden to blank.

Similarly, if a trade creation event or previous event reported in v5.5 (v2.0 & v2.1) with other reporting product nature fields (e.g. Schedule details and Place of Incorporation details etc.), the subsequent reporting of post trade event in v5.2 (v1.0) with the only v5.2 (v1.0) supported optional fields (e.g. Stub related details) will update the trade record with stub related details and with schedule details / place of incorporation details overridden to blank.

(b) Termination Events & Administrative Events

As the full / partial termination event carries only corresponding termination fields (e.g. notional amount) and doesn't content with the optional fields and product nature fields comparing to the trade creation event and amendment event. Reporting with either v5.5 (v2.0 & v2.1) or v5.2 (v1.0) would have no impact on those version dependence fields and only the corresponding termination fields will be updated.

That is, for a reported trade which is contented with product nature fields, reporting with either v5.5 (v2.0 & v2.1) or v5.2 (v1.0) would have such fields retained with no change in value.

Same as termination events, the version dependence fields of the trade will be kept in regardless of the reporting version of the Administrative events (i.e. Withdrawal, Quit, Relink and Suppress Uncertain).

In other words, for a reported trade which is contented with only v5.5 (v2.0 & v2.1) supported optional fields, withdrawing this trade by reporting a v5.2 (1.0) withdrawn event would not blanked those fields and only the trade status will be updated.

7.2.4.2 UI Display Treatment

Though multiple versions are simultaneously supported for trade reporting per message format FpML and CSV, it is limited to the display under UI interface. There will be only one uniform view of trade event and trade details shown on UI screens for each asset class which are designed based on the fields and respective data format of FpML v5.5 (CSV v2.1) and FpML v5.7 (CSV v3.0). The web portal will always display the set of reporting fields applicable only to v5.5 (v2.1) and v5.7 (v3.0).

That is, as the web portal will always display the set of reporting fields applicable only to v5.5 (v2.1) and v5.7 (v3.0). The reporting of trade event in FpML v5.2 (CSV v1.0) will have the only v5.5 (v2.0 & v2.1) supported fields blanked in the UI whereas the only v5.2 (v1.0) supported optional fields not be displayed.

If reporting party would like to trace back the reporting details of the only v5.2 (v1.0) supported optional fields, it can print the trade event details as CSV file and exports the event level detail view based on the v5.2 (v1.0). The whole reporting details will be shown without version converting.

Following the display behaviour of the web portal, all the trade and trade event details on day end batch report will also have the single view based on v5.5 (v2.1).

7.3 Uppercase Conversion when Trade Capture

To facilitate the linking and reconciliation process, the values in some trade details are converted to uppercase characters during the trade capturing process.

The following fields are converted to uppercase characters during the trade capturing process.

Asset Class(s)	Base Product(s)	Field Block(s)	Field(s) that are transformed and processed in upper case characters by the system
All	All	All Blocks	Party ID
IR	IR Other	General Trade Details Block	Underlying Asset
		Bond Option Block	Bond Instrument ID
FX	NDF (CSV 1.0 / FpML 5.2)	Settlement Block	Primary Spot Rate Source - Rate Source Page
			Primary Spot Rate Source - Rate Source Page Heading
			Secondary Spot Rate Source - Rate Source Page
			Secondary Spot Rate Source - Rate Source Page Heading
	FX Other	General Trade Details Block	Underlying Asset
EQ	All exclude EQ Other	Single Underlyer Block	Underlying Asset - Instrument ID
	EQ Other	Underlyer Block	Underlying Asset - Leg 1 - Instrument ID
			Underlying Asset - Leg 2 - Instrument ID
CD	Single Name and CD Other	General Terms Block	Reference Entity - Entity ID
			Reference Entity - Entity Name
			Reference Obligation - Instrument ID
	Index Tranche, Index and CD Other		Index Reference Information - Index ID
CM	Option	Financial Option Block	Commodity - Base
			Commodity - Details
			Option Floating Strike Price Per Unit
			Commodity - Base
	Option and Forward	Forward Average Price Leg Block	Option Floating Strike Price Per Unit
			Commodity - Base
		Metal Physical Leg Block	Commodity - Details
	Swap	Floating Leg 1 Block	Metal Grade
			Commodity - Base
		Floating Leg 2 Block	Commodity - Details
			Commodity - Base
	CM Other	General Trade Details Block	Commodity - Base
			Commodity - Details
		Underlyer 1 Block	Grade(s)
		Underlyer 2 Block	Underlying Asset
			Commodity - Base

7.4 Response File and Capture Report

After the validations process, a response file and a capture report will be generated to the Submitting Party of each corresponding trade event request with error code and reject reason stated to indicate whether the event has successfully reported to the HKTR.

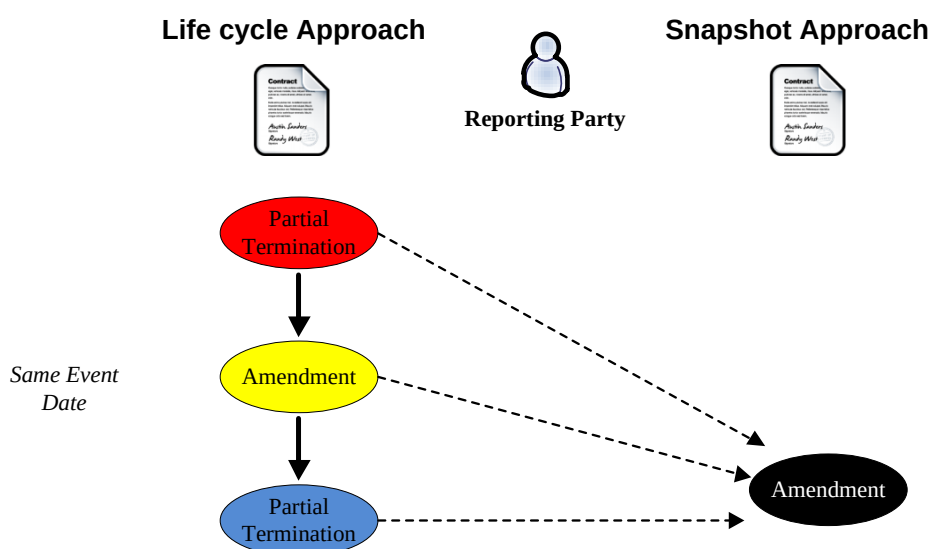
Similar to the trade event request file, the response file is formatted in either XML or CSV according to the file format of the trade event request file submitted. For the capture report, it carries the same content as the response file does but is in PDF format.

7.5 Reporting approach

The HKTR supports both the life-cycle approach and the snapshot approach for capturing and maintaining OTC derivatives transactions for reporting purposes. Except in the case of backloading an outstanding transaction to the HKTR, where the snapshot approach has to be adopted.

Under life-cycle approach, reporting party reports trade information on conducted trade events individually and sequentially, in chronological order, until the expiry or scheduled termination of the transaction.

Under snapshot approach, reporting party reports snapshots of the transaction in which each snapshot incorporates the effects of multiple trade events. The trade events covered by each snapshot, however, must take place on the same trade date or agreement date. Like trade events under the life-cycle approach, snapshots of a transaction should be reported to the HKTR one by one sequentially and, in chronological order.



7.6 Reporting of Novation Trade

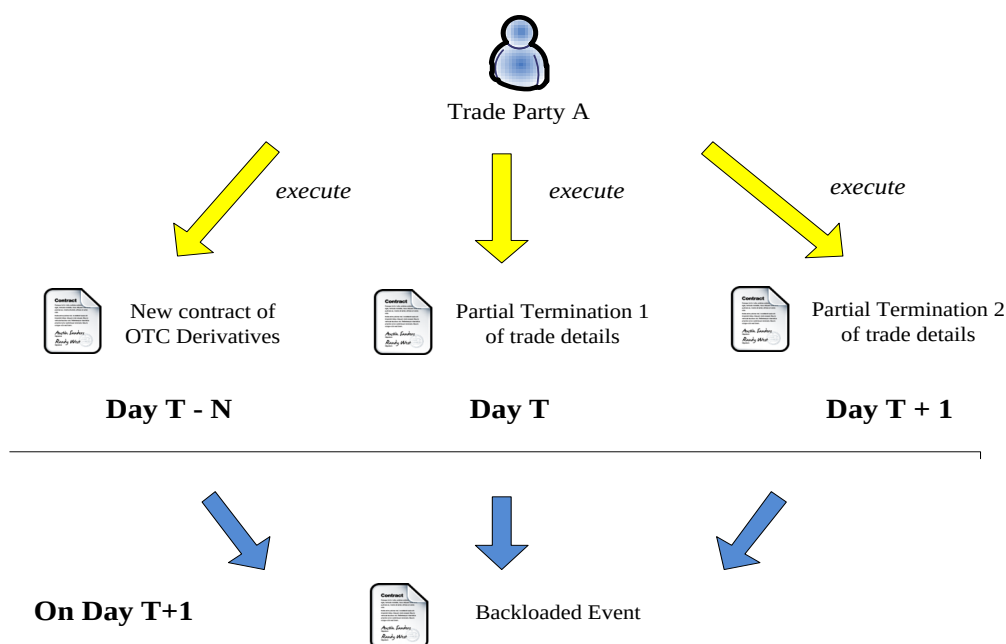
To report full business novation, reporting parties can opt to submit a “Full Termination” trade event or an “Amendment” trade event with corresponding fields per product zero on the original trade, followed by a “New Trade” trade event with the new step-in party.

To report partial business novation, reporting parties can opt to submit a “Partial Termination” trade event or an “Amendment” trade event with new notional amount on the original trade, followed by a “New Trade” trade event with the new step-in party.

7.7 Reporting of Backloading Trades

Trade backloading can be done by reporting a “Backloading” trade event which is the snapshot of the trade incorporating the cumulative effect of all preceding trade events conducted up to the backloading date. Such backloading date should be within the reporting obligation period

It is important to note that once a backloading trade event is reported, no post trade event (i.e. Amendment, Partial Termination and Full Termination) with an event date equal to the backloading date can be reported subsequently. Therefore, it is assumed that the backloaded trade snapshot has included all the trade information and is the latest image captured on the backloading date.



For example, in the above diagram, Trade Party A is subjected to reporting obligation and backloaded trade on Day T+1. The backloading position reported should include all the cumulative position happened on or before the backloading date (Day T+1, Day T, Day T-N).

If Trade Party A doesn't included the Partial Termination conducted on Day T+1 in the backloading event and has Day T+1 as the backloading date, such reporting of Termination 2 event will be rejected as the post trade event date is same as the backloading date.

7.8 Amendment on the Matured Trades

The trade status of the trade will automatically be updated to Matured after batch processing and housekeeping.

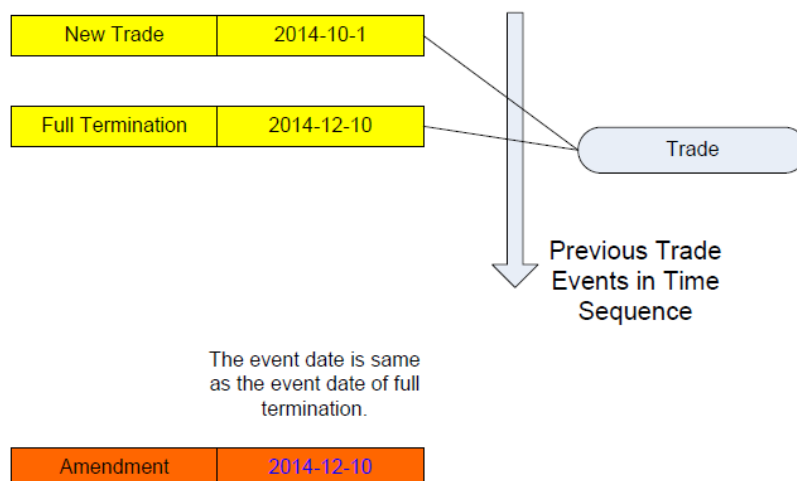
For Example: The maturity date of a trade is 5 May 2017. Then On 5 May 2017 end-of-day, the trade status of the trade will automatically be updated to Matured after batch processing and housekeeping, that is the trade will stay active throughout the day of 5 May 2017.

The event date of Amendment event can be earlier than or the same as the maturity date of matured trade.

7.9 Amendment on the Terminated Trades

To modify the trade details of a terminated trade, TR participant is only allowed to submit an amendment event with the event date same as the event date of full termination event. The amendment trade event reported should be with zero value in the terminated field for the corresponding products as mentioned in Section 3.5.4.

In general, the participants are allowed to modify the trade details, e.g. trade reference, through the amendment event. However, there is a checking to ensure the trade status is remaining unchanged (i.e. terminated).



7.10 Trade Attachment for Other Product

For the transaction that is reported under Other product, file attachment can be uploaded as a supplement to the transaction via UI portal. The maximum number of attachments can be uploaded per transaction is 40, with each attachment size not exceeding 1MB. The file attachment has to be under any one of the following file extension while the system will not validate the format of file.

File Extension	Description
.csv	Text file in comma-separated value format
.pdf	PDF binary file
.doc	MS Word document format
.tif	TIFF image binary file
.xml	Text file in XML file format

Both reporting party and its agent (who initiated the transaction) are allowed to perform trade attachment upload for that transaction. And if the transaction is linked, both counterparties of the transaction (including its agent) are allowed to view the attachment reported by the counterparty but they cannot upload new attachment or delete the existing attachment.

Late submission logic doesn't apply to the submission of attachment and whenever there is an attachment being uploaded or deleted, the action details will be logged and shown in the participant day end report "CTRD2507 – Participant Trade Attachment Activity Log Report" as an audit trail. For the report details, please refer to Appendix D.4.3.

Reporting party has to observe the latest regulatory requirement for the submission of attachment per transaction.

8. PROCESSING OF REPORTING TRADE

8.1 Validation of Trade Event Request

Once a trade event request is submitted to HKTR, it will undergo the following validations before it can be successfully captured and apply to the trade.

- Syntax and format checking (Please refer to AIDG for details)
 - Validate the trade event content to ensure integrity and consistency.
 - For XML request file, it will be checked against the XML schema; For CSV request file, it will be checked against the corresponding template definitions and enumeration values.
- Business validation rules (Please refer to AIDG for details)
 - Validate the trade event content to ensure minimum business standard is fulfilled with reference to the FpML standard and some TR proprietary rules.

TR proprietary rules are the validations which are tailor-made by HKTR in accordance to market practice and system mechanism for trade event reporting (e.g. rules like uniqueness of reference, trade event applicability and event date sequence etc.). Reporting party is highly advised to go through the validations rules stipulated in AIDG – Appendix D to avoid violating rules and ensure smooth reporting.

For the checking of syntax and format of a trade event request, in order to allow the submitting party to more easily identify the errors coexist, the system may return multiple error messages of a trade event request in one single response file depending on the types of syntax and format error encountered. This allows the submitting party to correct multiple errors at the same time and avoid being repetitively rejected by the system.

The maximum number of error messages returned per trade event request is limited to 20 and this feature applies also to valuation request file submission as well. However, not all FpML and CSV version support this feature and it is only supported for the trade event request submitted via FpML 5.5/ 5.7 and CSV 2.1/ 2.2 / 3.0.

8.2 Linking Process

When counterparties report trades to the HKTR, two individual trade records will be created for each reporting side. At day-end regular outage period, the HKTR will perform linking process if the trades are subject to linking by referring to the key linking fields to avoid duplication in analysis of trade positions.

8.2.1 Trade Linking Status

Trade records will be assigned with trade linking status unlinked / single sided once created based on the kinds of trade it is.

Unlinked trades (except trade status Matured and Quit) that are newly created during the day or not yet linked with any counterparty's trade are subject to the linking process. Once the trades are linked, they will be updated to linked and be skipped from the future linking processes.

8.2.1.1 Linked Trade

A trade that is successfully linked to counterparty's trade because there exists a reported trade on counterparty's side which have linking key fields found to be matched.

Reporting party can enquire counterparties' reported trade details via web portal once they are linked. More importantly, when calculating aggregate positions for linked trades, HKTR will consider them as one trade instance to accurately measure market as well as entity risk exposure.

8.2.1.2 Unlinked Trade

A trade that is not linked to counterparty's trade because (i) it is newly created and not yet conducted linking process or (ii) there is no existing reported trade on counterparty's side which has linking key fields found to be matched.

Unlinked trades (except quitted and matured) will be selected for batch linking in the next linking process until they are linked with counterparties' trades. Batch linking is performed based on the latest trade snapshots.

For example, Party A reported a new trade which was unlinked and matured. On the other hand, its counterparty also submitted the corresponding matured trade. Since these trades were unlinked matured trade, the HKTR will not perform linking process for these two trades even though they have matched linking sets. (Counterparties can together apply relink event to manually initiate linking process to link up matured trades.)

NOTE: Please note that though quitted trade is marked as unlinked, it behaves like a single sided trade and not be subjected to linking process.

8.2.1.3 Single Sided Trade

A trade is not linked to any trade and will not be considered for linking in future unless it is changed back to an unlinked trade by HKTR (refer to Section 8.2.5 for details). The trade is considered as single sided when any one of these criteria is met.

1. The trade is reported for another TR Trading Participant (subscribed to the reporting service).
2. The trade is reported for other TR entities¹ without originating relationship defined.
3. The trade is reported for a non-TR entity.
4. The identity of the counterparty is masked.
5. The counterparty of the trade is a non-TR entity.
6. The counterparty is a TR Trading Participant with reporting service subscribed but is currently not obligated to report. (Counterparty's trade is auto quitted by the system.)
7. The counterparty is other TR entities¹ without originating relationship defined.
8. The originating parties of both trade parties are the same.
9. The originating party of a trade party is also the trade counterparty.
10. The trade is reported by a Hong Kong person and the reporting party of the other side of the trade is a LC or locally incorporated AI.
11. The trade is reported by a LC or locally incorporated AI and the reporting party of the other side of the trade is a Hong Kong person.
12. The trade is deliberately relinked to no trade.
13. A withdrawn trade

NOTE:

1. Other TR Entities hereby means the trade party is either (i) a TR Business Entity, (ii) a Non-trading Participant Agent (Both confirmation and reporting services) or (iii) TR Participant with confirmation service only.

8.2.2 Key Fields for Linking

The HKTR compares linking key fields of two Reported Trades to identify trades that are referring to the same real life trade contract. Once the linking key fields are matched, two trades will be linked. Different sets of key fields are used for linking depending on the situations:

- (i) Trades with Unique Transaction Identifier – Unique Trade ID (UTI-TID) assigned

The key fields used to link up trades confirmed through UTI-TID are:

1. Product Taxonomy (Product Type & Product Subtype)
2. Trade Party 1
3. Trade Party 2
4. Unique Transaction Identifier – Unique Trade ID (UTI-TID)

- (ii) Trades with Unique Transaction Identifier (UTI) assigned

This set of key fields will only be used for linking when Set (i) above is not provided.

The key fields used to link up trades confirmed through UTI are:

1. Product Taxonomy (Product Type & Product Subtype)
2. Trade Party 1
3. Trade Party 2
4. Unique Transaction Identifier (UTI)

- (iii) Trades confirmed through Confirmation Platform (CP)

This set of key fields will only be used for linking when Set (i) and (ii) above is not provided.

The key fields used to link up trades confirmed through CPs are:

1. Product Taxonomy (Product Type & Product Subtype)
2. Trade Party 1
3. Trade Party 2
4. CP ID
5. CP Trade Reference (i.e. the trade reference assigned by CP)

- (iv) Trades bilaterally confirmed with bilaterally agreed identifier

This set of key fields will only be used for linking when Sets (i), (ii) and (iii) above are not provided.

For trades bilaterally confirmed between the two trade parties instead of confirming through CPs, CP trade reference will not be available. It is

presumed that the reporting parties would mutually agree upon an identifier and input it in the “Bilateral Comments” field. Under this situation, the following key fields are used in the linking process:

1. Product Taxonomy (Product Type & Product Subtype)
2. Trade Party 1
3. Trade Party 2
4. Bilateral Comments

(v) Trades bilaterally confirmed without bilaterally agreed identifier

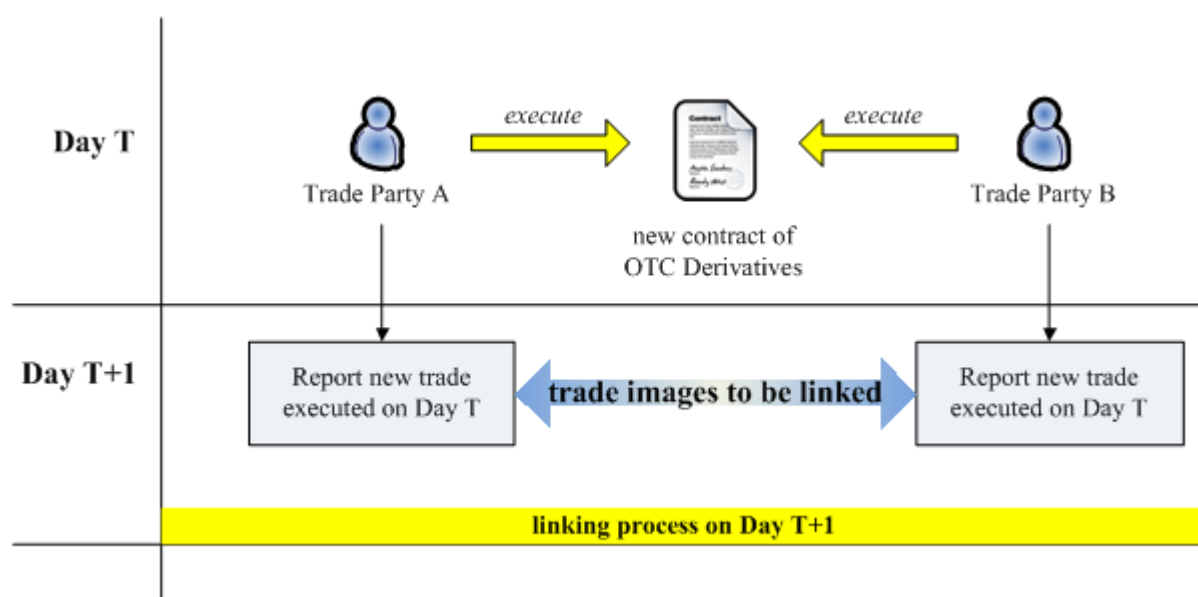
When Sets (i), (ii), (iii) and (iv) above are not provided, all Linking / Matching Fields will be used in the linking process just like trade reconciliation.

“Linking / Matching Fields” are reporting fields used for linking and reconciliation. The HKTR does not perform full reconciliation on fields inputted and some tolerance level is provided, please refer to the matching requirement stated in Section 8.3.2.1. Besides, they are used for the determination of whether a reported trade is subject to late submission checking (refer to Section 8.4). Please refer to AIDG – Appendix C for more information about Linking / Matching Fields.

If multiple trades with same linking set appear under the reporting party, the system will randomly link up those trades with counterparty’s ones. Reporting party has to observe if those trades are correctly linked up as expected and perform relink to manually pair up if necessary, please refer to Section 8.2.4 for details.

8.2.3 Linking Mechanism

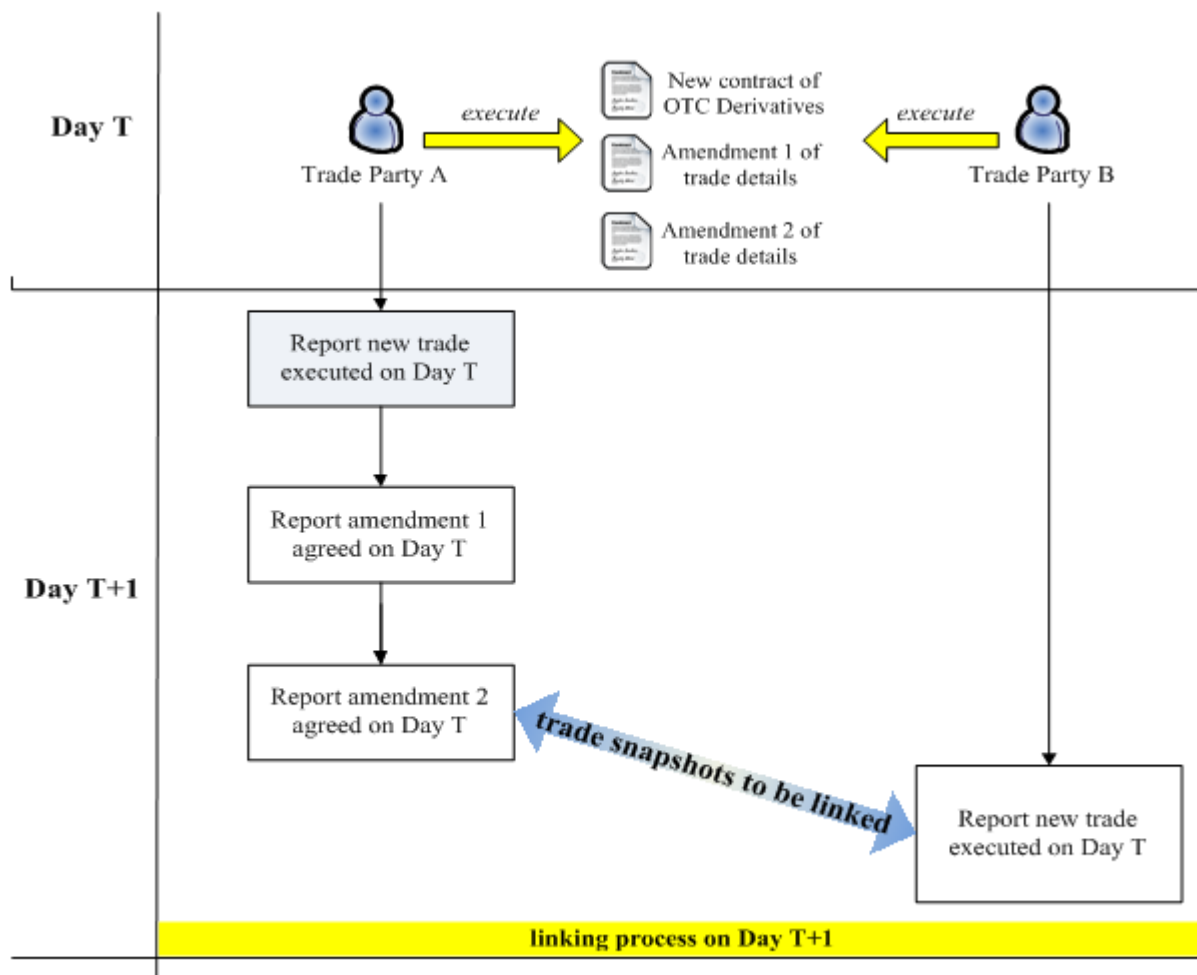
In day-end batch processing, the HKTR will perform linking between unlinked trades (except quitted and matured trades) based on the latest trade snapshots.



In the above diagram, the two trade parties which are both obligated to report, executed a new trade on Day T and both of them reported the “New Trade” trade events to the HKTR on Day T+1. Two trades stay unlinked until the day-end batch process. Once the linking key fields of the trade snapshots are matched, the two trades will be successfully linked. Otherwise, both trades will be unlinked until the linking key fields are matched (Please refer to the latest regulatory requirement for the trade correction approach).

8.2.3.1 Linking Trade with Different Trade Information Submission Approach

HKTR selects latest trade snapshots, regardless of reporting approaches, for linking, as illustrated in the example below:



In the above diagram, the two trade parties which are both obligated to report, execute a new trade and immediately agree upon amendments 1 and 2 of trade contract on Day T. Trade Party A adopts life cycle approach and reports all the trade events on Day T, Trade Party B adopts snapshot approach and reports only one “New Trade” trade event containing all the changes on Day T.

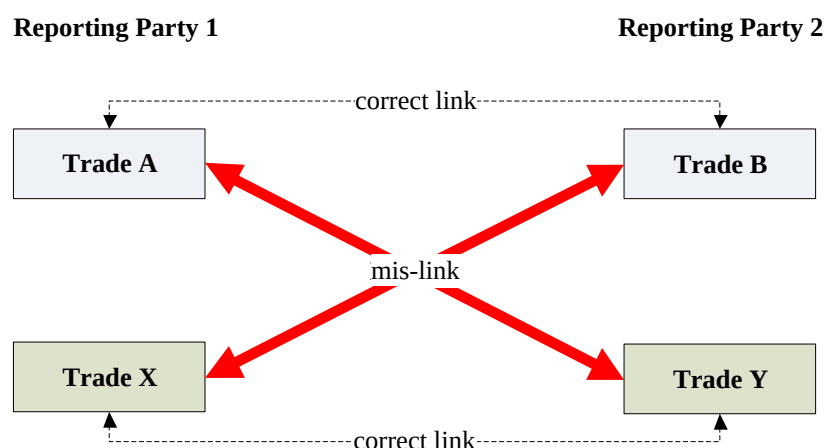
Under the linking process conducted on day end T+1, HKTR will link up the latest trade snapshots of Party A and Party B.

For backloaded trade, the linking process is the same as New Trade event which the HKTR compares the linking key fields of the both the latest trade snapshots.

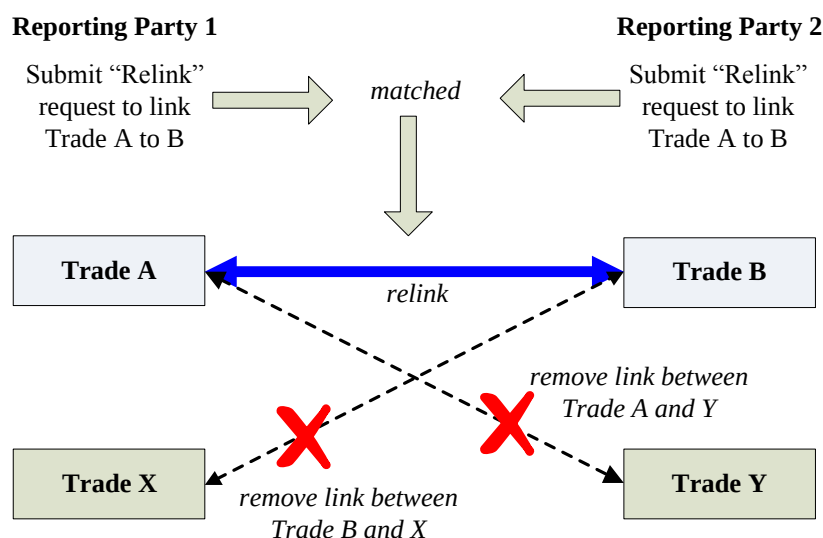
8.2.4 Mis-link and Resolution

8.2.4.1 Mis-link of Two Trades

When all Linking / Matching Fields are used for linking (i.e. scenario (v) in Section 8.2.2), there may be more than one trade eligible for linking with the trade under consideration and HKTR selects one of those eligible trade to complete the linking process. In that case, mis-link may occur because the trade selected by HKTR may be related to another trade contract.



To resolve the issue, reporting party of both sides should submit a “Relink” request to the HKTR and bilaterally agree with each other on the input sequence of the field "Relink From" and "Relink To". Input sequence is important as different input sequence will arise event unmatched and lead to unsuccessful matching process on the “Relink” request. Please refer to the descriptions of these two fields in AIDG Relink Template for more details.



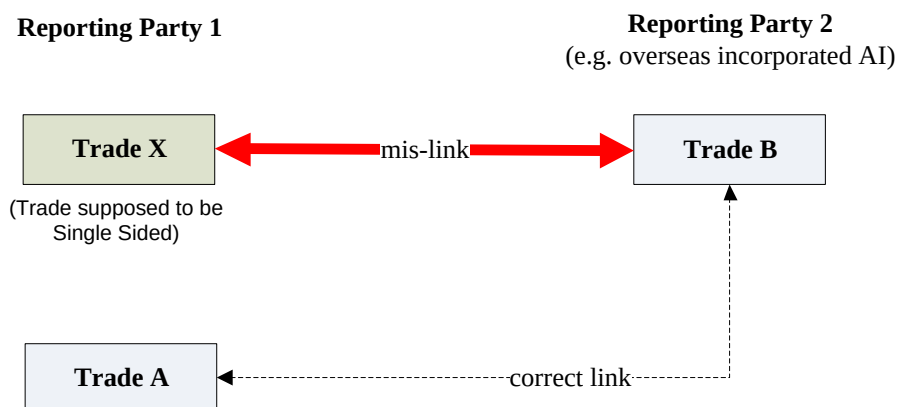
If the matching is successful and the key fields of the two trades match with each other, the relink process is valid. The original links are removed and the trades specified in the “Relink” request are linked immediately (i.e. Trade A and B in our example)(Relink initiated request will be conducted at real time right after the relink request is submitted and matched successfully and no need to wait till day end processing.) The link statuses of the remaining trades (i.e. Trade X and Y) are changed to “unlinked” immediately and will perform linking process again under day end linking process.

Furthermore, the unlinked Trade X and Y may not be linked up during the day end linking process if there exists another trade which have the same set of Linking / Matching Fields in comparison with their latest reporting snapshots. Mis-link will therefore happen again.

To ensure precise linking and resolve this problem, parties can make use of key set (iv) mentioned in Section 8.2.2 by bilaterally agreeing an identifier in both trades. The HKTR will use the identifier input in the “Bilateral Comments” field (and other fields in the key set) instead of Linking / Matching Fields to conduct the linking process.

8.2.4.2 Mis-link of Trade which is supposed to be Single Sided to Another Trade

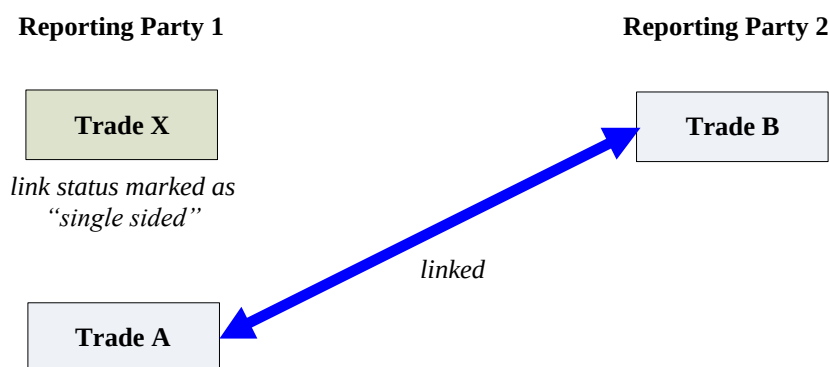
When a trade that is supposed to be single sided is linked with another trade record, reporting party can submit a “Relink” request to remove the link by relinking the trade to no trades.



In this example, Reporting Party 2 does not need to report the corresponding trade facing trade X, thus Trade X is supposed to be single sided. However, Trade B which is supposed to be linked with trade A has mis-linked with Trade X since all of the three trades carry the same linking sets (System randomly links up trades with same linking sets). Therefore, to fix the mis-link, a “Relink” request can be conducted by using the “relink to single sided” function.

Such function allows Reporting Party 1 to change the link status of Trade X from unlinked to single sided. The limitation of this function is that it can only be conducted when the counterparty reporting party is an overseas incorporated AI. In this case, both reporting parties (i.e. Reporting Party 1 and Reporting Party 2) are required to submit “Relink” request to relink Trade X to “null”.

The “Relink” requests will go through the matching process. If the matching is successful, the original link is removed and the link status of the Trade X specified in the “Relink” request is updated to “single sided” immediately upon request. For the two unlinked Trade A and Trade B, they will link with each other automatically during the linking process conducted at day end.



NOTE: Once a trade is changed to single sided, it will not conduct end-of-day linking process unless another “Relink” request is conducted to link it up with another trade.

The breaking of linkage can also be done by directly relink Trade A to Trade B. The main difference between this approach and the above one is that Trade X will be unlinked instead of single sided and subject to further linking process, the unlinked trade alert will keep appearing in the Participant Uncertain Unlinked report of Reporting Party 2. Therefore, two more steps have to be carried out to remove the alleging by (i) suppress the trade and (ii) conduct relink of Trade X to null.

8.2.5 Change of Link Status by System

Trade link status may vary across the life cycle of the trade. Reporting party can enquire the latest trade link status through UI. Similarly, the previous trade link status and its changes can be enquired through Trade History of UI. For details of Trade History function, please refer to Section 15.1.4.

In the following scenarios, system updates the link status of a single sided trade to “unlinked” / “linked” or vice versa. Once the trade is changed to unlinked, it is subjected to day end linking and reconciliation process:

(a) Counterparty enters into reporting with reporting obligation

A reporting party reported the trade Party ID of its counterparty with one of these codes: LEI, SWIFT BIC, CICR and BRN¹. When the counterparty which is previously a non-TR entity enters into reporting with reporting obligation, system will automatically map its Party ID to the newly assigned TR Entity ID and change the link status of those trades using the mentioned codes from "single sided" to “unlinked”.

Similar to the case above, for the reported Party ID of a counterparty which is a user defined code or masked Party ID, system will NOT automatically map it to the newly assigned TR Entity ID and update the link status to unlinked. Such mapping and update of link status will only be conducted when the user defined code or masked Party ID is updated to one of the mapped code through an Amendment event or bulk change function. Please refer to Section 9.2 for details.

If the counterparty enters into reporting service without reporting obligation (e.g. Non-trading Participant Agent), the trade will remain single sided.

Note:

1. For the valid counterparty type of codes to be reported, please refer to latest Reference Manual and regulatory requirements for details.

(b) Assigning Originating Party relationship

If an originating party has reporting obligation and reports an originated trade without originating relationship, the trade will be single sided. Once an originating relationship is assigned and effective between the trade party and the originating party, the link status of the previously reported trade will be changed from “single sided” to “unlinked”.

(c) Removing Originating Party relationship

Opposite to scenario (c), the link status of the trade will revert to “single sided” from “unlinked” after the originating relationship ends.

(d) Counterparty ends its reporting obligation

Auto Quitted

When the reporting obligation period of the counterparty comes to an end, the trade link status of all its outstanding trade will be changed from unlinked to single sided and would not subject to linking process.

On the other hand, in counterparty's perspective, all its active trades will be auto-quitted by the HKTR during day end processing with the link status remained as "Unlinked". Different to the mechanism mentioned before, though the link status is marked "Unlinked", no linking process will be conducted and actually it will behave like a single sided trade.

The above transformation in link status will not affect the previously reported trade events and the records will still be counted as trades with valid reporting.

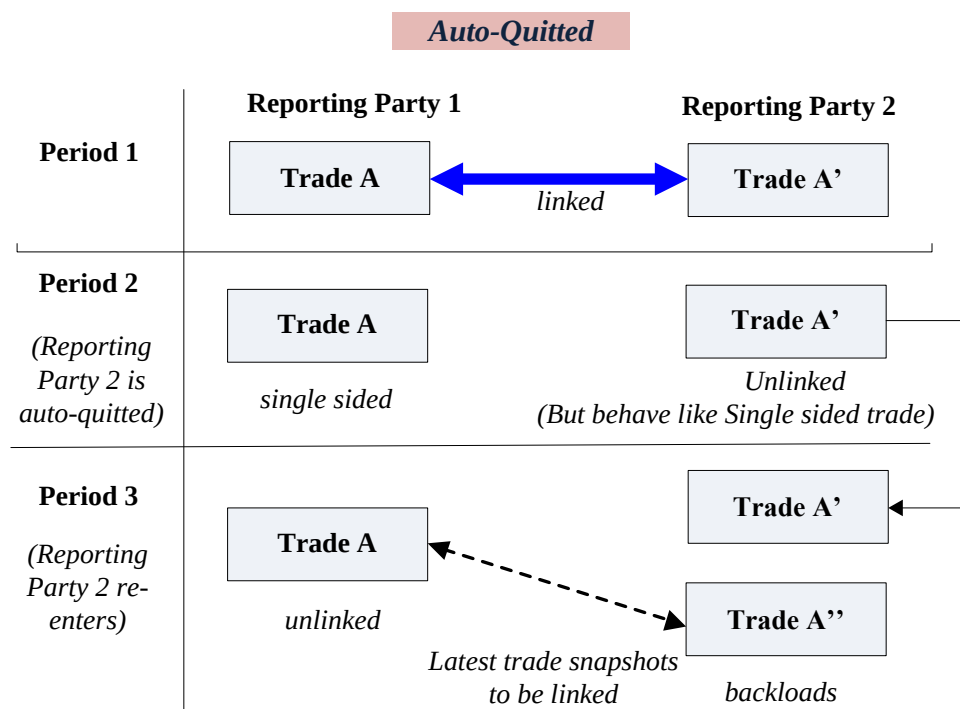
NOTE: Reporting party which re-enters into reporting obligation has to comply with the reporting requirement stated by regulators on the backloading timeline as well as the backloading position.

(e) Counterparty re-enters into reporting

When counterparty re-enters into reporting due to the new setup of obligation period, reporting party's trade will re-open for linking and its link status will be changed from "single sided" to "unlinked". Linking will be performed when counterparty backloads the corresponding trade afterwards.

For the auto-quitted trade that was reported by the counterparty previously, no linking process will be performed between but all the reported trade events correlating to the quitted trade will still act as valid reporting.

The following example explains re-entering after auto-quit.



At Period 1, both Reporting Party 1 and Reporting Party 2 report Trade A and Trade A' respectively. They are linked to each other after linking process.

At Period 2, Reporting Party 2 is auto-quitted by the HKTR during day-end processing due to ends of reporting obligation period. The trade link status of Trade A will then change from “linked” to “single sided” with the linked trade reference be removed in web portal.

On the other hand, the trade status of Trade A' becomes Quitted and trade link status will be changed to “unlinked”. Though it is displayed as unlinked, it behaves differently from the unlink mechanism mentioned before in which no linking process will be conducted and acts like a single sided trade.

At Period 3, Reporting Party 2 re-enters into reporting again as its new reporting obligation period takes effective. The trade link status of Trade A will then reopen from “single sided” to “unlinked”. Reporting Party 2 backloads Trade A'' and linking process with Trade A will be conducted between their latest trade snapshots.

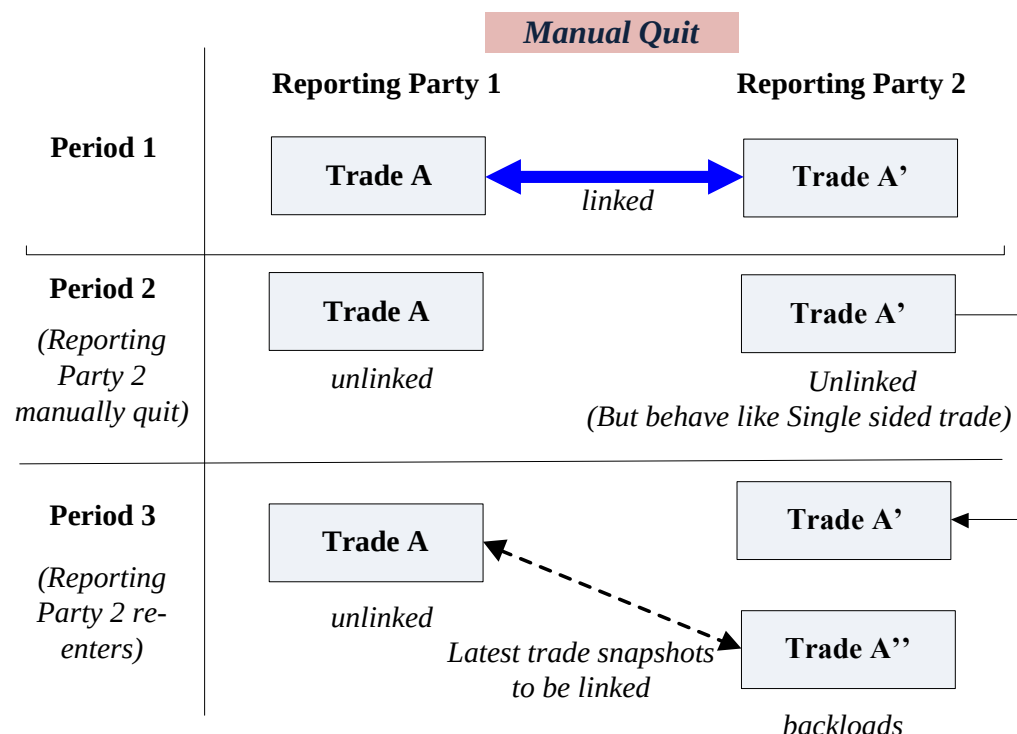
Manual Quitted

The HKTR defines the trade which is quitted by the submission of Quit trade event as manual quitted. Unlike Auto Quitted, all the trade events reported as of the quit day correlating to the manual quitted trade will not be counted as valid and only those trade events reported before will be regarded as valid.

Reporting party therefore to ensure the completeness of life cycle reporting, has to report a backloading event with position as of the quit day with reporting timeline following the general reporting **T+N** time frame mentioned in Section 8.4.2 where T is the event date of quit event.

NOTE: Reporting party when applying manual quitted for the switching of agent or other legitimate reasons has to notify the HKTR the involved trade population(s) and corresponding quit date(s) via official mail in advance.

Besides, manual quit does not involve the changing of trade linking status of the non-quitted party. Please refer to the below example for details.



At Period 1, both Reporting Party 1 and Reporting Party 2 reported Trade A and Trade A' respectively. They were linked to each other after linking process.

At Period 2, Reporting Party 2 manually quitted Trade A' because of the assignation of new Agent for subsequent trade reporting and the trade status of Trade A' became "Quit" immediately. All of the reported trade events correlating with this trade as of the quit day will not be counted.

In addition, different from the auto-quitte case mentioned before, the link status of Trade A in Reporting Party 1 side will be changed from "linked" to "unlinked" instead of "linked" to "single sided". In Reporting Party 2 side, similar to auto-quitte one, the link status will be "unlinked" but act like a single sided trade.

At Period 3, after the assignation of new agent, as all of the reported trade events correlating with this trade as of the quit day will not be counted, the appointed agent therefore have to submit a backload event within T+N reporting timeframe with the trade snapshot of Trade A'' as of the quit date. Trade A will once again be linked if the linking key fields of the latest trade snapshots with Trade A'' can be matched.

All the transformation of link status for auto-quitte and manual quit trades throughout Period 1, 2 and 3 can be enquired through trade history. The previous trade link status will be kept and not be affected by the current trade link status.

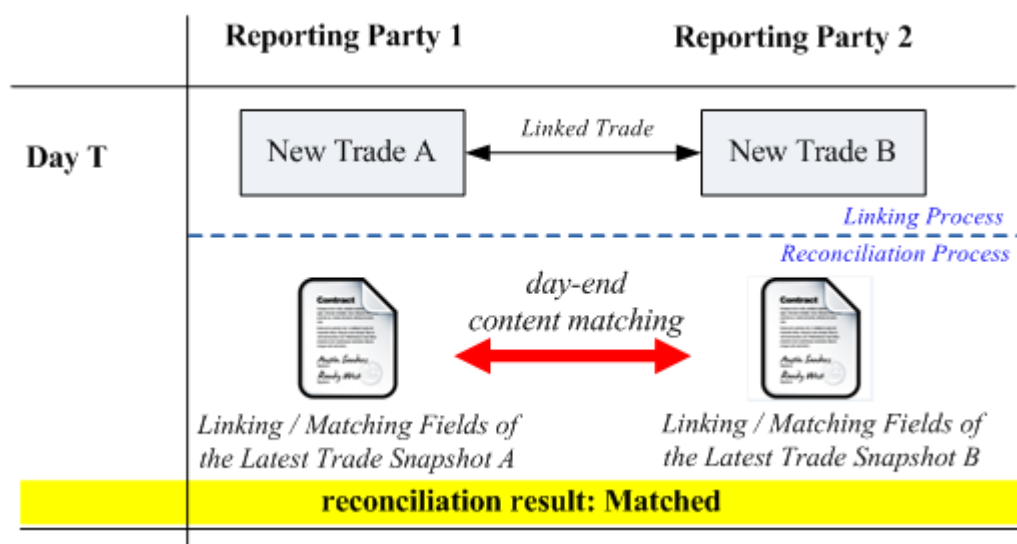
8.3 Reconciliation Process

Reconciliation is performed daily after the linking process to (i) compare the Linking / Matching Fields of latest snapshots of the linked trades (Reconciliation of Linked Trades) and (ii) distribute the unlinked trades to corresponding reports (Reconciliation of unlinked Trades).

The reconciliation result will be shown in the Reconciliation Discrepancy report and Uncertain Unlink Report (refer to Appendix D.4.6 and D.4.7).

8.3.1 Reconciliation of Linked Trades

The HKTR triggers the reconciliation of the latest snapshots of a linked trade when (i) there involves update on trade link status or (ii) the Linking / Matching Fields per product subtype of the last trade snapshot are updated by either one of the reporting parties. The HKTR will then perform reconciliation process by matching the Linking / Matching Fields of the pair of latest trade snapshots. If the Linking / Matching Fields of the two snapshots match, the reconciliation result is “Matched”. The example below illustrates this scenario.

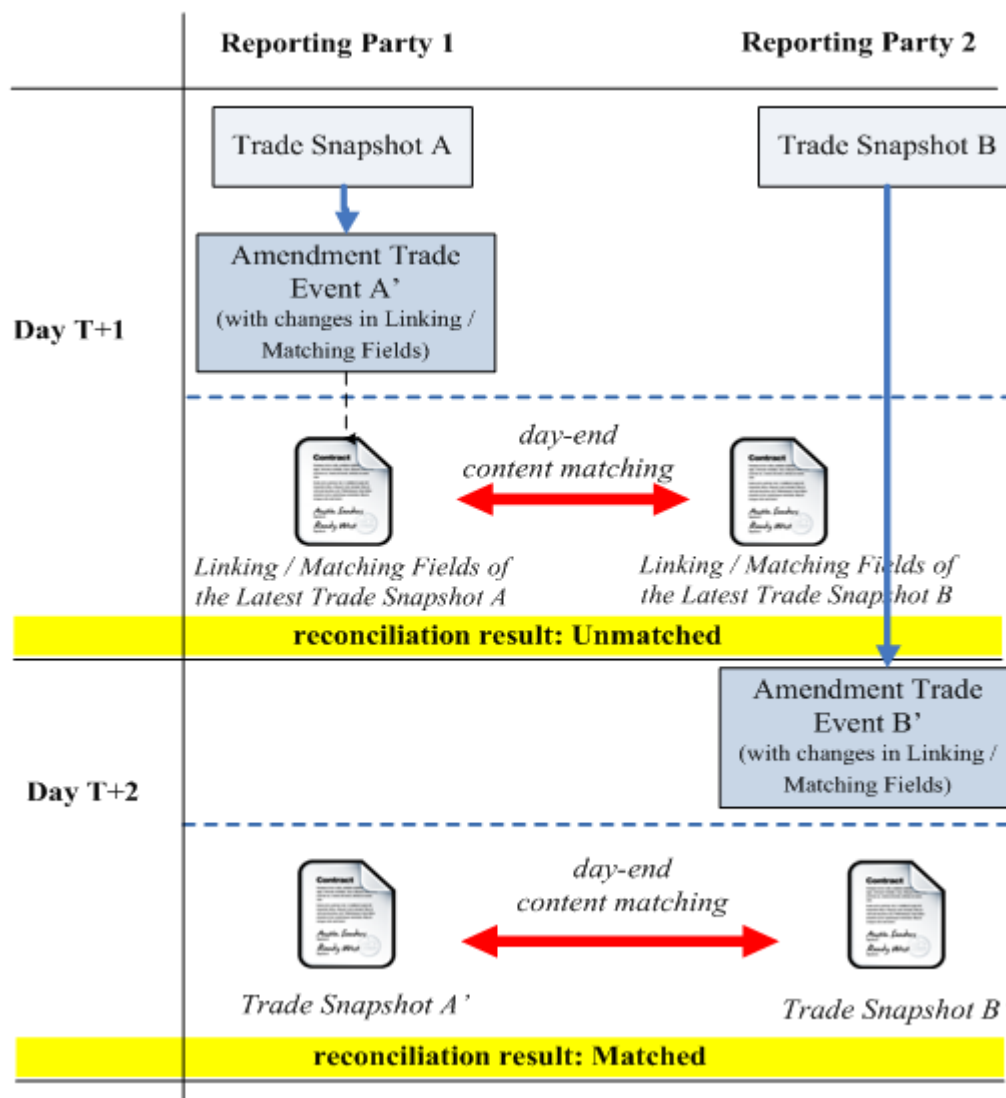


In this example, both reporting reported “New Trade” and linked on Day T. The Linking / Matching Fields of the two trade snapshots afterwards conducted matching process.

Once they are matched, the reconciliation result will show “Matched”. When the trade snapshot pairs under reconciliation cannot be matched, system will create “Unmatched” alert to corresponding reporting parties in the Participant Reconciliation Discrepancy Reports.

8.3.2 Reporting of Linking / Matching Fields

Continued from the above example, on Day T+1, Reporting Party 1 reported an “Amendment” trade event with change on Linking / Matching Fields while Reporting Party 2 did not.



The updated on Trade Snapshot A' will trigger reconciliation process and the difference in Linking / Matching Fields led to the change of reconciliation result from "Matched" to "Unmatched". In view of the unmatched trade in the Reconciliation Discrepancy report, Trade Party 2 reported trade event B' on Day T+2 and updated the trade snapshot to B'. The Linking / Matching Fields of the two trade snapshots matched and the reconciliation result became “Matched” again.

8.3.2.1 Matching of Linking / Matching Fields

Different Linking / Matching fields possess different reconciliation treatment which reporting party have to recognize clearly on the respective mechanism underlying in order to have the reported trade event adequately matched. All the below reconciliation treatment applies only to non Other products only otherwise specified.

8.3.2.1.1 Matching with Tolerant Limit

All Linking / Matching fields are stated with format and field length requirement in which any input beyond the specified format and field length will be rejected by the syntax validations.

To provide some tolerance level on field reconciliation, not all the Linking / Matching fields conducts the exact matching on the entire field input. The fields with matching tolerant limit are categorized per asset class and listed below.

Asset Class	Fields with tolerant limit (rounding down to integer) for Linking and Matching
Interest Rate Swap	Notional Amount(s)
	Outstanding Notional Amount
Foreign exchange	Exchanged Currency 1/2 Payment Amount(s)
	Put Notional
	Call Notional
Equity	Interest Leg Notional
	Deal Notional Amount
	Variance Amount
	Notional Amount
Credit	Notional Amount
Commodity	Fixed Leg Total Notional Quantity
	Floating Leg(s) Total Notional Quantity
	Coal Delivery Quantity Total Physical Quantity
	Gas Delivery Quantity Total Physical Quantity
	Oil Delivery Quantity Total Physical Quantity
	Electricity Delivery Quantity Total Physical Quantity
	Option Total Notional Quantity
	Strike Price Per Unit Amount
	Bullion Physical Total Physical Quantity
	Metal Physical Total Physical Quantity

Asset Classes	Fields with tolerant limit (rounding down to 4 decimal places) for Linking and Matching
Interest Rate Swap	Fixed Rate
	Floating Rate Spread
	Cap Rate
	Floor Rate
Foreign exchange	Strike Price
	Exchange Rate
Equity	Fixed Rate
	Floating Rate Spread
	Strike Price
	Volatility Strike Price
	Variance Strike Price
	Initial Price
	Option Entitlement
	Number of Options
	Open Unit
	Period Fixed Strike
Credit	Fixed Rate (per annum)

8.3.2.1.2 Matching of Party Fields

A party is identified by the party fields Party ID Type, Party ID and Party Name which some of them are Linking / Matching fields. Among these fields, only Party ID Type and ID are subjected to reconciliation.

To facilitate reconciliation, if a party reported is a TR Entity, the Party ID Type and Party ID will be mapped to a TR Entity ID if a reporting party reported an identifying code (except User Defined Code and Masked Party ID) other than TR Entity ID. The mapped TR Entity ID instead of the original reported code will then be used for reconciliation.

Please note that matching of party fields applies to all products including other products as well across all asset classes.

8.3.2.1.3 Matching of IRS Schedule

Schedules including step date and step value for Interest Rate Derivatives (i.e. Notional Schedule, Fixed Rate Schedule, Floating Rate Multiplier Schedule, Spread Schedule, Cap Rate Schedule, Floor Rate Schedule) are reconciled with field existence. That is, as long as both reporting sides have the schedule fields presented, the fields will still be considered as matched even though the values reported are not matched.

8.3.2.1.4 Matching of Bermuda Exercise Dates for Swaptions

For the Linking / Matching date field with multiple occurrences (i.e. Bermuda Exercise Dates of Swaptions), a specific logic applies that if there are equal to or more than 25 unadjusted dates reported, the HKTR will firstly reconciled the exact number of dates reported and afterwards perform reconciliation only on the exact values of the last 25 unadjusted dates whereas if less than 25 unadjusted dates are reported, all the adjusted dates will be reconciled.

As reconciliation is performed on date by date basis, the reporting order of multiple dates are especially important and should be inputted in chronological order since HKTR will just base on with the exact date order entered by the reporting party and no sorting will be performed internally.

8.3.2.1.5 Matching of Floating Rate Tenor

Not all floating leg involved IRS products require the matching of Floating Rate Tenor field. Under Overnight Index Swap and Swaption, this field will not be subjected to reconciliation process even they are inputted.

8.3.2.1.6 Matching of Buyer and Seller for Equity Derivatives

Only the ID Type & ID of Buyer and Seller Fields under Equity Option (Price Return Basic Performance) will conduct reconciliation and it does not apply to Equity Swap (Price Return Basic Performance) even inputted.

8.3.2.1.7 Matching of Underlying Assets Type & ID for Equity Derivatives

The same underlying asset of the equity derivative can be identified by different underlying asset IDs of different underlying asset ID types. However, the HKTR does not maintain the correlation information among different underlying asset IDs of different underlying asset ID types.

In other words, the underlying assets of a pair of trades are considered to be matched only if both trades use the same underlying asset ID type and underlying asset ID. The HKTR will compare underlying asset IDs in a case insensitive manner.

For example, Reuters Instrument Code (RIC) 0005.HK and International Securities Identification Number (ISIN) GB0005405286 refer to the same stock. Consider the following cases:

- a) If both trade parties A and B use underlying asset ID type ISIN and underlying asset ID GB0005405286, the underlying asset of the trades are considered to be matched.
- b) If both parties use underlying asset ID type RIC and trade party A inputs 0005.HK while trade party B inputs 0005.hk, both underlying assets are considered to be matched.
- c) If trade party A uses underlying asset ID type ISIN and underlying asset ID GB0005405286; and trade party B use underlying asset ID type RIC and underlying asset ID 0005.HK, the underlying assets of the trades are considered to be unmatched.

To summarize, the HKTR system will NOT be able to link two trades under the following condition(s):

- The same underlies in two trades are identified by different underlying asset ID types.

Therefore, in order to reconcile successfully, trade parties have to align the types of underlying asset ID to be reported before reporting trades.

8.3.2.1.8 Matching of Underlying Assets Open Unit for Dividend Swap

Though the field Underlying Asset Open Unit is applicable to different product types like Equity Swap, Equity Option, etc. However, reconciliation will only be performed for Dividend Swap and no reconciliation process will be performed for the other products.

8.3.2.1.9 Matching of Dividend Period for Dividend Swap

For Dividend Period under Dividend Swap, reconciliation is performed on the values and element positions of the value lists “Period Start Date”, “Period End Date” and “Period Fixed Strike”. A specific logic applies that if the number of elements of the above value lists is more than 20, the HKTR will reconciled only the first 10 elements and afterwards perform reconciliation only on the last 10 elements of the list whereas if equal to or less than 20 elements of the lists are reported, all the elements will be reconciled.

8.3.2.1.10 Matching of Period Type Fields

For period type fields (eg. “Floating Rate Tenor” under Interest Rate Derivative, “Designated Maturity Period” under Equity Derivative, “Payment Frequency” under Credit Derivative), the HKTR will not compare the wording but compare the actual value of duration. For example, 3D and 3D are considered as same values, 7D and 1W are considered as same values and 12M and 1Y are considered as same values. However, 7D and 2W are considered as different values and 1M and 4W are considered as different values.

8.3.2.1.11 Matching of OTC Derivatives Product Taxonomy (Other Products)

For the field OTC Derivatives Product Taxonomy under Other products across all asset classes, it is a field which is solely used for matching only. That is, it will not be treated as a linking field when the linking key set (i), (ii), (iii) or (iv) mentioned in section 8.2.2 is not provided and the system will not make use of this field to link up trades.

Despite its non-linking features, this field will still be regarded as Linking / Matching fields and subject to late reporting determination as described in Section 8.4.1.

The field across all different asset classes under Other Products are listed as follows:

Product Taxonomy	Non-Linking Field for Matching
InterestRate:Other	OTC Derivatives Product Taxonomy
ForeignExchange:Other	OTC Derivatives Product Taxonomy
Equity:Other	OTC Derivatives Product Taxonomy
Credit:Other	OTC Derivatives Product Taxonomy
Commodity:Other	OTC Derivatives Product Taxonomy

8.3.2.1.12 Matching of Reference Entity for Credit Derivative

There are reconciliation dependencies between the subfields Reference Entity ID Type, Entity ID and Entity Name under Reference Entity. Reference Entity Name will be used for reconciliation in a case insensitive manner only when Reference Entity ID and Name are not specified and will not be subjected to reconciliation when Entity ID and Name are specified

Besides, the HKTR will compare Reference Entity ID in a case insensitive manner and reconcile the first six characters of Reference Entity ID if the ID Type is RED.

8.3.2.1.13 Matching of Index Reference Information for Credit Derivative

The Index Reference Information of a pair of trades are considered to be matched only if both trades use the same Index Reference Information ID Type and Index ID. The HKTR will compare Index ID in a case insensitive manner.

8.3.2.1.14 Matching of Strike Price Per Unit Schedule for Commodity Financial Option

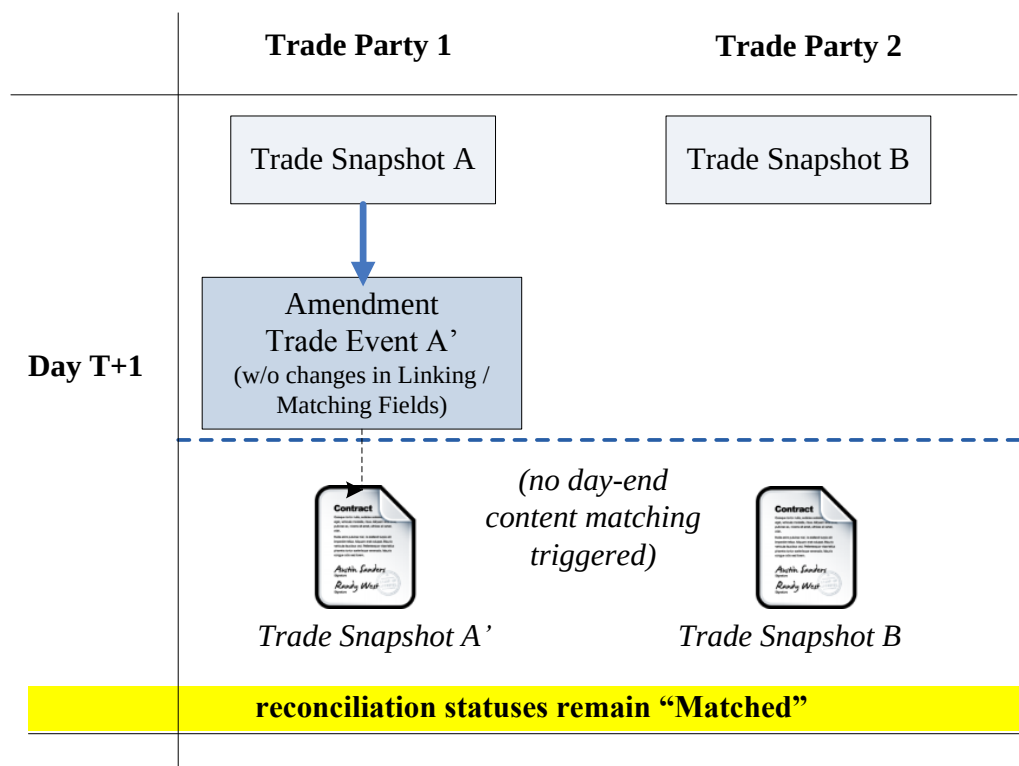
The field Strike Price Per Unit Schedule including step currency and step amount for Commodity Derivatives is reconciled with field existence. That is, as long as both reporting sides have the schedule fields presented, the fields will still be considered as matched even though the values reported are not matched.

8.3.2.1.15 Matching of Commodity for Commodity Derivative

For the field Commodity under Commodity Derivative, if its subfield Commodity Instrument ID is inputted, reconciliation will be performed on this field only; Otherwise other subfields Commodity Base, Commodity Details, Commodity Unit of Measure and Commodity Currency will be used to conduct reconciliation.

8.3.3 Reporting of Non-Linking / Matching Fields

On the other hand, when some of the non-Linking / Matching Fields are newly agreed by the trade parties, reporting of such updates to HKTR will not trigger reconciliation.



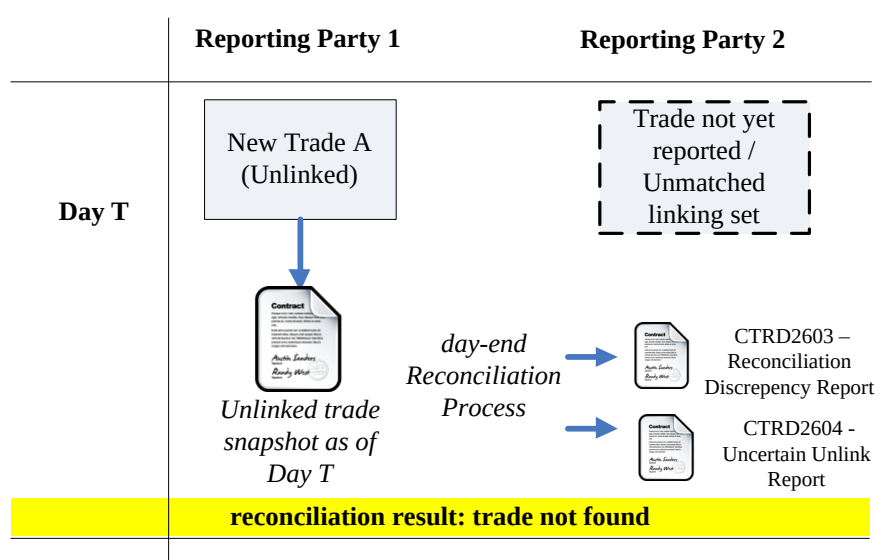
Continued from the above example, Trade Party 1 submitted and amended event in which no change in Linking / Matching Fields. As there were no changes in Linking / Matching Fields involved, on day-end T+1, no reconciliation process will be triggered and hence the reconciliation statuses of the two trades will remain "Matched".

8.3.4 Reconciliation of Unlinked Trades

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. HKTR classified both scenarios as “Trade Not Found”.

Under the reconciliation process, system will distribute the “Trade Not Found” alert to the corresponding report according to the institution type of both reporting party.

The diagram below illustrates the reconciliation process conducted for the unlinked trade.



After the reconciliation process, the unlinked trade will be alerted either in the “CTRD2603 - Participant Trade Reconciliation Discrepancy Report” or “CTRD2604 - Participant Uncertain Unlink Report”. For details, please refer to Appendix D.4.6 and D.4.7 respectively.

8.3.4.1 Suppress Uncertain Unlinked Trades in Participant Uncertain Unlink Report

After the linking and reconciliation process, the HKTR generates a “Participant Uncertain Unlink Report” to the respective overseas incorporated AI indicating the trade, that is reported by its counterparty, cannot be linked to any of its trades. If the overseas incorporated AI is certain that it has no obligation to report such trade and is inapplicable to reporting, a “Suppress Uncertain” event can be submitted to hide such trade from the report.

The “Suppress Uncertain” request consists of two parameters:

- (i) TR Trade Reference – refers to the unlinked trade to be suppressed in the “Participant Uncertain Unlink Report”
- (ii) Suppress Uncertain Indicator – If the value is “Yes”, the trade will not be shown on the report; otherwise if the value is “No”, the trade will be shown on the report.

The “Suppress Uncertain Indicator” only controls the display of the trade record in the report. It does not affect the linking process of the trade. A suppressed unlinked trade is still involved in the linking process and is linkable to the trade submitted by the overseas incorporated AI.

User can submit the “Suppress Uncertain” request again to change the “Suppress Uncertain Indicator” (from “Yes” to “No”) in order to resume the suppressing effect.

8.4 Reporting Timeframe and Late Reporting Determination

Reporting parties are responsible to observe the latest regulatory requirements on trade reporting timeframe in Hong Kong from time to time and report the trade event which is obligated to report to HKTR within a suitable time range.

In view of this, failing to report trade event request within the time range may be determined as late reporting in HKTR. Conversely, if the reported trade event is not subjected to late reporting determination or reported within general reporting timeframe or reported in the special situation under grace period, such event request will not be determined as late in the HKTR.

Late submission per trade event request can be enquired in the web portal through Trade Event Enquiry UI functions.

8.4.1 Trade Events Subjected to Late Reporting Determination

To conform to the reporting timeframe requirement, the HKTR will conduct late reporting determination on the reported trade event. However, not all reported trade event request will subject to late reporting checking in which only the (i) trade creation events and (ii) the post trade events which involve changes on the Linking / Matching fields comparing to the previous event will be checked.

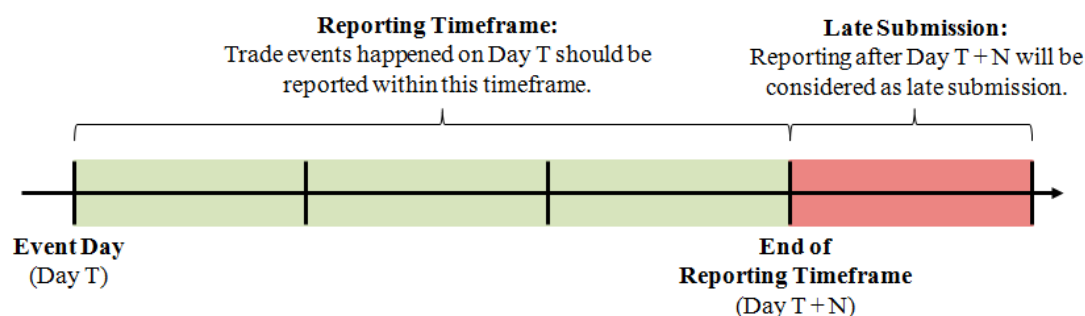
Those post trade event request fields which do not involve any changing of Linking / Matching fields will always have the late reporting flag determined as NO.

8.4.2 General Reporting Timeframe

Under normal situations, trade events have to be reported on or before Day $T + N$, where T is the event date of the new trade/post-trade event/quit event and N is the “Reporting Timeframe” (the no. of days allowed by the regulator which the reported trade event will not be treated as late submission under general reporting timeframe).

Reporting parties are responsible to observe the latest regulatory requirements on trade reporting timeframe in Hong Kong and please be reminded that the general reporting timeframe will not be applied if grace period under special situation takes effect.

For all trade and post trade events that are submitted after the end of Regulatory Reporting Timeframe (Day $T + N$), the HKTR will flag the trade events as “late submission”.



The derivation of date $T + N$ excludes Saturdays, Sundays and system defined holidays. Tentatively, predefined holidays will be set by the HKMA through the UI parameter maintenance function. An example is constructed and illustrated below:

January 20x2						
Sun	Mon	Tue	Wed	Thu	Fri	Sat
			31/12	1	2	3
4	5	6	7	8	9	10
11	12	13	14	15	16	17
18	19	20	21	22	23	24
25	26	27	28	29	30	

Assume reporting timeframe is T+2 and 1 January 20x2 is a system defined holiday. For a new trade which is executed on 31 December 20x1, the reporting party has to report such a new trade event to the HKTR on or before 5 January 20x2. Please note that Saturday, Sunday and system defined holidays are excluded.

NOTE: Though late matching indicator is presented in the web portal, it is always set to “No” as this function is not applicable at this stage.

8.4.3 Grace Period under Special Situations

For special situations such as the commencement of reporting obligation, system migration and certain legitimate reasons etc., regulators may provide a grace period for reporting party to have sufficient time in getting well prepared to report and ensure system readiness.

In HKTR, grace period under special situations is set per product subtype and further categorized into two grace period types which are with and without Cancellable, Early Termination, and Amortization as per product subtype. For the details of these three product nature, please refer to Appendix A.1 for detail interpretation.

9. RECTIFICATION OF REPORTING TRADES

Reporting party may have to rectify the reported trade details when error is made or when there is update on field value due to the updating of market standard or of certain legitimate reasons in accordance with the latest regulatory requirement.

Reporting party has to select the proper rectification approach in light of the situation involved to achieve the modification purpose.

NOTE: Reporting Party has to observe the respective regulatory requirement on correction and market standard updates in order to choose which approach to use.

9.1 Amendment of Trade Details

One of the usual approaches is to make use of the Amendment trade event for amending trade details to reflect real business data.

To report successfully without causing rejection, the event date (agreement date) of the Amendment trade event has to be on or after the last event date of the reported event.

Below are the examples which cannot be achieved through reporting an amendment event:

1. Changing non-amendable fields, e.g. Asset Class, Base Product, Sub Product, Trade Date and Currency, etc. Please refer to AIDG Appendix C - New Trade Template – Introduction for details of the non-amendable fields.
2. Modifying prior trade events (i.e. trade events which are not the most recent)
3. Cancelling a reported trade event
4. Inserting a missing event before the most recently submitted trade event

Here is an example. The following trade events, of a trade, with the specified trade date or agreement date were submitted into the HKTR:

Event No.	Trade Event	Trade Date/ Agreement Date	Notional
1	New Trade	6 Aug 2013	100M
2	Amendment	1 Sep 2013	120M
3	Partial Termination	9 Nov 2013	-50M

1. On 7 Aug 2013, it was discovered that the currency stated in the New Trade should be in EUR instead of USD.
2. On 10 Nov 2013, it was discovered that the Amendment with agreement date 1 Sep 2013 should have a Notional of 150M instead of 120M.
3. On 10 Nov 2013, it was discovered that the Amendment of 1 Sep 2013 should not have happened on this trade.
4. On 10 Nov 2013, it was discovered that another Amendment dated 5 Oct 2013 to change the Floating Rate Index had been missed to report.

9.2 Change of Trade Party ID Scheme Code

Party ID may change or subject to update after the trade is reported to the HKTR by reporting party. To facilitate such changes, the HKTR can opt to utilize “Amendment” trade event requests or apply bulk change functions for the change of Party ID.

9.2.1 Change of Party ID for Individual Trades

Amendment trade event requests for the change of Party ID can only apply trade by trade on each trade record. Note that only the following changes are allowed:

1. Change of an active TR Entity without reporting service and originating party to a non-TR entity, provided that the ID type used in the “Amendment” trade event is not maintained in the TR Entity;
2. Change of a closed TR Business Entity to a non-TR entity.
3. Change of a non-TR entity to a TR Participant, active TR Business Entity or non-TR entity.
4. Change active TR entity to non-registered party, provided that the party type and ID used in the Amendment event match with the original trade.
5. Change the mapped Party ID to another mapped Party ID within the same TR Entity.

For example, a reporting party has reported User defined Code for its counterparty which is a non-TR entity. For some reasons, the counterparty has become a TR Business Entity with TR Entity ID. The HKTR allows the reporting party to update the counterparty's ID code from User Defined Code to TR Entity ID through an Amendment request.

For the other changes of Party ID which is not mentioned above, reporting party can refer to the amending approaches (ii) mentioned in Section 9.1.

For details of the requirement on the updates of counterparty reference codes, please refer to the Reference Manual published by the HKMA.

NOTE: It is important to update the HKTR on any changes in party identifiers since distinct identifiers may lead to identification failure and rejection in trade reporting.

9.2.2 Bulk Change of Party ID for Multiple Trades

Apart from submitting multiple Amendment events, TR Participants can perform bulk change for either the Party ID of the “participant reporting for” or the “counterparty trade party” for all reported active trades.

Bulk change of Party ID is applicable for the following categories:

- 1) From Non-Registered Party ID to another Non-Registered Party ID
- 2) From Non-Registered Party ID to a Registered Party ID
- 3) From Registered Party ID to another Registered Party ID
(The Registered Party ID before and after change should refer to the same TR Entity in Administrative Function)

Registered Party ID are those trade entity identifying codes (i.e. LEI, TR Entity ID, SWIFT BIC, CICR and BRN) mapped in HKTR when a party has registered as a TR Entity. For the details of the identification codes, please refer to Section 5.4.

Added to above applicable categories, similar to the Party ID change request submitted through multiple Amendment events mentioned in Section 9.2.1, HKTR-R will perform a series of validation as if the Party ID change requests are submitted by Party ID Change Request function for bulk change. There are three levels validation:

- (i) Preliminary validation performed in UI interface during Party ID Change Registration
- (ii) Business validation performed during day end processing on the Party ID Change registration date
- (iii) Business validation performed during day end processing on the Party ID Change processing date

The details of these three level validations will be elaborated in the following sections.

9.2.2.1 Registration of Party ID Change

TR Participants can register a Party ID change request for itself via the HKTR-R UI interface. However, agent is not allowed to register requests for their clients. For the details of the Party ID change request registration UI function, please refer to Section 16.

The approval process for Party ID change request is optional. TR Participants can determine the necessity of the approval process based on its own security concern and perform the corresponding configuration via the administrative function.

TR Participant can register multiple Party ID change requests which will be processed in sequence.

HKTR will perform UI validation when the Party ID change request is registered via UI Interface. For the details of the UI validation, please refer to Section 16.1, 16.3 and 16.4.

Once the request has passed all the UI validation, the registered requests will be undergone the second level business validation during the day end processing on the Party ID Change registration date (which is the approval date of the request if approval is required for the request). Invalid request will be rejected and indicated with failed status in the Party Bulk Conversion Reports (Audit Trail report - CTRD2506A). For the details of the second level business validation and the details of the report format, please refer to Appendix D.4.2.3 Section (a)

NOTE: Please liaise with the HKTR in advance on bulk change requests which are of high volume exceeding 3000 or requests which are to be conducted on Saturday, Sunday or HK Public Holiday.

9.2.2.2 Candidate Trades List of Bulk Party ID Change

After a Party ID change request has gone through the registration, the UI validation and second level business validation performed on registration date (i.e. on Day T), the HKTR-R will then identify all trades which satisfy the criteria of Party ID change on Day T (including Saturday, Sunday and Holiday) day end processing.

All active trades reported by the requesting participant, with the original Party ID being the same as the Party ID specified in the change request, will be selected as the candidate trades for the Party ID change.

Any trades which are submitted after the candidate trades list is constructed will not be included for processing.

9.2.2.3 Processing of Bulk Party ID Change for Candidate Trades

On the second business day (excluding Saturday, Sunday and Holiday) after the request is registered successfully (i.e. Day T+2), the HKTR-R will perform the third level business validation during the day end processing on Day T+2. Invalid candidate trade will be failed to process and indicated in the Party Bulk Conversion Report (Trade Summary – CTRD2506B). For the details of the business validation on Day T+2, please refer to Appendix D.4.2.3 Section (b). After passing all three level validations, the Party ID change will be processed for the valid candidate trades. As the Party ID change process for the valid candidate trades are performed before the trade linking and reconciliation, the trade linking and reconciliation process will be performed based on trade with the updated party ID after bulk change.

For example, if the registration is made on Monday, the change process will be performed during the Wednesday end of day processing. If the registration is made on Friday, Saturday or Sunday, the change process will be performed during the following Tuesday end of day processing.

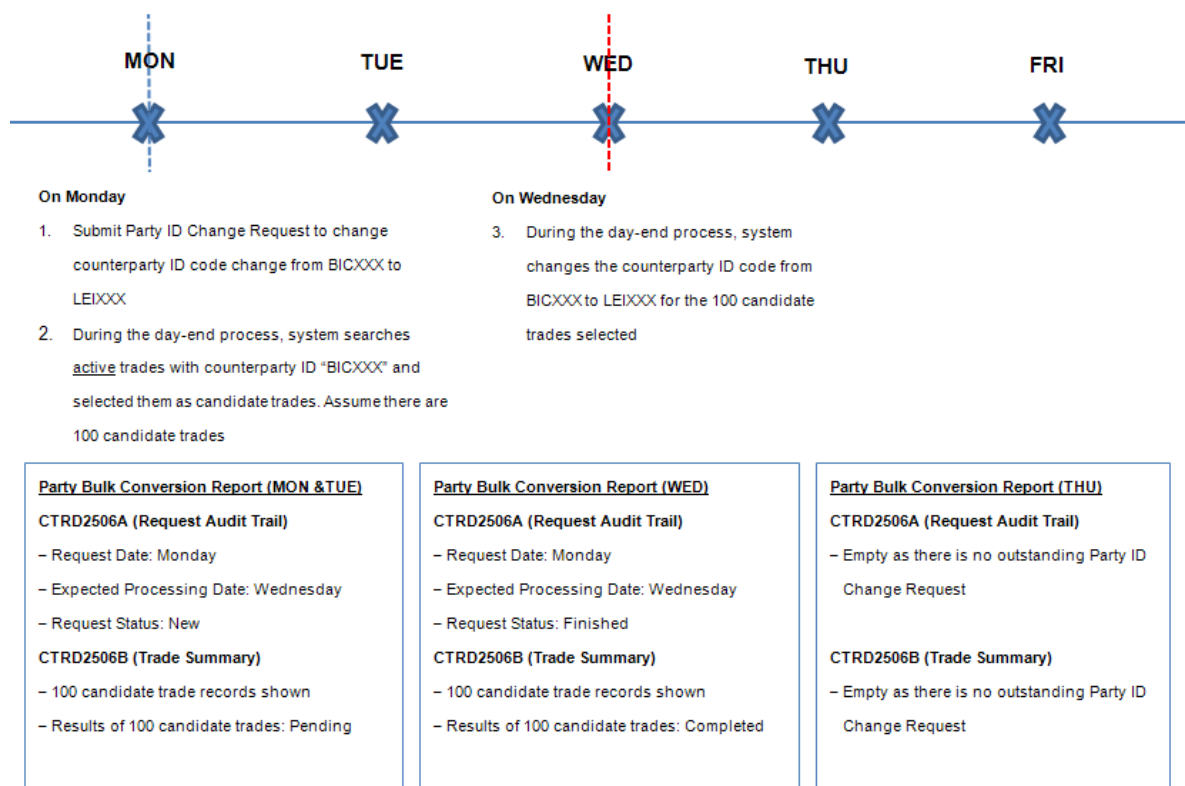
The HKTR-R will perform the Party ID change request system event with the event date assigned as the Party ID change registration date, which is the approval date of the request if approval is required for the request. The Event Date of any subsequent post trade event must be later than the Event Date of completed bulk change request.

If the Party ID required changes also plays some other roles (e.g. Executing Broker) within the same trade, the ID change will also apply to those fields.

Below examples illustrate the typical Party ID Change Request with different kinds of request processing results and candidate trade processing results, for all the possible results statuses of request processing and candidate trades processing, please refer to the Appendix D.4.2.3.

(i) Example 1

Valid Party ID Change Request from a registered Party ID code “BICXXX” to another registered Party ID code “LEIXXX” of the same TR Entity

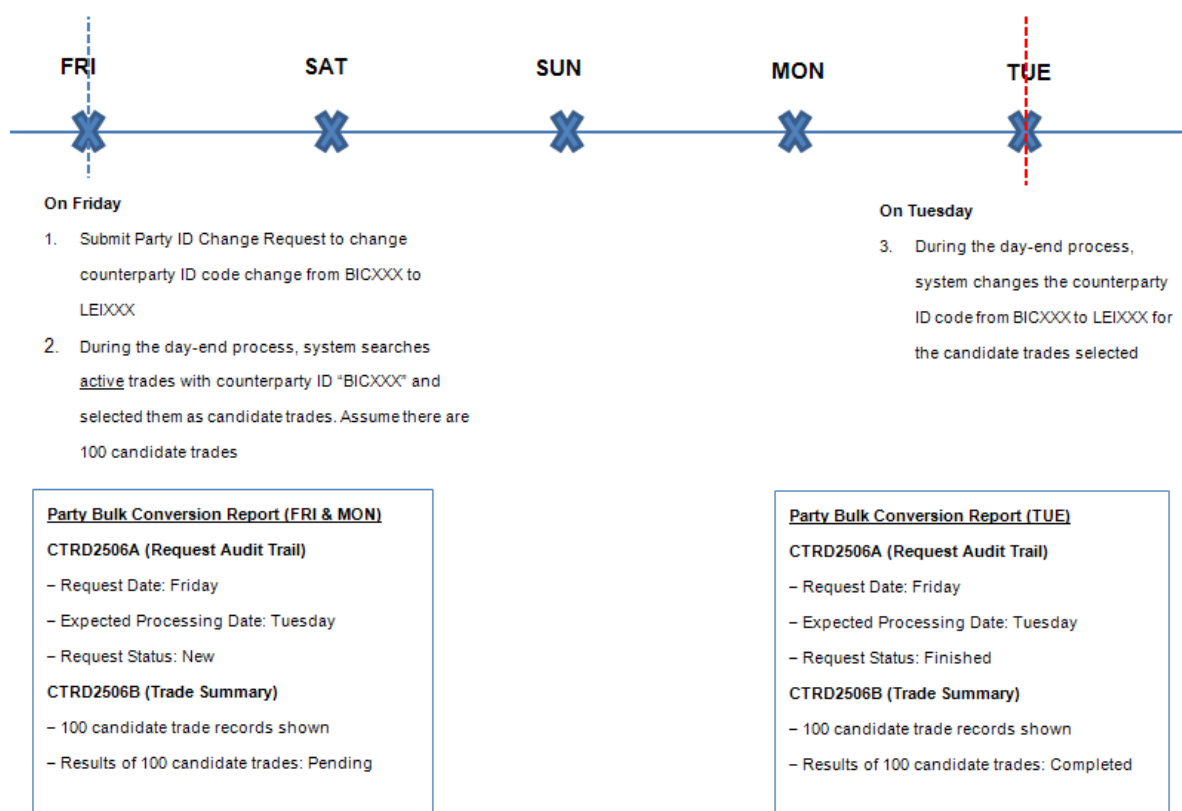


On Monday, a participant submits a Party ID Change Request to change the counterparty code BICXXX to LEIXXX. At the day-end batch run, the HKTR-R searches and selects active trades with counterparty data field being BICXXX. Afterwards, 2 system reports are generated. The first one, Party Bulk Conversion Report (Audit Trail) CTRD2506A shows the request status as New. In the second report, Party Bulk Conversion Report (Trade Summary) CTRD2506B, 100 individual candidate trades involved are listed out and their status are Pending.

At the day-end batch run on Wednesday, the HKTR-R performs the code changing process for the 100 valid candidate trades selected on Monday. After processing, in the CTRD2506A, the status of the change request is updated to Finished while in the CTRD2506B, the processing status of every successfully updated trade will be marked as Completed. As the system has completed the processing of this Party ID change request, these 2 reports will become empty after the day-end batch run on Thursday.

(ii) Example 2

Valid Party ID Change Request from a registered Party ID code “BICXXX” to another registered Party ID code “LEIXXX” of the same TR Entity but the timeline of the processing across weekend

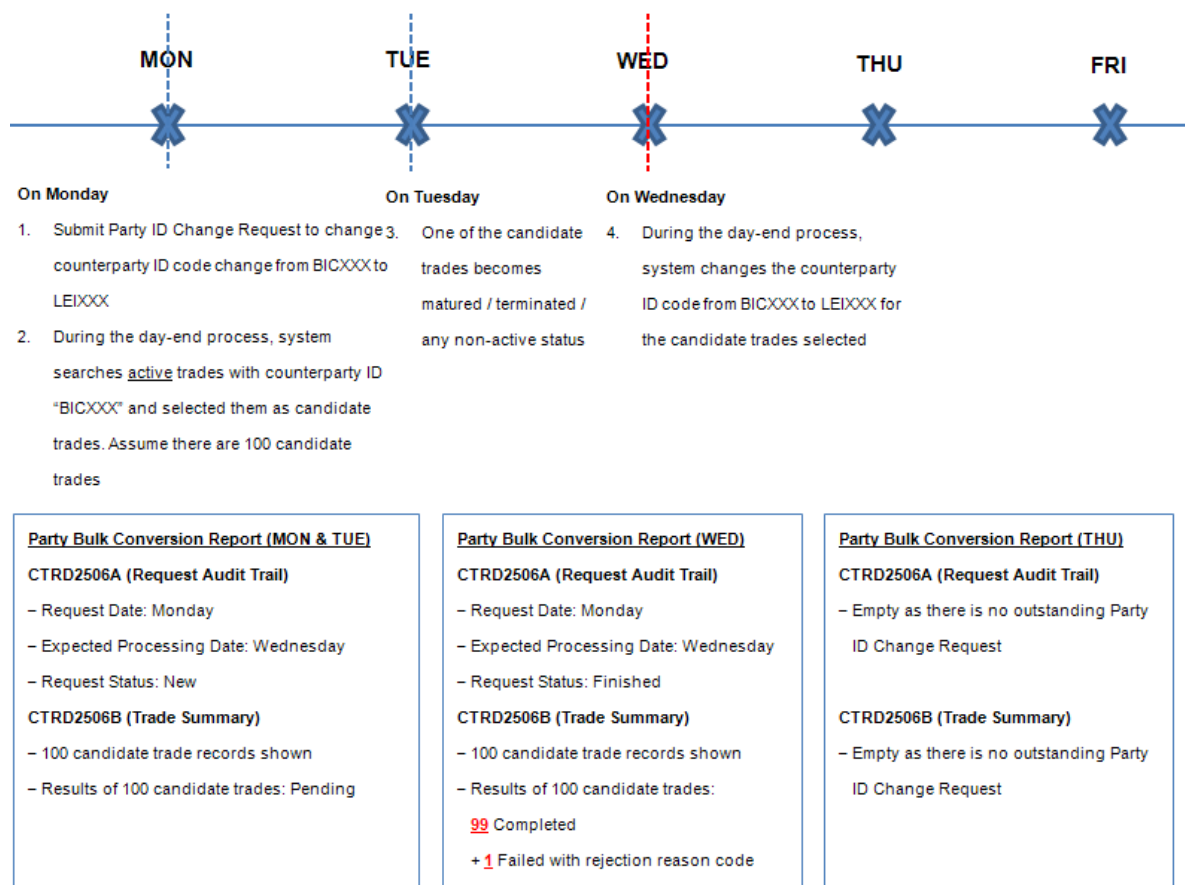


For the Party ID Change request registered on Friday, the processing will take place in the two business days (excluding Saturday, Sunday and Public Holiday) afterwards, which is the following Tuesday in this example.

On Tuesday, after processing, in the CTRD2506A, the status of the change request is updated to Finished while 100 valid candidates trade will be shown as Completed in the CTRD2506B.

(iii) Example 3

Valid Party ID Change Request from a registered Party ID code “BICXXX” to another registered Party ID code “LEIXXX” of same TR Entity. One of the candidate trades becomes non active after the Party ID Change registration and before the request processing.

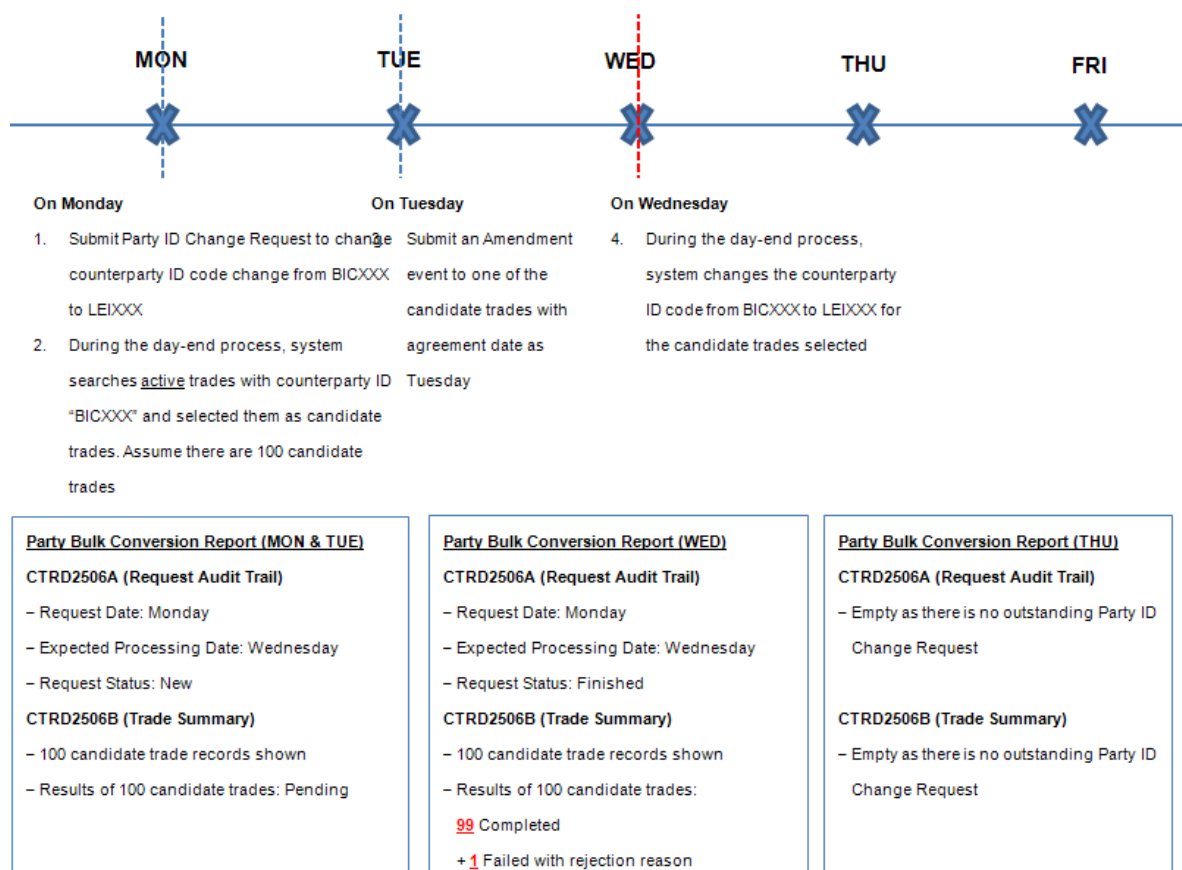


A participant has registered a Party ID Change request on Monday. 100 candidate trades are selected by the HKTR-R at the day-end batch run. However, on Tuesday, 1 out of the 100 candidate trades selected on Monday becomes matured or terminated or any non-active statuses.

Since the Party ID Change Request will only apply to active trades in HKTR-R, during the day-end processing on Wednesday, out of the 100 candidate trades, only 99 trades could be processed successfully. After processing, in the CTRD2506A, the status of the change request is updated to Finished while in CTRD2506B, 99 candidates trade will be shown as Completed and 1 candidate trade will be shown as Failed.

(iv) Example 4

Valid Party ID Change Request from a registered Party ID code “BICXXX” to another registered Party ID code “LEIXXX” of same TR Entity. A post trade event is applied on one of the candidate trade after the Party ID Change registration and before the request processing.

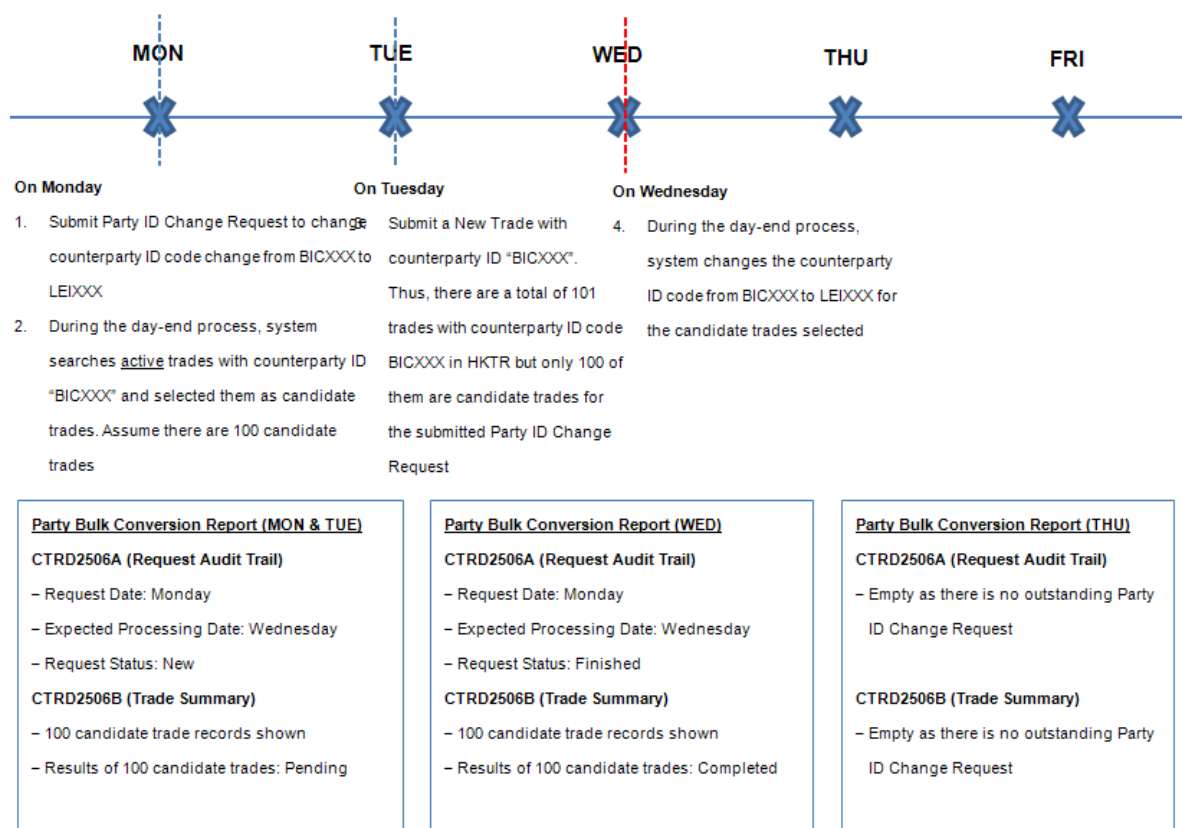


A participant has registered a Party ID Change request on Monday. 1 out of the 100 candidate trades is amended by the participant by submitting an Amendment trade event to the HKTR-R. The event date, which is the agreement date in an Amendment trade event, is Tuesday.

Similar to other post trade events (mentioned in Section 4.1.1.2), Party ID Change Request trade processing cannot apply on the trade because the Party ID Change Request’s system event date (i.e. Monday) is earlier than the last event date of the trade record (i.e. Tuesday in this example), and such candidate trade processing is failed to process by the HKTR-R. In the CTRD2506A, the status of the change request is updated to Finished while 99 candidates trade will be shown as Completed and 1 candidate trade will be shown as Failed in CTRD2506B.

(v) Example 5

Valid Party ID Change Request from a registered Party ID code “BICXXX” to another registered Party ID code “LEIXXX” of same TR Entity. A new trade with “BICXXX” is submitted into the system after the Party ID Change registration and before the request processing.



A participant has registered a Party ID change request on Monday. 100 candidate trades are selected by the HKTR-R at the day-end batch run.

On Tuesday, the participant submits a new trade to the system which counterparty code is BICXXX, so at the end of the day, the number of active trades which counterparty code is BICXXX is 101.

During the day end processing on Wednesday, the HKTR-R performs the Party ID change on 100 candidate trades selected previously on Monday only. As any trades which submitted after the candidate trade list is constructed will not be included for processing, the extra newly reported trade on Tuesday will not undergo the change request processing. In CTRD2506B report, there are only 100 trades involved in the process while the particular new trade will be excluded.

9.2.2.4 Bulk Party ID Change Request Deletion

After the creation of a Party ID change request, the TR Participant can choose to delete the request as long as the processing of the corresponding request is not started yet (i.e. with New request status). For the detail of UI request deletion function, please refer to Section 16.3.

However, once the processing of the Party ID change request is started (i.e. with In Progress request status), the related deletion request will not be accepted by the TR system. Besides, any related deletion request which is pending for approval will be rejected automatically by the HKTR-R.

9.2.2.5 Daily Processing Volume of Bulk Party ID Change Request

As the daily processing volume can be very huge, HKTR-R sets 2 maximum limits for the accumulated total number of trades to be handled per day:

(1) Bulk Change Daily Registration Limit (“Registration Limit”)

The list of candidate trades prepared by the system is constructed by examining all participant requests submitted for the day on a first-come-first-served basis.

If the accumulated number of candidate trades of all participant requests does not exceed the Registration Limit, all the requests are considered as registered successfully.

However, if there exists a request which cause the accumulated total number of candidate trades reaches and exceeds the Registration Limit, the request is still considered as successfully registered but only the trades within the limit will be included in the candidate trade list while the exceeding portion will be excluded for processing. Warning messages will be shown in the Party Bulk Conversion Report to alert the TR participant to submit another Party ID change request on the next business day for trades which are excluded for processing.

After the Registration Limit has reached, any subsequent requests for the day will be rejected by HKTR-R.

(2) Bulk Change Daily Processing Limit (“Processing Limit”)

On the day of request processing, if the number of successfully registered trades to be processed exceeds the Processing Limit, only the number of trades within the limit will be processed on the day, the remaining trades will be processed on the following business day. The remaining candidate trades will be kept as pending statuses in the CTRD2506B report until the trades are processed.

9.2.2.6 Termination of Reporting Service for Requesting Participant

Whenever the Reporting Service of a TR Participant is terminated, the HKTR-R will check if this participant has any approved Party ID change requests which are pending for processing. If such outstanding requests exist, the HKTR-R will automatically generate “Delete Party Change ID” requests to delete these requests.

If a terminated TR Participant has any outstanding requests which are already started but not yet finished due to the number of successfully registered trades to be processed exceeding the Processing Limit on the day of request processing, the outstanding unprocessed trades will still be processed on the next business day. However, since the outstanding trades were already auto-quit and became inactive, the Party ID change for these trades will be failed.

If there exists any pending approval Party ID change requests for a participant with reporting service being terminated, these pending approval requests will be rejected automatically by the HKTR-R.

The HKTR-R will deliver the final round of Party ID change related reports to the participant after the reporting service is terminated.

9.2.3 Reporting of Outdated ID Code

There may be situations that the reported Party ID has been somehow removed by the corresponding TR Entity that the reporting party may not be noticed of such changes and continue to report post trade events with the outdated ID code. Reporting party please refer to the below outcomes if outdated ID code is reported.

(System will keep the trade be linked and mapped to the original TR Entity if no post trade event is applied.)

Counterparty with outdated code

For New Trade and Backloading event, if the reporting party reports the outdated ID code of counterparty and such ID code has not been assigned to another active TR Entity, the trade event will be accepted as it is just a single sided trade with counterparty a Non-TR Entity. If the ID code has been assigned to another active TR Entity, the trade will also be accepted and open for linking in which reporting party has to be aware that the counterparty may not be the intended one.

For post trade event, provided that the counterparty outdated ID code reported is the same as the last reported one, such trade event can still be accepted. However, if the outdated counterparty ID code has already been assigned to another active TR Entity in HKTR-R, reporting of such code will be regarded as the changing of Party ID from a TR Entity to another TR Entity which is not allowed and will be rejected.

Reporting For with outdated code

Although the reporting of counterparty outdated ID code can still be accepted if such code has not been newly assigned, it does not apply to the reporting for case. In regardless of the outdated ID code has been assigned to another active TR Entity or not, all trade events will be rejected including the one with originating relationship once outdated reporting for ID code is reported.

10. MARK-TO-MARKET (MTM) VALUATION

10.1 Overview

To align with global regulatory requirements and facilitate systemic risk assessment, the regulators mandate the trade reporting parties to report MTM valuation transaction information.

10.2 Scope of Valuation Reporting

While trade contract details currently reported provide economic terms to the regulators, valuation data supplementary to the economic terms supplies further up-to-date information for risk assessment. For this reason, reporting parties need to provide valuation transaction information for the corresponding reported trade.

10.3 Reporting Timeframe and Grace Period Arrangement

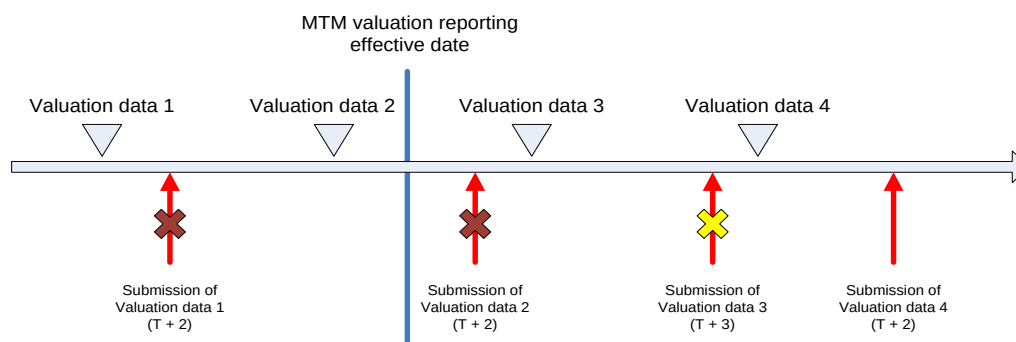
TR Trading Participant is only able to start reporting MTM valuation data on or after the system parameter “*MTM valuation reporting effective date*”. There are 2 characteristics about this effective date:

- No submission on MTM valuation data is allowed before the effective date.
- No MTM valuation data with valuation date before the effective date is allowed.

Reporting parties are responsible to observe the latest regulatory requirements on valuation reporting timeframe in Hong Kong from time to time and report the corresponding valuation event within a suitable time range. Failing to report the valuation request within the time range may be determined as late reporting in HKTR.

Under normal situations, MTM valuation data of a trade must be reported on or before Day $T + N$, where T is the valuation date and N is the “Reporting Timeframe” (the no. of days allowed by regulator which the reported valuation event will not be treated as late submission). For all valuation data that are submitted after the end of Regulatory Reporting Timeframe (Day $T + N$), the HKTR will flag the valuation event as “late submission”. The derivation of date $T + N$ excludes Saturdays, Sundays and system defined holidays and to have a more concrete idea on how the holiday is to be excluded, please refer to the similar example on the late submission counting of trade event under Section 8.4.2 for more details.

The above behaviour can be summarized as follows:



Assume Regulatory Reporting Timeframe is $T + 2$,

- Submission of valuation data 1 is rejected (identified by red cross above) because it is submitted before the MTM valuation reporting effective date.
- Submission of valuation data 2 is rejected because the valuation date of data is before the MTM valuation reporting effective date.
- Submission of valuation data 3 is accepted, but is marked as “late submission valuation data” (identified by yellow cross above) because it is submitted on $T + 3$.
- Submission of valuation data 4 is accepted, as it is submitted within $T + 2$.

10.4 Valuation Data Record Type

The following sub-sections depict the definition of various MTM valuation data record types.

10.4.1 Valuation Request

Valuation requests refer to the message request for reporting valuation data in HKTR. The request supports adding, modifying and deleting of valuation data. They are the basic units of submission of valuation data in HKTR.

Available types of valuation requests include:

- **“AddOrModify” request.** This allows one to report new valuation data and details for a particular valuation date of a reported trade if no valuation data exists on that valuation date, or allows one to modify the existing valuation data and details.
- **“Delete” request.** This allows one to remove the existing valuation data and details for a particular valuation date of a particular trade.

A valuation request correlates the trade it wants to operate by using *trade reference* and *valuation date*. More on this will be discussed in Section 10.5.5.

10.4.2 Valuation Data

Generally speaking, only the trade-correlating information and valuation transaction information evaluated from the “reporting-for” party are required to be reported. The latter includes MTM valuation date, MTM valuation type, MTM valuation currency and MTM value. Please refer to AIDG valuation template for details.

Since the system supports the user to change the valuation data on specific valuation date in multiple times, the system will always reflect the content overwritten by the last submitted request.

10.5 Capturing Valuation Requests

10.5.1 Submission File Format

Each file submitted can contain one or multiple valuation requests in either one of the following formats:

- XML (extended FpML)
- CSV

The file size, file format, file naming convention, file validation rules and handling of accepted/ rejected requests, etc. are stipulated in the AIDG. Users are reminded that the valuation request file should conform to the standards defined in AIDG. If the format of the valuation request file does not comply with the standards stipulated in AIDG, the whole request file may be rejected.

10.5.2 File Record Dependency and Parallel Processing

Similar to trade event capturing, valuation event request is placed in the valuation event request file for event capturing and to save time and enhance reporting efficiency, submitting party can group the multiple valuation event requests into one single file and submits to the HKTR instead of having a single request per file with repetitive submissions. The system will then de-block the file and extract individual valuation event request for validation.

However, unlike trade event processing, as the reporting volume of valuation is assumed to be much larger than trade event reporting, the valuation requests will not be processed in preceding order and instead it will be processed concurrently which the processing sequence of the valuation data cannot be ensured. Therefore, if the TR participants would like to process the valuation data with same trade reference and valuation date in sequence, they should submit these valuation data in separate files.

10.5.3 Submission Channels

The submission channels for MTM valuation reporting are also the same as those supported for trade reporting. These include:

- Straight-through-processing (STP) File Transfer
 - SWIFTNet FileAct
 - FTS (Connect:Direct over ICLNet)
- Manual File Upload through UI Function via Internet or SWIFTNet

STP File Transfer is supported for participants to submit valuation data via automatic electronic means. However, for STP File Transfer, as the delivery sequence by participants via the transfer channel is not guaranteed to be the same as the sequence received by HKICL, participants should send a request file only after the response file of the previous request is received if they consider processing sequence as significant.

For manual file uploading, similar to STP File Transfer, participants should send a request file after the response screen of the previous request is shown if they consider processing sequence as significant.

10.5.4 Response files

Same as file submission for trades, for every valuation request file submitted to the HKTR system, a response file in the same file format as request file will be generated and returned to the HKTR participant via its originating channel after each individual request has been processed.

The HKTR participants can enquire the status of file capture through the Valuation Request Capture Enquiry.

Apart from the response file, a Valuation Request Capture Report will also be generated and returned to the submitting participant.

10.5.5 TR Valuation Request Reference

A unique reference is generated by the TR system for each valuation request. The format of the reference is **Vyyyymmddnnnnnnnnnn** where

V	is stand for Valuation
yyyymmdd	is a system date of reference allocation
nnnnnnnnnn	is a system arbitrarily assigned 9-digit running number corresponding to the allocation batch date mentioned above

For the Valuation Request Reference assigned by the TR system, they cannot be changed afterwards.

10.5.6 Correlation of Trade and Valuation Data

The TR participant is required to provide the trade reference in order to correlate the valuation data with the trade. The following trade reference types are supported in the valuation:

- TR Trade Reference
- Agent Trade Reference
- User Trade Reference
- UTI/UTI-TID

For correlation of valuation data, all withdrawn trades are excluded first. If after excluding all withdrawn trades, there is no matched trade, the valuation request will be rejected. If there exists only one matched trade (either of active/ matured/ terminated/ quitted), the trade will be selected for correlation.

However, if, after excluding all withdrawn trades, there are multiple matched trades which match the same trade reference, only the active or matured trade will be correlated. The request is rejected if none of the multiple matched trades are active or matured. The correlation logic of valuation event is the same as trade event one, please refer to Section 4.2.3 for details.

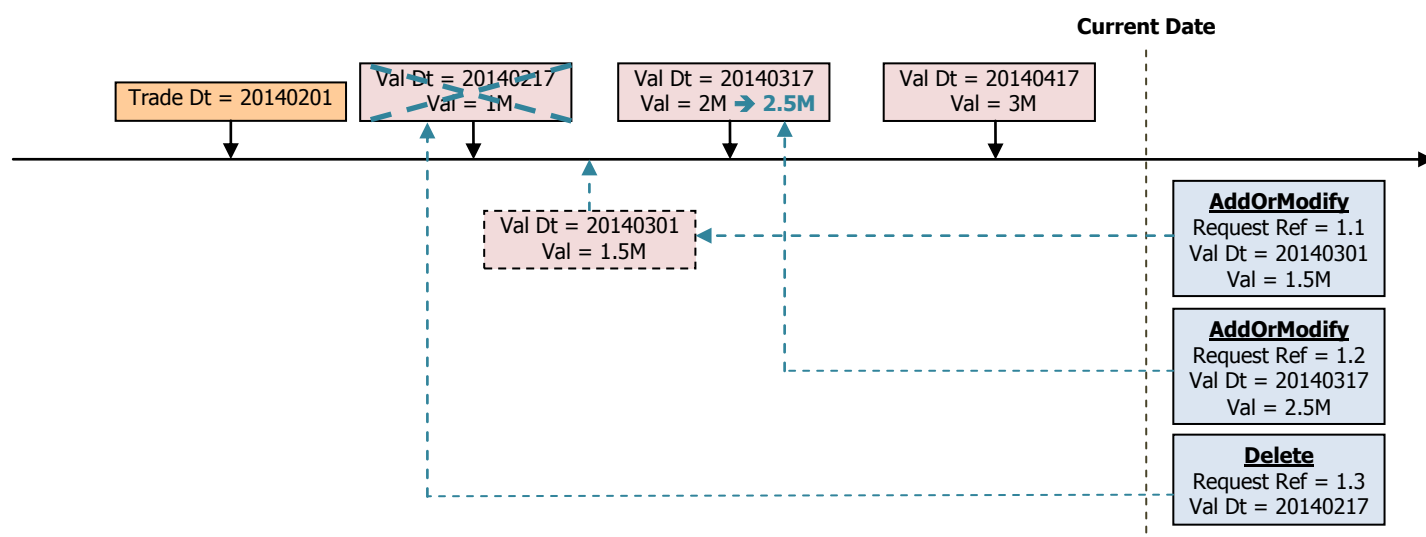
10.5.7 Archiving of Valuation Request File

Under the existing design, valuation capture reports and response files older than 180 calendar days are archived.

10.6 Processing Logics of Valuation Data

10.6.1 Out-of-sequence Valuation Data Reporting

Unlike trade submission, HKTR system allows out-of-sequence reporting of valuation data. In simple words, the system allows a valuation data to be submitted even another valuation data with later valuation date has already been submitted. This can be illustrated by the diagram of a trade below:



In the above figure,

- Valuation Request 1.1 is able to add a new valuation data record even if valuation data with later valuation date 20140317 and 20140417 exist on the system.
- Valuation Request 1.2 is able to modify an existing valuation data record with valuation date 20140317 even if valuation data with later valuation date 20140417 exists on the system.
- Valuation Request 1.3 is able to delete an existing valuation data record with valuation date 20140217 even if valuation data with later valuation date 20140317 and 20140417 exists on the system.

With this feature, participants are now free to add / modify / delete the valuation data snapshots of any valuation dates at any time.

10.6.2 Eligibility Checking of Valuation Data

Valuation data can only be reported when the corresponding trade has already been reported and successfully captured by the system. That means if a trade has not yet been reported to HKTR, reporting of its valuation data are not accepted and will be rejected by the system. Moreover, no valuation data is allowed to be reported for a withdrawn trade.

Valuation data with valuation date before the trade date (for new trades) or the backloading date (for backloading trades) are not accepted and will be rejected by the system.

Valuation data with valuation date as of a future date is also not allowed and will be rejected by the system.

Valuation data with valuation date after the maturity date, termination date or quit date of the trade are still accepted and will not be rejected.

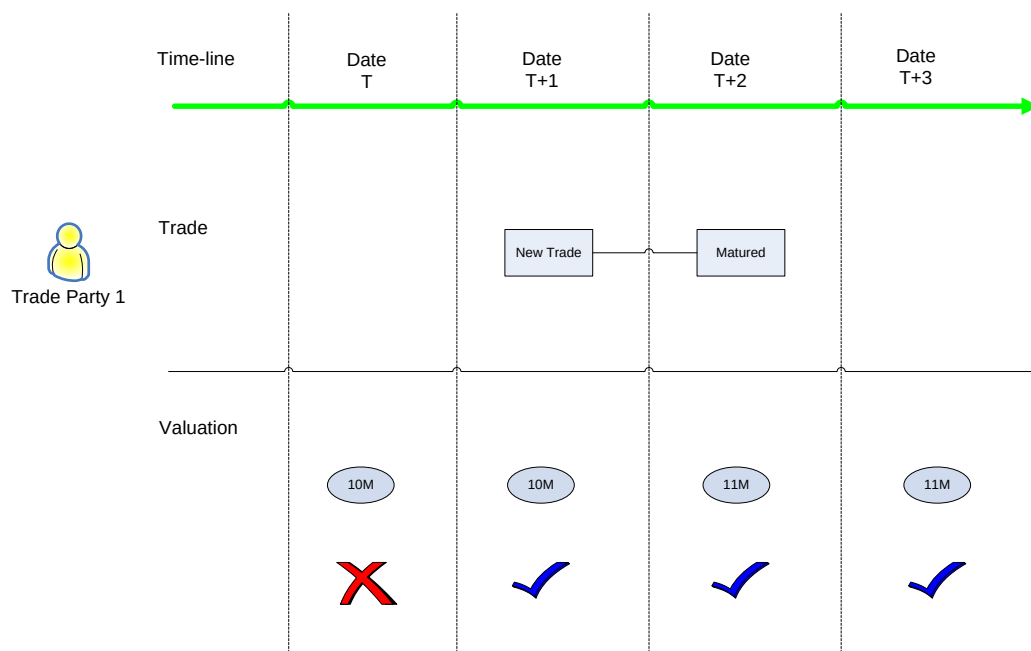
Take the following diagrams and examples as illustrations:

(i) On Date T, the reporting of valuation data 10M as of Date T will be rejected since Trade Party 1 has not yet reported the corresponding trade into HKTR.

(ii) On Date T+1, Trade Party 1 reported a new trade with trade date as of T+1 with maturity date as of T+2. As the trade has been successfully captured by the HKTR, the reporting of valuation data as of Date T+1 is allowed but it is not allowed for the reporting of valuation data as of Date T as it is before the trade date of the trade. (Please note that the reporting of future valuation date is not allowed and will be rejected by the system).

(iii) On Date T+2, which is the date the trade gets matured. Trade Party 1 can report the valuation date as of this day or modify/delete the valuation date as of Date T+1.

(iv) On Date T+3, even the trade is no longer active. Trade Party 1 can still report the valuation date as of this day.



10.7 Access Control and Data Visibility for MTM Reporting

Once the access right of submitting and viewing of valuation data is granted, the reporting and accessing of valuation data is highly related to the role that the TR participant has on the trade that the valuation data is referring to.

That is, (i) the reporting party of the trade can always submit and view the corresponding valuation request; (ii) Appointed agent can submit MTM valuation request and view MTM valuation data on behalf of a reporting party if and only if the correlated trade is initial launched by the appointed agent and (iii) the counterparty of the reporting side or its originating party if it is under an originating relationship is able to view the valuation data which is submitted by that reporting party just like what can be viewed under trade reporting. (iv) For agent who has initiated the trade on behalf of the reporting party, counterparty's valuation data can be viewed only if the counterparty's trade is successfully linked with the reporting party's trade.

11. TRADE AND VALUATION DATA ARCHIVING

When a trade reaches the end of reporting life cycle which is signified by trade status of Matured, Terminated, Quit and Withdrawn, the system allows the trade to be kept in the system for another **12** months. After that, the trade will be removed from the online media and archived to the offline media like tape. No direct access, enquiry and reporting of subsequent event is allowed once the trade is archived.

The archiving of trade data covers all trade events, valuation data and its associated valuation request that are successfully captured by the HKTR and the corresponding trade image throughout the reporting life cycle.

11.1 Trade Data Retention Period

A trade will never be archived if it is still active (trade status being "Active") and always available for online enquiry. The system determines a trade whether it is expired for archiving by calculating the period of retention from an Archiving Reference Date as follows.

Trade Status	Archiving Reference Date
Matured	maturity date
Terminated	termination event date
Quit	quit event date
Withdrawn	withdrawal event date

If the retention period after the end of reporting life cycle has reached or exceeded 12 months, the trade will be archived in the next scheduled archiving day-end process.

In the other words, trade data will be retained in the system for the retention period of 12 months plus the period of being an active trade.

So the system archives a trade by referencing the static event date of the last end of reporting life cycle event but not the submission date of the end of life cycle event. For example, a trade is terminated at event date of 7 July 2014 and the reporting party reports the event on 9 July 2014 according to $T + N$ reporting principle. The system will archive the trade 12 months after 7 July 2014 rather than 9 July 2014.

Whenever a trade is archived, its associated trade events, valuation data and valuation requests will altogether be archived as well.

11.2 Special Considerations for Late Reporting Event

As the archiving activity references to the archiving reference date of the trade, late reporting event which has later submission date imposes no impact on the archiving activity.

For example, a trade is automatically quitted on 7 July 2014. 3 months later after quitting, 7 Oct 2014, if a user submits a missing amendment event with event date 1 February 2014, the system will still archive the trade 12 months after the static quit event date, 7 July 2014, rather than 7 Oct 2014.

However, there may be occasions that a trade is retained in the system much shorter than expected if the trade which its reporting life cycle has already ended for nearly 12 months when it is submitted. For example, a trade has already matured for nearly 12 months from now and a TR participant has lately found it missing the report of such trade and backloaded the trade back to the HKTR. That trade may only stay in the system for a very short period of time as it will be archived by the system.

11.3 Impact on Archiving by Change of End of Life Cycle Event Date

There is chance that the reporting party reports a trade event that leads to the change of the date of reaching the end of the reporting life cycle, which is also the achieving reference date. Under such circumstance, if the reference date advances to an earlier date that it becomes immediately expired for archiving, such trade will be archived in the next archiving cycle. If the reference date shifts to a later date that the retention period is prolonged, such trade will be archived later than it is original expected.

11.4 Special Handling on Linked Trades with Mismatched Content

For trade which has been linked, both trades will be archived together instead of archiving separately. Thus, if the archiving reference dates which affect the end of reporting life cycle of the paired trades are not the same, the system will only archive the pair of trade based on the one with later event date.

For example, if two linked trades with mismatched maturity dates as of 31 Dec 2016 and 30 Nov 2016. Both trades will be archived on a day **12** months after 31 Dec 2016.

The linked trade concept doesn't apply to quit and withdrawn trade as these kinds of trade will no longer be linked and instead become single sided. The system will archive it separately and won't regard it as a linked trade.

For example, there are two trades which are originally linked. One trade later on being withdrawn and the other trade remain active. The withdrawn of trade will turn the trade to single sided and two trades will no longer be linked anymore.

Therefore the archiving process will depend on the archiving reference date of the trade itself.

11.4.1 Archiving of Valuation Data for Non-archived Trade

Though a trade will not be archived within its retention period, some of its valuation data and associated valuation request may get archived within the retention period or get archived even the trade is still active.

Since it is foreseeable that there will be massive number of valuation data reported into HKTR, therefore only valuation data within recent **6** months and as of the last business day of each month during its reporting life cycle will be kept in the online media and all the remaining valuation data will be archived.

For example, there is a trade with trade date as of 5 Jan last year and will mature 3 years after. If today is 9 April, the online media will only keep the valuation data reported as of 10 Oct last year till today together with the month end valuation data starting from Jan last year to Oct last year. All the remaining valuation data between 5 Jan to 9 Oct will be archived and more and more valuation data will be archived as time goes by. This illustrates that the valuation data of the trade may start getting archived even if the trade is still active.

Valuation data archiving for a non-archived trade stops when the trade reaches the end of reporting life cycle. That means the online media will keep the recent 6 months and the last business day of each month of valuation data until the trade has passed the retention period. And as mentioned in above section, all these remaining valuation data and associated valuation requests will be archived alongside with the trade.

11.4.2 Archiving of Reports and Response File

Other than the archiving of trade and valuation data, their corresponding response file and reports will also be archived and cannot be enquired via online media.

System reports (including both trade related and non-trade related reports) which are older than **180** calendar days are archived.

Trade event request submission files, capture reports and response files which are older than **180** calendar days are archived.

Valuation request submission files, capture reports and response files which are older than **180** calendar days are archived.

11.4.3 Archiving Schedule

Archiving is scheduled to perform in the day-end batch cycle on every Saturday.

Since archiving is performed once per week, the trade data is not archived on a day exactly **12** months after the event date reaching the end of reporting life cycle and the valuation data is not archived on a day exactly when it is just **6** months before the current day, but possibly with a delay of few days.

11.5 Submission of Trade Event and Valuation Request for Archived Trade

Once a trade is archived and removed from the online media, it is no longer accessible by its reporting party and the reporting of subsequent event as well as valuation request is not allowed and will be rejected by the system. To supplement further information, the reporting party needs to backload the trade into the system again.

The HKTR will assign a new TR trade reference to this trade and other references such as user trade event reference, user trade reference, agent trade reference, UTI, UTI-TID and CP Trade Reference can be reused again as the original trade has been archived and the system will not regard it as duplicate reference.

11.6 Retrieval of Archived Trade and Valuation Data

Reporting entities may retrieve the archived trade image throughout the lifecycle, its associated trade events and valuation requests by providing one of the below key references and party information to the HKTR. Since all these trade events and valuation requests are archived and embedded to the respective trade, reporting entities have to provide the trade reference of the archived trade in order to access the corresponding trade and valuation information, which retrieval by using trade event reference or valuation reference is not allowed. (Please contact HKTR for operational arrangement)

- (i) HKTR Trade Reference
- (ii) UTI Issuer ID and Value
- (iii) UTI-TID
- (iv) Reporting Party (in the form of TR EntityID) & User Trade Reference
- (v) Submitting Party (in the form of TR Entity ID) & Agent Trade Reference

Each retrieval request will be reviewed on a case by case basis and reporting entity has to provide the retrieval reasons for such request. The retrieval process will take time to progress and the archived information will be returned offline in the form of three different archived reports, which includes the trade image throughout the trade life cycle, all reported trade events as well as accepted valuation requests of the specified trade respectively. For the detail of the archived data reports, please refer to Appendix D.6.

12. REPORTS

The HKTR generates two kinds of reports: business reports and administrative reports. This section describes business reports that are related to trade data. For administrative reports related to administrative information, please refer to Appendix C in Administrative Functions.

Business reports are classified into two types: (i) UI enquiry reports and (ii) system reports.

12.1 UI Enquiry Reports

Some of the UI functions allow user to trigger generation of report containing the enquiry results shown on the screen. For the list of UI enquiry reports, please refer to Appendix D.1.2.1.

12.2 System Reports

System reports will be generated after the day end batch processing. Reporting party can make use of these reports to recognize the positions of active trades, reported trades and trade events being modified on that day as well as those reported trades which fail to link and reconcile etc. For the list of system reports, please refer to Appendix D.1.2.2.

For the trades being submitted or updated by the appointed agent on behalf, there is no specific report to differentiate those trade events as per the submitting party and all these will be incorporated together in Reporting party's reports. On the other hand, to observe the trade events submitted as an agent, it can make use of UI Enquiry to sort out those trade events.

User can view/ download the system reports via the "View Report List" UI function or schedule report delivery via FTS or FileAct. Delivery channel of system reports can be configured in the "Maintain Report Schedule" UI function. Please refer to Section 11 in Administrative Functions for report related function in UI functions.

13. UI FUNCTIONS - GETTING STARTED

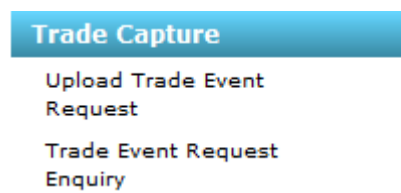
To access the trade functions of the HKTR, users are required to login the HKTR with their User ID and password.

For further details, please refer to Section 4 “Getting Started” in Administrative Functions.

14. UI FUNCTIONS – TRADE CAPTURE

This module offers the following functions:

- (a) Upload Trade Event Request
- (b) Trade Event Request Enquiry



These functions allow Users to:

- (a) manually upload Trade Event Request files in CSV or XML format; and
- (b) enquire the information of the Trade Event Request files and the processing results.

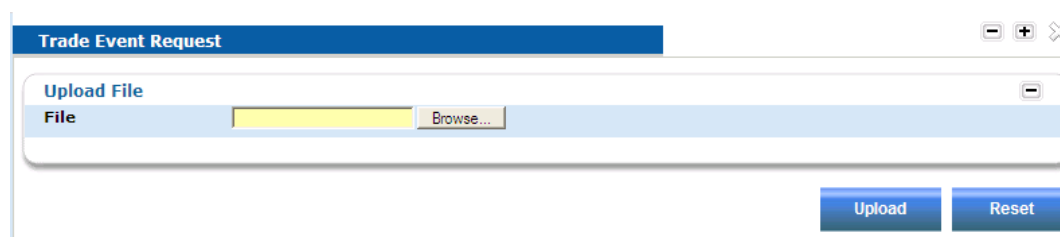
14.1 Upload Trade Event Request Function

This function is initiated from:

- Navigation Menu
 - by clicking “Trade Capture > Upload Trade Event Request”

14.1.1 Upload File

(i) Screen



(ii) Field Description

Field	M/O/D*	Description
Upload File		
File	M	▪ Absolute file path of the request file ▪ Only one file can be selected

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ **Browse**

1. Click the <Browse> button to locate the request file to be uploaded.
2. Select the request file and then click the <Open> button in the “Choose File” dialog.
3. The file path of the selected file is shown in the “File” field.

➤ **Upload**

1. Click the <Upload> button to upload the request file located.

Remarks:

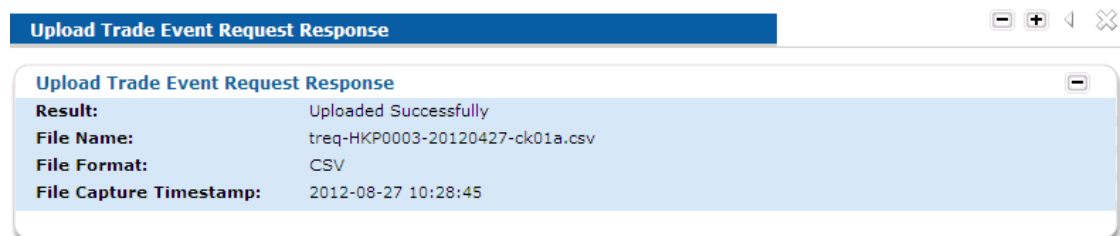
- The upload request is validated against some simple rules, such as file name format. Only files in CSV or XML formats can be uploaded.

➤ **Reset**

1. Click <Reset> button to set all the fields to their original values.

14.1.2 Upload Trade Event Request Response

(i) Screen



(ii) Field Description

Field	Description
Upload Trade Event Response	
Result	▪ The result of trade event upload request ▪ Possible value(s): • Uploaded Successfully ▪ “Uploaded Successfully” only indicates that file uploading is finished. It does not imply the validation result of the uploaded file and individual event request. The validation result should be checked via “Trade Event Request Enquiry” function.
File Name	▪ Name of the upload file
File Format	▪ File format of the upload file
File Capture Timestamp	▪ Date and time when the file is captured

14.2 Trade Event Request Enquiry Function

This function is initiated from:

- Navigation Menu
 - by clicking “Trade Capture > Trade Event Request Enquiry”

14.2.1 Selection Criteria of Trade Event Request

(i) Screen

The screenshot displays the 'Trade Event Request File Capture' window. The window has a title bar with standard icons. Below the title bar, there is a 'Selection Criteria' section. This section contains several input fields and dropdown menus for filtering trade event requests. The fields are as follows:

- Submitting Party:** A text field containing 'TEST100 - TEST100'.
- Reporting Party:** A dropdown menu with '--All--' selected, and a search icon to its right.
- File Capture Timestamp From:** A date and time picker showing '2016-05-10' and '00:00:00'.
- To:** A date and time picker showing '2016-05-10' and '11:36:27'.
- File Name:** A text field.
- File Reference:** A text field.
- Processing Status:** A dropdown menu with '--All--' selected.
- File Format:** A dropdown menu with '--All--' selected, and a list of options: CSV, XML.
- Submission Channel:** A dropdown menu with '--All--' selected.
- User:** A text field.

At the bottom right of the window, there are two buttons: 'Search' and 'Reset'.

(ii) Field Description

Field	M/O/D*	Description
Selection Criteria		
Submitting Party	D	▪ TR Participant of the User
Reporting Party	M	▪ Reporting party of the trade event request ▪ Possible selection(s): • All (default) • Those parties currently authorizing the submitting party to submit trade event requests on their behalf with the right “Trade Submission via UI Upload” granted. ▪ When searching for rejected requests submitted by unauthorized parties or requests for those clients with expired agent relationships or requests for those clients with expired agent relationships, “All” must be selected ▪ Available for Trade event request file capture enquiry on reporting trade only
File Capture Timestamp From	O	▪ The date and time when the trade event request file is captured ▪ Default is set to current date and time from 00:00:00 to current time
File Capture Timestamp To	O	
File Name	O	▪ Name of the trade event request file ▪ Support wildcard search ▪ When searching for rejected requests due to invalid file name format, blank or the system assigned file name “INVALID_FILE_NAME” (instead of the original file name) has to be inputted
File Reference	O	▪ Reference of the trade event request file ▪ This criteria field allows user to select one particular activity by specifying the file reference specified in data content of the trade request file ▪ Support wildcard search ▪ When searching for rejected requests due to invalid file reference, blank or the system assigned file reference “INVALID_FILE_REFERENCE” (instead of the original file reference) has to be inputted
Processing Status	M	▪ Processing status of the trade event request file ▪ Possible selection(s): • All (default) • Finished • In Progress • Rejected

Field	M/O/D*	Description
File Format	M	▪ File format of the trade event request file ▪ Possible selection(s) (multiple selection allowed): • All (default) • CSV • XML
Submission Channel	M	▪ Submission channel of the trade event request file ▪ Possible selection(s): • All (default) • SWIFTNet FileAct • FTS • Web Upload
User	O	▪ User ID of the user who performed the file upload via UI Upload function ▪ If specified, it expresses an implicit search criterion to filter out trade event request file capture activities which are not submitted via UI Upload function ▪ Applicable to Submission Channel “Web Upload” only

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

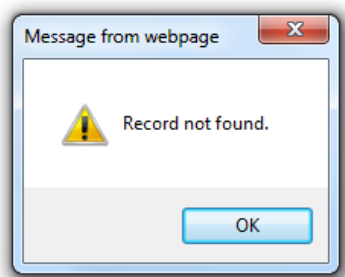
(iii) Processing Steps

User can perform the following actions:

➤ Search

1. (Optional) Click the list box of “Reporting Party” to select the Reporting Party of the trade.
2. (Optional) Click the list box of “Trade Party” to select the Trade Party of the trade.
3. (Optional) Enter the File Capture Timestamp.
4. (Optional) Enter the File Name.
5. (Optional) Enter the File Reference.
6. (Optional) Click the list box of “Processing Status” to select the file processing status.
7. (Optional) Click the list box of “File Format” to select the file format.
8. (Optional) Click the list box of “Submission Channel” to select the file submission channel.

9. (Optional) Enter the User ID.
10. Click <Search> button.
11. Trade Event Request record(s) which match(es) the selection criteria is/are displayed. If no Trade Event Request record is found, the following pop-up message dialog box will be displayed.



➤ **Reset**

1. Click <Reset> button to set all the fields to their original values.

14.2.2 Search Result of Trade Event Request

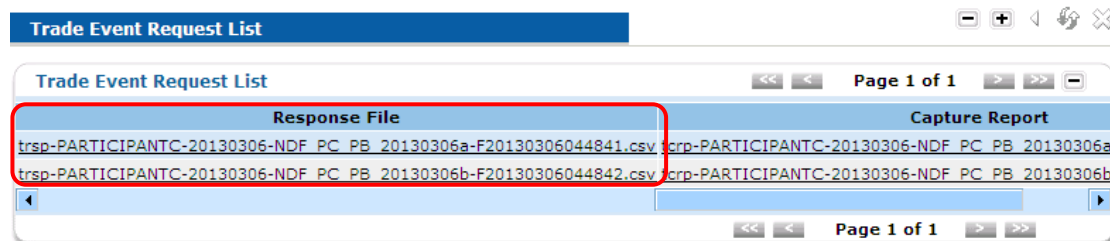
(i) Screen

Trade Event Request List				
Trade Event Request List				
Reporting Party	File Capture Timestamp	File Reference	File Name	File
PARTICIPANTC	2013-03-06 17:26:35	NDF_PC_PB_20130306a	treq-PARTICIPANTC-20130306-NDF_PC_PB_20130306a.csv	CS'
PARTICIPANTC	2013-03-06 17:38:04	NDF_PC_PB_20130306b	treq-PARTICIPANTC-20130306-NDF_PC_PB_20130306b.csv	CS'

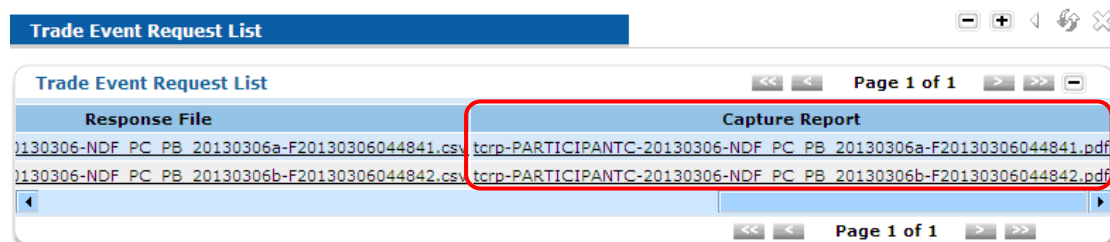
Scroll to the right:

Trade Event Request List				
Trade Event Request List				
File Format	Submission Channel	Processing Status	Error	No. of Request Rejected
CSV	Web Upload	Finished	-	0
CSV	Web Upload	Finished	-	0

Scroll to the right:



Scroll to the right:



(ii) Field Description

Field	Description
Trade Event Request List	
Reporting Party	Participant ID of reporting party
File Capture Timestamp	The date and time when the file is captured
File Reference	- Reference of the trade event request file "INVALID_FILE_REFERENCE" will be displayed if User submitted a file with an invalid file reference or no file reference is provided
File Name	- Name of the trade event request file "INVALID_FILE_NAME" will be displayed if a file with an invalid name is submitted
File Format	- File format of the trade event request file - Possible value(s): - CSV - XML
Submission Channel	- Submission channel of the trade event request file - Possible value(s): - SWIFTNet FileAct - FTS - Web Upload

Field	Description
Processing Status	▪ Processing status of the trade event request file ▪ Possible value(s): • Finished - All requests inside the request file captured and the processing result of individual request is reflected in the response record of the response file or report. It should be noted that “Finished” indicates the file processing is finished but has no indication on whether each event request is rejected or accepted. Such event request level information should be inquired through the Trade Event Enquiry instead or through processing of response file or capture report • In Progress - trade event request file is being processed • Rejected - file level checking failed, error code is shown in “Error” field
Error	▪ Error code (hyperlink) in case of file level exception ▪ Display “-” without hyperlink if the file is not rejected ▪ It does not indicate the exceptions of individual trade event requests
No. of Request Rejected	▪ Number of rejected and system cancelled trade event request records as shown in the response file/ capture report ▪ Display “-” in case of request file level rejection
Response File	▪ Name of response file (hyperlink) returned to User ▪ Display “-” without hyperlink if there is no response file, the file is not yet generated or the file is archived
Capture Report	▪ Display the file name (hyperlink) of the PDF capture report file ▪ Display “-” without hyperlink if there is no report, the report is not yet generated or the report is archived

(iii) Processing Steps

User can perform the following actions:

➤ **Error Hyperlink**

1. Click the hyperlink in the “Error” field.
2. A pop-up window displaying the error description will be provided.

➤ **Response File Hyperlink**

1. Click the hyperlink in the “Response File” field.
2. User will be prompted to do any one of the followings:
 - open the file;
 - save the file to the local workstation; or
 - cancel the action.

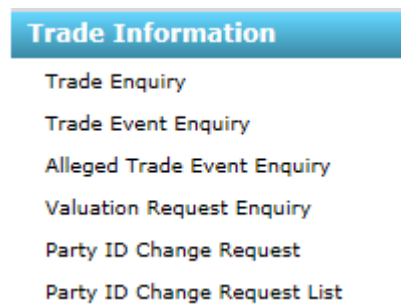
➤ **Capture Report Hyperlink**

1. Click the hyperlink in the “Capture Report” field.
2. A pop-up window with the capture report will be displayed if the corresponding plug-in reader has been installed in the browser, e.g. Acrobat Reader for reports in PDF format. The default file name depends on the corresponding plug-in reader installed (for the details of the Adobe Reader configuration to download report with system generated report name, please refer to Appendix E). If the corresponding plug-in reader is not installed, User will be prompted to select one of the followings:
 - open the file;
 - save the file to the local workstation; or
 - cancel the action.

15. UI FUNCTIONS - TRADE INFORMATION

This module offers the following functions:

- (a) Trade Enquiry
- (b) Trade Event Enquiry
- (c) Alleged Trade Event Enquiry
- (d) Valuation Request Enquiry
- (e) Party ID Change Request
- (f) Party ID Change Request List



These functions allow Users to:

- (a) enquire summary, details and history of trades;
- (b) enquire summary, details and history of trade events;
- (c) enquire summary, details and history of alleged trade events;
- (d) enquire summary and details of valuation requests;
- (e) change counterparty ID; and
- (f) enquire list of Party ID change request.

For the UI functions of item (d) which is related to MTM valuation for reporting trades, please refer to Section 17. And for the UI functions of items (e) and (f) which are related to bulk change of Party ID for reporting trades, please refer to Section 16.

15.1 Trade Enquiry

This function allows Users to enquire the summary, details and history of trades.

The following sub-functions are provided:

- Find Trade
- View Trade Summary
- View Trade Details
- View Trade History

User of TR Participants acting as an Agent will be redirected to “Participant Filter” function to select a TR Participant (client) before proceeding to “Select Asset Class / Quick Detail View” page in “Find Trade” function. For details of “Participant Filter” function, please refer to Section 4.6.2 in Administrative Functions.

15.1.1 Find Trade Function

This function allows User to find trades with selected criteria. Trades can be searched by (i) TR Participants of either trade party side and (ii) the originating party of the trade counterparty.

This function is initiated from:

- Navigation Menu
 - by clicking “Trade Information > Trade Enquiry”

15.1.1.1 Select Asset Class / Quick Detail View

(i) Screen

The screenshot shows a web application window titled "Select Asset Class / Quick Detail View". The window has a blue header bar with the same title. Below the header, the text "Participant: PARTICIPANTC - PARTICIPANTC for User Manuals" is displayed. There are two radio buttons: "Asset Class" (which is selected) and "Quick Detail View". Below the "Asset Class" radio button is a dropdown menu with the text "--Selected--". Below the "Quick Detail View" radio button is a text input field labeled "Trade Reference:". At the bottom right of the window is a blue button labeled "Next".

(ii) Field Description

Field	M/O/D*	Description
Select Asset Class / Quick Detail View		
Participant	D	▪ Participant Identifier of the TR Participant ▪ If User is acting as an Agent, Participant Identifier of the client TR Participant selected in the “Participant Filter” function is displayed ▪ For the format of Participant Identifier, please refer to Appendix C.1
Asset Class / Quick Detail View	M	▪ Specify the information to be searched by ▪ Possible selection(s) (any one of the followings): • Asset Class (default) • Quick Detail View
Asset Class	M	▪ Select the asset class of the trades ▪ Possible selection(s) (any one of the followings): • Equity • Foreign Exchange • Interest Rate • Credit • Commodity ▪ Mandatory if Asset Class is selected in the Asset Class / Quick Detail View selection
Quick Detail View - Trade Reference	M	▪ TR Reference of the trade ▪ Wildcard is not supported for this field ▪ Mandatory if Quick Detail View is selected in the Asset Class / Quick Detail View selection

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ **Next**

1. Select Asset Class or Quick Detail View.
2. (If Asset Class is selected) Click the list-box of “Asset Class” to select an asset class.
3. (If Quick Detail View is selected) Input a TR Trade Reference.
4. Click <Next> button.
5. (If Asset Class is selected) “Trade Selection - [Asset Class]” screen is displayed.
6. (If TR Trade Reference is input) “View Trade Details” function is initiated. If no record is found, the “Record not found” pop-up dialog box will be displayed.

15.1.1.2 Trade Selection - Interest Rate

(i) Screen

Trade Selection - Interest Rate	
General Trade Information	
Participant:	TEST100 - TEST100
Reported by Other Participant(s):	No
Participant Trade	
Participant Reporting For ID Type:	--All--
Participant Reporting For ID Type (Original Input Code):	--All--
Participant Reporting For Place of Incorporation:	--All--
Counterparty ID Type:	--All--
Counterparty ID Type (Original Input Code):	--All--
Counterparty Place of Incorporation:	--All--
Participant Reporting For:	
Participant Reporting For (Original Input Code):	
Counterparty:	
Counterparty (Original Input Code):	
Counterparty Trade	
Participant Reporting For ID Type:	--All--
Participant Reporting For ID Type (Original Input Code):	--All--
Participant Reporting For Place of Incorporation:	--All--
Counterparty ID Type:	--All--
Counterparty ID Type (Original Input Code):	--All--
Counterparty Place of Incorporation:	--All--
Participant Reporting For:	
Participant Reporting For (Original Input Code):	
Counterparty:	
Counterparty (Original Input Code):	
Base Product:	--All-- IR Swap CapFloor Cross Currency FRA Option Other
Sub Product:	--All-- Fixed Float OTIS Basis Fixed Fixed Inflation Swaption
Trade Status:	--All-- Active Matured Quit Terminated Withdrawn
Link Status:	--All--
Last Reconciliation Status:	--All--
Clearing Indicator:	--All--
CCP:	--All--
Date Information	
Trade Date From:	To:
Effective Date From:	To:
Termination Date / Expiration Date / Last Date in Bermuda Exercise Dates From:	To:
Last Event Date From:	To:
Trade References	
Trade Reference:	
User Reference:	
Agent Reference:	
CP Reference:	
Unique Transaction Identifier (UTI)	
Issuer ID:	
UTI Value:	
Unique Transaction Identifier - Unique Trade ID (UTI-TID):	
Late Reporting	
Late Matching:	--All--
Trade Details	
Participant Reporting For Role:	--All--
Notional Currency 1:	--All--
Notional Amount 1 From:	To:
Notional Currency 2:	--All--
Notional Amount 2 From:	To:
Known Amount Currency 1:	--All--
Known Amount 1 From:	To:
Known Amount Currency 2:	--All--
Known Amount 2 From:	To:

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

Known Amount 2 From: To:
Fixed Rate 1 From: To:
Fixed Rate 2 From: To:
Floating Rate Index 1:
Floating Rate Index 2:
Cancelable Provision:
Early Termination:
Schedule:
Special Terms:
Remarks 1:
Remarks 2:

Other Trade Details (For Fields Specified Only in Other Templates)
OTC Derivatives Product Taxonomy: To:
Final Maturity Date From: To:

Display Options
Records Per Page:
Sorting Order
Available Fields:
Selected Fields:
Add: Remove:
Move Up: Move Down:

Search Reset

(ii) Field Description

Field	M/O/D*	Description
General Trade Information		
Participant	D	- Participant Identifier of the TR Participant - If User is acting as an Agent, Participant Identifier of the client TR Participant selected in the “Participant Filter” function is displayed - For the format of Participant Identifier, please refer to Appendix C.1
Reported by Other Participant(s)	M	- Indicator to show if the trade is reported a particular side - Possible selection(s): - All (to retrieve trades reported by both the TR Participant and Counterparty) - Yes (to retrieve trades reported by the Counterparty only) - No (default; to retrieve trades reported by the TR Participant only)
Participant Trade		
Participant Reporting For ID Type	M	- ID type of the trade party the TR Participant is reporting for - Possible selection(s): - All (default) - Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 - When ID type other than “All” is selected, the accompanied Participant Reporting For must be inputted - Disabled when Reported by Other Participant(s) is “Yes”

Field	M/O/D*	Description
Participant Reporting For	O	▪ ID of the trade party the TR Participant is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “Yes” • Participant Reporting For ID Type is “All” ▪ “Participant Helper” function is provided
Participant Reporting For ID Type (Original Input Code)	M	▪ ID type of the original input code of the trade party the TR Participant is reporting for ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “Yes” ▪ When ID type other than “All” is selected, the accompanied Participant Reporting For (Original Input Code) must be inputted
Participant Reporting For (Original Input Code)	O	▪ ID of the original input code of the trade party the TR Participant is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type (Original Input Code) ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “Yes” • Participant Reporting For ID Type (Original Input Code) is “All” ▪ “Participant Helper” function is provided
Participant Reporting For Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only if Reported by Other Participant(s) is “All” or “No”
Counterparty ID Type	M	▪ ID type of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “Yes” ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty must be inputted
Counterparty	O	▪ ID of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “Yes” • Counterparty ID Type is “All” or “Masked Party ID” ▪ “Participant Helper” function is provided

Field	M/O/D*	Description
Counterparty ID Type (Original Input Code)	M	▪ ID type of the original input code of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “Yes” ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty (Original Input Code) must be inputted
Counterparty (Original Input Code)	O	▪ ID the original input code of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “Yes” • Counterparty ID Type (Original Input Code) is “All” or “Masked Party ID” ▪ “Participant Helper” function is provided
Counterparty Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only if Reported by Other Participant(s) is “All” or “No”
Counterparty Trade		
Participant Reporting For ID Type	M	▪ ID type of the trade party the Counterparty is reporting for ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Participant Reporting For must be inputted
Participant Reporting For	O	▪ ID of the trade party the Counterparty is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Participant Reporting For ID Type is “All” ▪ “Participant Helper” function is provided

Field	M/O/D*	Description
Participant Reporting For ID Type (Original Input Code)	M	▪ ID type of the original input code of the trade party the Counterparty is reporting for ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Participant Reporting For (Original Input Code) must be inputted
Participant Reporting For (Original Input Code)	O	▪ ID of the original input code of the trade party the Counterparty is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type (Original Input Code) ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Participant Reporting For ID Type (Original Input Code) is “All” ▪ “Participant Helper” function is provided
Participant Reporting For Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only if Reported by Other Participant(s) is “All” or “Yes”
Counterparty ID Type	M	▪ ID type of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4, except “User Defined Code” and “Masked Party ID” ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Counterparty must be inputted
Counterparty	O	▪ ID of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Counterparty ID Type is “All” ▪ “Participant Helper” function is provided

Field	M/O/D*	Description
Counterparty ID Type (Original Input Code)	M	▪ ID type of the original input code of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4, except “User Defined Code” and “Masked Party ID” ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Counterparty (Original Input Code) must be inputted
Counterparty (Original Input Code)	O	▪ ID the original input code of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Counterparty ID Type (Original Input Code) is “All” ▪ “Participant Helper” function is provided
Counterparty Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only if Reported by Other Participant(s) is “All” or “Yes”
Base Product	M	▪ Base product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Base products specified in Section 2.3
Sub Product	M	▪ Sub product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Sub products specified in Section 2.3 • Possible values are enabled for selected base products of asset class Interest Rate listed in Section 2.3. “All” is always enabled.
Trade Status	M	▪ Status of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Trade Status specified in Appendix A.3.1
Link Status	M	▪ Link status of the trade ▪ Possible selection(s): • All (default) • Link Status specified in Appendix A.3.4
Last Reconciliation Status	M	▪ Last reconciliation status of the trade ▪ Possible selection(s): • All (default) • Last Reconciliation Status specified in Appendix A.3.5

Field	M/O/D*	Description
Clearing Indicator	M	▪ Indicator to show the clearing status of the trade ▪ Possible selection(s): • All (default) • Yes • No
CCP	M	▪ ID and short description of the CCP of the trade ▪ Possible selection(s): • All (default) • CCP Identifiers specified in Appendix A.5 ▪ Disabled when Clearing Indicator is “No”
Date Information		
Trade Date From	O	▪ The start and end of searching range for the trade date of the trade
Trade Date To	O	
Effective Date From	O	▪ This is the start and end of searching range for adjusted effective date of the trade for the following product(s): • InterestRate:FRA ▪ This is the start and end of searching range for unadjusted effective date of the trade for the following product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:CapFloor • InterestRate:Other
Effective Date To	O	
Termination Date / Expiration Date / Last Date in Bermuda Exercise Dates From	O	▪ This is the start and end of searching range for adjusted termination date of the trade for the following product(s): • InterestRate:FRA ▪ This is the start and end of searching range for unadjusted termination date of the trade for the following product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:CapFloor • InterestRate:Other • This is the start and end of searching range for expiration date of the trade for InterestRate:Option:Swaption in American or European exercise style • This is the start and end of searching range for the last date in Bermuda Exercise Dates of the trade for InterestRate:Option:Swaption in Bermuda exercise style
Termination Date / Expiration Date / Last Date in Bermuda Exercise Dates To	O	
Last Event Date From	O	▪ The start and end of searching range for last event date of the trade ▪ Default range is 2 weeks counting backward from the current date
Last Event Date To	O	
Trade References		
Trade Reference	O	▪ TR Reference of the trade ▪ Support wildcard search

Field	M/O/D*	Description
User Reference	O	- User reference of the trade - Support wildcard search
Agent Reference	O	- Agent reference of the trade - Support wildcard search
CP Reference	O	- CP reference of the trade - Support wildcard search
Unique Transaction Identifier (UTI)		
Issuer ID	O	- Issuer ID of the UTI - Support wildcard search
UTI Value	O	- Value of the UTI - Support wildcard search
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	O	- This field corresponds to UTI-TID input - Support wildcard search
Late Reporting		
Late Matching	M	- Indicator to show whether the trade is late matched - Possible selection(s): - All (default) - Yes - No
Trade Details		

Field	M/O/D*	Description
Participant Reporting For Role	M	▪ Role of the TR Participant in the trade ▪ Possible selection(s): • All (default) • Floating Rate Payer • Fixed Rate Payer • Known Amount Payer • Inflation Rate Payer • Buyer • Seller ▪ Selection of “All” means to search trade the participant is playing for any role. ▪ Applicable to following base products only: • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Option • InterestRate:CapFloor • InterestRate:FRA ▪ “Inflation Rate Payer” is applicable only to the following product(s) • InterestRate:IRSwap:Inflation ▪ “Floating Rate Payer” is applicable only to the following product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Basis • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis ▪ “Fixed Rate Payer” and “Known Amount Payer” are applicable only to the following product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed ▪ “Buyer” and “Seller” are applicable only to the following product(s): • InterestRate:CapFloor • InterestRate:FRA • InterestRate:Option:Swaption

Field	M/O/D*	Description
Notional Currency 1	M	▪ Currency of the notional amount, regardless of leg 1 or 2 ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ This field is pairing with Notional Amount, Fixed Rate and Floating Rate Index in the same leg of a swap ▪ Applicable to all products except the following(s): • InterestRate:Option:Swaption
Notional Amount 1 From	O	▪ The start and end of searching range for the notional amount, regardless of leg 1 or 2 ▪ This field is pairing with Currency, Fixed Rate and Floating Rate Index in the same leg of a swap ▪ Applicable to all products except the following(s): • InterestRate:Option:Swaption
Notional Amount 1To	O	
Notional Currency 2	M	▪ Currency of the notional amount, regardless of leg 1 or 2 ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ This field is pairing with Notional Amount, Fixed Rate and Floating Rate Index in the same leg of a swap ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Other
Notional Amount 2 From	O	▪ The start and end of searching range for the notional amount, regardless of leg 1 or 2 ▪ This field is pairing with Currency, Fixed Rate and Floating Rate Index in the same leg of a swap ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Other
Notional Amount 2To	O	

Field	M/O/D*	Description
Known Amount Currency 1	M	▪ Currency of the known amount, regardless leg 1 or 2 for swap ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Known Amount Currency is pairing with Known Amount to the same leg of a swap ▪ Applicable to following product types only: • InterestRate:IRSwap:FixedFloat • InterestRate:CrossCurrency:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFixed • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:Other
Known Amount 1 From	O	▪ Known amount of the trade, regardless leg 1 or 2 for swap ▪ Known Amount is pairing with Currency to the same leg of a swap ▪ Applicable to following product types only: • InterestRate:IRSwap:FixedFloat • InterestRate:CrossCurrency:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFixed • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:Other
Known Amount 1 To	O	
Known Amount Currency 2	M	▪ Currency of another known amount, regardless leg 1 or 2 for swap ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Known Amount Currency is pairing with Known Amount to the same leg of a swap ▪ Applicable to following product types only: • InterestRate:IRSwap:FixedFloat • InterestRate:CrossCurrency:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFixed • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:Other
Known Amount 2 From	O	▪ Another known amount of the trade, regardless leg 1 or 2 for swap, if any

Field	M/O/D*	Description
Known Amount 2 To	O	▪ Known Amount is pairing with Currency to the same leg of a swap ▪ Applicable to following product types only: • InterestRate:IRSwap:FixedFloat • InterestRate:CrossCurrency:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFixed • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:Other
Fixed Rate 1 From	O	▪ The start and end of searching range for the fixed rate ▪ This field is pairing with Currency and Notional Amount in the same leg of a swap ▪ Applicable only to the following product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:FRA • InterestRate:Other
Fixed Rate 1 To	O	
Fixed Rate 2 From	O	▪ The start and end of searching range for the fixed rate ▪ This field is pairing with Currency and Notional Amount in the same leg of a swap ▪ Applicable only to the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:Other
Fixed Rate 2 To	O	

Field	M/O/D*	Description
Floating Rate Index 1	M	▪ Floating rate index of the trade ▪ Possible selection(s): • All (default) • One of the supported floating rate indices ▪ This field is pairing with Currency and Notional Amount in the same leg of a swap ▪ Applicable only to the following product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Basis • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis • InterestRate:CapFloor • InterestRate:FRA • InterestRate:Other
Floating Rate Index 2	M	▪ Floating rate index of the trade ▪ Possible selection(s): • All (default) • One of the supported floating rate indices ▪ This field is pairing with Currency and Notional Amount in the same leg of a swap ▪ Applicable only to the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Basis • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis • InterestRate:Other
Others		
Cancelable Provision	M	▪ Indicator to show the presence of cancelable provision in the trade ▪ Possible selection(s): • All (default) • Yes • No ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency

Field	M/O/D*	Description
Early Termination	M	▪ Indicator to show the presence of early termination in the trade ▪ Possible selection(s): • All (default) • Yes • No ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:CapFloor
Schedule	M	▪ Indicator to show the presence of schedule (Notional Schedule/ Spread Schedule/ Fixed Rate Schedule/ Floating Rate Multiplier Schedule/ Spread Schedule/ Cap Rate Schedule/ Floor Rate Schedule) in the trade ▪ Possible selection(s): • All (default) • Yes • No ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:CapFloor
Special Terms	M	▪ Indicator to show the presence of special terms in the trade ▪ Possible selection(s): • All (default) • Yes • No
Remarks 1	O	▪ The Remarks 1 on the latest trade image
Remarks 2	O	▪ The Remarks 2 on the latest trade image
Other Trade Details (For Fields Specified Only in Other Templates)		
OTC Derivatives Product Taxonomy	M	▪ OTC Product Taxonomy for Interest Rate ▪ Possible selection(s): • All (default) • Interest Rate products listed in AIDG Appendix F (OtherOTCProductTaxonomy tab) ▪ Applicable only to the following base product(s): • InterestRate:Other
Final Maturity Date From	O	▪ The start and end of searching range for final maturity date of the trade
Final Maturity Date To	O	▪ Applicable only to the following base product(s): • InterestRate:Other
Display Options		
Refer to Section 4 “Getting Started” in Administrative Functions for field details and processing steps of Display Options.		

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

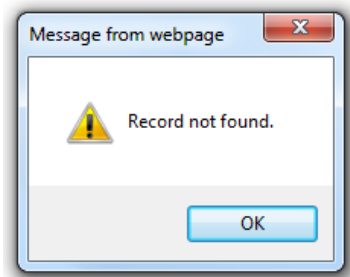
➤ Search

1. (Optional) Click the list-box of “Reported by Other Participants” to indicate whether the trade is reported by other TR Participants.
2. (Optional) Click the list-box of “Participant Reporting For ID Type” to select an ID type of the trade party the TR Participant is reporting for.
3. (Optional) Input the ID of the trade party the TR Participant is reporting for in “Participant Reporting For” (or click  to select a Participant Reporting For).
4. (Optional) Click the list-box of “Participant Reporting For ID Type (Original Input Code)” to select an ID type of the original input code of the trade party the TR Participant is reporting for.
5. (Optional) Input the ID of the original input code of the trade party the TR Participant is reporting for in “Participant Reporting For (Original Input Code)” (or click  to select a Participant Reporting For (Original Input Code)).
6. (Optional) Click the list-box of “Participant Reporting For Place of Incorporation” to select a place of incorporation of the Participant Reporting For.
7. (Optional) Click the list-box of “Counterparty ID Type” to select an ID type of the Counterparty.
8. (Optional) Input the ID of the Counterparty (or click  to select a Counterparty).
9. (Optional) Click the list-box of “Counterparty ID Type (Original Input Code)” to select an ID type of the original input code of the Counterparty.
10. (Optional) Input the ID of the Counterparty (Original Input Code) (or click  to select a Counterparty (Original Input Code)).
11. (Optional) Click the list-box of “Counterparty Place of Incorporation” to select a place of incorporation of the Counterparty.

12. (Optional) Click the list-box of “Participant Reporting For ID Type” to select an ID type of the trade party the Counterparty is reporting for.
13. (Optional) Input the ID of the trade party the Counterparty is reporting for in “Participant Reporting For” (or click  to select a Participant Reporting For).
14. (Optional) Click the list-box of “Participant Reporting For ID Type (Original Input Code)” to select an ID type of the original input code of the trade party the Counterparty is reporting for.
15. (Optional) Input the ID of the original input code of the trade party the Counterparty is reporting for in “Participant Reporting For (Original Input Code)” (or click  to select a Participant Reporting For (Original Input Code)).
16. (Optional) Click the list-box of “Participant Reporting For Place of Incorporation” to select a place of incorporation of the Participant Reporting For.
17. (Optional) Click the list-box of “Counterparty ID Type” to select an ID type of the Counterparty.
18. (Optional) Input the ID of the Counterparty (or click  to select a Counterparty).
19. (Optional) Click the list-box of “Counterparty ID Type (Original Input Code)” to select an ID type of the original input code of the Counterparty.
20. (Optional) Input the ID of the Counterparty (Original Input Code) (or click  to select a Counterparty (Original Input Code)).
21. (Optional) Click the list-box of “Counterparty Place of Incorporation” to select a place of incorporation of the Counterparty.
22. (Optional) Click the list-box of “Base Product” to select a base product or hold “Ctrl” key to select multiple base products.
23. (Optional) Click the list-box of “Sub Product” to select a sub product or hold “Ctrl” key to select multiple sub products.
24. (Optional) Click the list-box of “Trade Status” to select a trade status or hold “Ctrl” key to select multiple trade statuses.
25. (Optional) Click the list-box of “Link Status” to select a link status.

26. (Optional) Click the list-box of “Last Reconciliation Status” to select a last reconciliation status.
27. (Optional) Click the list-box of “Clearing Indicator” to select a clearing status of the trade.
28. (Optional) Click the list-box of “CCP” to select a CCP.
29. (Optional) Enter the start and end of Trade Date range in the format of YYYY-MM-DD (or click  icon to select a date).
30. (Optional) Enter the start and end of Effective Date range in the format of YYYY-MM-DD (or click  icon to select a date).
31. (Optional) Enter the start and end of Termination Date range in the format of YYYY-MM-DD (or click  icon to select a date).
32. (Optional) Enter the start and end of Last Event Date range in the format of YYYY-MM-DD (or click  icon to select a date).
33. (Optional) Input the TR Trade Reference.
34. (Optional) Input the User Reference.
35. (Optional) Input the Agent Reference.
36. (Optional) Input the CP Reference.
37. (Optional) Input the Issuer ID.
38. (Optional) Input the UTI Value.
39. (Optional) Input the Unique Transaction Identifier - Unique Trade ID (UTI-TID).
40. (Optional) Click the list-box of “Late Matching” to select the late matching status.
41. (Optional) Click the list-box of “Participant Reporting For Role” to select a Role.
42. (Optional) Click the list-box of “Notional Currency 1” to select the currency of the trade.
43. (Optional) Input the Notional Amount 1 From and To.

44. (Optional) Click the list-box of “Notional Currency 2” to select the currency of the trade.
45. (Optional) Input the Notional Amount 2 From and To.
46. (Optional) Input the Fixed Rate 1 From and To.
47. (Optional) Input the Fixed Rate 2 From and To.
48. (Optional) Click the list-box of “Floating Rate Index 1” to select a floating rate index.
49. (Optional) Click the list-box of “Floating Rate Index 2” to select a floating rate index.
50. (Optional) Click the list-box of “Cancelable Provision” to select the presence of cancelable provision.
51. (Optional) Click the list-box of “Early Termination” to select the presence of early termination.
52. (Optional) Click the list-box of “Schedule” to select the presence of schedule.
53. (Optional) Click the list-box of “Special Terms” to select the presence of special terms.
54. (Optional) Input the Remarks 1.
55. (Optional) Input the Remarks 2.
56. (Optional) Click the list-box of “OTC Derivatives Product Taxonomy” to select the product taxonomy of OTC derivatives.
57. (Optional) Enter the start and end of Final Maturity Date range in the format of YYYY-MM-DD (or click  icon to select a date).
58. Click <Search> button.
59. Trade(s) which match(es) the selection criteria is/are displayed and “View Trade Summary” function is initiated. If no trade is found, the following pop-up message dialogue box will be displayed.



➤ **Reset**

1. Click <Reset> button to set all the fields to their original values.

15.1.1.3 Trade Selection - Foreign Exchange

(i) Screen

Trade Selection - Foreign Exchange			
General Trade Information			
Participant:	TEST100 - TEST100		
Reported by Other Participant(s):	No		
Participant Trade			
Participant Reporting For ID Type:	--All--	Participant Reporting For:	
Participant Reporting For ID Type (Original Input Code):	--All--	Participant Reporting For (Original Input Code):	
Participant Reporting For Place of Incorporation:	--All--	Counterparty:	
Counterparty ID Type:	--All--	Counterparty (Original Input Code):	
Counterparty ID Type (Original Input Code):	--All--		
Counterparty Place of Incorporation:	--All--		
Counterparty Trade			
Participant Reporting For ID Type:	--All--	Participant Reporting For:	
Participant Reporting For ID Type (Original Input Code):	--All--	Participant Reporting For (Original Input Code):	
Participant Reporting For Place of Incorporation:	--All--	Counterparty:	
Counterparty ID Type:	--All--	Counterparty (Original Input Code):	
Counterparty ID Type (Original Input Code):	--All--		
Counterparty Place of Incorporation:	--All--		
Base Product:	--All-- NDF Forward NDO Vanilla Option Other		
Trade Status:	--All-- Active Matured Quit Terminated Withdrawn		
Link Status:	--All--		
Last Reconciliation Status:	--All--		
Clearing Indicator:	--All--		
CCP:	--All--		
Date Information			
Trade Date From:		To:	
Value Date From:		To:	
Fixing Date From:		To:	
Expiration Date From:		To:	
Last Event Date From:	2016-04-26	To:	2016-05-10
Trade References			
Trade Reference:			
User Reference:			
Agent Reference:			
CP Reference:			
Unique Transaction Identifier (UTI)			
Issuer ID:			
UTI Value:			
Unique Transaction Identifier - Unique Trade ID (UTI-TID):			
Late Reporting			
Late Matching:	--All--		
Trade Details			
Participant Reporting For Role:	--All--		
Currency Bought:	--All--	To:	
Amount Bought From:		To:	
Currency Sold:	--All--	To:	
Amount Sold From:		To:	
Put Notional Currency:	--All--	To:	
Put Notional Amount From:		To:	
Call Notional Currency:	--All--	To:	
Call Notional Amount From:		To:	
Exchange Rate From:		To:	
Strike Price From:		To:	
Swap Link ID Indicator:	--All--	To:	

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Swap Link ID:
Special Terms:
Remarks 1:
Remarks 2:

--All--

Other Trade Details (For Fields Specified Only in Other Templates)

OTC Derivatives Product Taxonomy:
Effective Date From:
Termination Date From:
Final Maturity Date From:
Notional Leg 1 Currency:
Notional Leg 1 Amount From:
Notional Leg 2 Currency:
Notional Leg 2 Amount From:
Exchanged Currency 1:
Exchanged Currency 1 Amount From:
Exchanged Currency 2:
Exchanged Currency 2 Amount From:
Asian Feature:

--All--

--All--

--All--

--All--

--All--

--All--

--All--

To:
To:
To:
To:
To:
To:
To:
To:
To:
To:

Display Options

Records Per Page: 25

Sorting Order

Available Fields
User Reference
Agent Reference
CP Reference
UTI Issuer ID
UTI Value
Unique Transaction Identifier - Unique Trade ID (UTI-Participant)
Participant Reporting For
Participant Reporting For Place of Incorporation

Selected Fields
Asc
Des
Add
Remove

Trade Reference (Asc)
Move Up
Move Down

Search
Reset

(ii) Field Description

Field	M/O/D*	Description
General Trade Information		
Participant	D	- Participant Identifier of the TR Participant - If User is acting as an Agent, Participant Identifier of the client TR Participant selected in the “Participant Filter” function is displayed - For the format of Participant Identifier, please refer to Appendix C.1
Reported by Other Participant(s)	M	- Indicator to show if the trade is reported a particular side - Possible selection(s): - All (to retrieve trades reported by both the TR Participant and Counterparty) - Yes (to retrieve trades reported by the Counterparty only) - No (default; to retrieve trades reported by the TR Participant only)
Participant Trade		
Participant Reporting For ID Type	M	- ID type of the trade party the TR Participant is reporting for - Possible selection(s): - All (default) - Any one of the Trade Entity Identification Scheme Codes in, except “Masked Party ID”, Section 5.4 - When ID type other than “All” is selected, the accompanied “Participant Reporting For” must be inputted - Disabled when Reported by Other Participant(s) is “Yes”

Field	M/O/D*	Description
Participant Reporting For	O	▪ ID of the trade party the TR Participant is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “Yes” • Participant Reporting For ID Type is “All” ▪ “Participant Helper” function is provided
Participant Reporting For ID Type (Original Input Code)	M	▪ ID type of the original input code of the trade party the TR Participant is reporting for ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “Yes” ▪ When ID type other than “All” is selected, the accompanied Participant Reporting For (Original Input Code) must be inputted
Participant Reporting For (Original Input Code)	O	▪ ID of the original input code of the trade party the TR Participant is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type (Original Input Code) ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “Yes” • Participant Reporting For ID Type (Original Input Code) is “All” ▪ “Participant Helper” function is provided
Participant Reporting For Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only if Reported by Other Participant(s) is “All” or “No”
Counterparty ID Type	M	▪ ID type of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ Applicable only if Reported by Other Participant(s) is “All” or “No”. ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty must be inputted
Counterparty	O	▪ ID of the Counterparty of the trade ▪ Disabled if “All” or “Masked Party ID” is selected in Counterparty ID Type ▪ Applicable only if Reported by Other Participant(s) is “All” or “No”. ▪ “Participant Helper” function is provided

Field	M/O/D*	Description
Counterparty ID Type (Original Input Code)	M	▪ ID type of the original input code of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ Applicable only if Reported by Other Participant(s) is “All” or “No”. ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty (Original Input Code) must be inputted
Counterparty (Original Input Code)	O	▪ ID the original input code of the Counterparty of the trade ▪ Disabled if Counterparty ID Type (Original Input Code) is “All” or “Masked Party ID” ▪ Applicable only if Reported by Other Participant(s) is “All” or “No”. ▪ “Participant Helper” function is provided
Counterparty Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only if Reported by Other Participant(s) is “All” or “No”
Counterparty Trade		
Participant Reporting For ID Type	M	▪ ID type of the trade party the Counterparty is reporting for ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Participant Reporting For must be inputted
Participant Reporting For	O	▪ ID of the trade party the Counterparty is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Participant Reporting For ID Type is “All” ▪ “Participant Helper” function is provided

Field	M/O/D*	Description
Participant Reporting For ID Type (Original Input Code)	M	▪ ID type of the original input code of the trade party the Counterparty is reporting for ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Participant Reporting For (Original Input Code) must be inputted
Participant Reporting For (Original Input Code)	O	▪ ID of the original input code of the trade party the Counterparty is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type (Original Input Code) ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Participant Reporting For ID Type (Original Input Code) is “All” ▪ “Participant Helper” function is provided
Participant Reporting For Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only if Reported by Other Participant(s) is “All” or “Yes”
Counterparty ID Type	M	▪ ID type of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4, except “User Defined Code” and “Masked Party ID” ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Counterparty must be inputted
Counterparty	O	▪ ID of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Counterparty ID Type is “All” ▪ “Participant Helper” function is provided

Field	M/O/D*	Description
Counterparty ID Type (Original Input Code)	M	▪ ID type of the original input code of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4, except “User Defined Code” and “Masked Party ID” ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Counterparty (Original Input Code) must be inputted
Counterparty (Original Input Code)	O	▪ ID of the original input code of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Counterparty ID Type (Original Input Code) is “All” ▪ “Participant Helper” function is provided
Counterparty Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only if Reported by Other Participant(s) is “All” or “Yes”
Base Product	M	▪ Base product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Base products specified in Section 2.3
Trade Status	M	▪ Status of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Trade Status specified in Appendix A.3.1
Link Status	M	▪ Link status of the trade ▪ Possible selection(s): • All (default) • Link Status specified in Appendix A.3.4
Last Reconciliation Status	M	▪ Last reconciliation status of the trade ▪ Possible selection(s): • All (default) • Last Reconciliation Status specified in Appendix A.3.5
Clearing Indicator	M	▪ Indicator to show the clearing status of the trade ▪ Possible selection(s): • All (default) • Yes • No

Field	M/O/D*	Description
CCP	M	▪ ID and short description of the CCP of the trades ▪ Possible selection(s): • All (default) • CCP Identifiers specified in Appendix A.5 ▪ Disabled when Clearing Indicator is “No”
Date Information		
Trade Date From	O	▪ The start and end of searching range for the trade date of the trade
Trade Date To	O	
Value Date From	O	▪ The start and end of searching range for value date of the trade
Value Date To	O	
Fixing Date From	O	▪ The start and end of searching range for fixing date of the trade ▪ Applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:NDO • ForeignExchange:Other
Fixing Date To	O	
Expiration Date From	O	▪ The start and end of searching range for expiration date of the trade ▪ Applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO • ForeignExchange:Other
Expiration Date To	O	
Last Event Date From	O	▪ The start and end of searching range for last event date of the trade ▪ Default range is 2 weeks counting backward from the current date
Last Event Date To	O	
Trade References		
Trade Reference	O	▪ TR Reference of the trade ▪ Support wildcard search
User Reference	O	▪ User reference of the trade ▪ Support wildcard search
Agent Reference	O	▪ Agent reference of the trade ▪ Support wildcard search
CP Reference	O	▪ CP reference of the trade ▪ Support wildcard search
Unique Transaction Identifier (UTI)		
Issuer ID	O	▪ Issuer ID of the UTI ▪ Support wildcard search
UTI Value	O	▪ Value of the UTI ▪ Support wildcard search

Field	M/O/D*	Description
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	O	▪ This field corresponds to UTI-TID input ▪ Support wildcard search
Late Reporting		
Late Matching	M	▪ Indicator to show whether the trade is late matched ▪ Possible selection(s): • All (default) • Yes • No
Trade Details		
Participant Reporting For Role	M	▪ Role of the TR Participant in the trade ▪ Possible selection(s): • All (default) • Buyer • Seller ▪ Selection of “All” means to search trade the participant is playing for any role ▪ Applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO
Currency Bought	M	▪ Currency of the amount bought ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward
Amount Bought From	O	▪ The start and end of searching range for the amount bought ▪ Applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward
Amount Bought To	O	
Currency Sold	M	▪ Currency of the amount sold ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward
Amount Sold From	O	▪ The start and end of searching range for the amount sold

Field	M/O/D*	Description
Amount Sold To	O	▪ Applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward
Put Notional Currency	M	▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable only to the following base product(s): • ForeignExchange:NDO • ForeignExchange:Other • ForeignExchange:VanillaOption
Put Notional Amount From	O	▪ Applicable only to the following base product(s): • ForeignExchange:NDO • ForeignExchange:Other • ForeignExchange:VanillaOption
Put Notional Amount To	O	
Call Notional Currency	M	▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable only to the following base product(s): • ForeignExchange:NDO • ForeignExchange:Other • ForeignExchange:VanillaOption
Call Notional Amount From	O	▪ Applicable only to the following base product(s): • ForeignExchange:NDO • ForeignExchange:Other • ForeignExchange:VanillaOption
Call Notional Amount To	O	
Exchange Rate From	O	▪ The start and end of searching range for the exchange rate ▪ Applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward • ForeignExchange:Other
Exchange Rate To	O	
Strike Price From	O	▪ The start and end of searching range for the strike price ▪ Applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO • ForeignExchange:Other
Strike Price To	O	

Field	M/O/D*	Description
Swap Link ID Indicator	M	▪ Indicator to show the presence of swap link ID ▪ Possible selection(s): • All (default) • Yes • No ▪ Applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward • ForeignExchange:Other
Swap Link ID	O	▪ ID of swap link in the trade ▪ Applicable only if Swap Link ID Indicator is “All” or “Yes”. ▪ Applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward • ForeignExchange:Other
Special Terms	M	▪ Indicator to show the presence of special terms in the trade ▪ Possible selection(s): • All (default) • Yes • No
Remarks 1	O	▪ The Remarks 1 on the latest trade image
Remarks 2	O	▪ The Remarks 2 on the latest trade image
Other Trade Details (For Fields Specified Only in Other Templates)		
OTC Derivatives Product Taxonomy	M	▪ OTC Product Taxonomy for ForeignExchange ▪ Possible selection(s): • All (default) • Foreign Exchange products listed in AIDG Appendix F (OtherOTCProductTaxonomy tab) ▪ Applicable only to the following product(s): • ForeignExchange:Other
Effective Date From	O	▪ Looks for values in both Effective Date - Leg 1 and Effective Date - Leg 2 of Other trade ▪ Applicable only to the following product(s): • ForeignExchange:Other
Effective Date To	O	
Termination date From	O	▪ Looks for values in both Termination Date - Leg 1 and Termination Date - Leg 2 of Other trade ▪ Applicable only to the following product(s): • ForeignExchange:Other
Termination date To	O	
Final Maturity Date From	O	▪ The start and end of searching range for final maturity date of the trade ▪ Applicable only to the following base product(s): • ForeignExchange:Other
Final Maturity Date To	O	

Field	M/O/D*	Description
Notional Leg 1 Currency	M	▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable only to the following base product(s): • ForeignExchange:Other
Notional Leg 1 Amount From	O	▪ Applicable only to the following base product(s): • ForeignExchange:Other
Notional Leg 1 Amount To	O	
Notional Leg 2 Currency	M	▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable only to the following base product(s): • ForeignExchange:Other
Notional Leg 2 Amount From	O	▪ Applicable only to the following base product(s): • ForeignExchange:Other
Notional Leg 2 Amount To	O	
Exchanged Currency 1	M	▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable only to the following base product(s): • ForeignExchange:Other
Exchanged Currency 1 Amount From	O	▪ Applicable only to the following base product(s): • ForeignExchange:Other
Exchanged Currency 1 Amount To	O	
Exchanged Currency 2	M	▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable only to the following base product(s): • ForeignExchange:Other
Exchanged Currency 2 Amount From	O	▪ Applicable only to the following base product(s): • ForeignExchange:Other
Exchanged Currency 2 Amount To	O	

Field	M/O/D*	Description
Asian Feature	M	▪ To indicate the presence of Asian Feature in the trade information of trade event ▪ Possible selection(s): • All (default) • Yes • No ▪ Applicable only to the following base product(s): • ForeignExchange:Other
Display Options		
Refer to Section 4 “Getting Started” in Administrative Functions for field details and processing steps of Display Options.		

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ Search

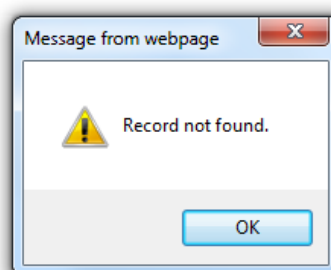
1. (Optional) Click the list-box of “Reported by Other Participants” to indicate whether the trade is reported by other TR Participants.
2. (Optional) Click the list-box of “Participant Reporting For ID Type” to select an ID type of the trade party the TR Participant is reporting for.
3. (Optional) Input the ID of the trade party the TR Participant is reporting for in “Participant Reporting For” (or click  to select a Participant Reporting For).
4. (Optional) Click the list-box of “Participant Reporting For ID Type (Original Input Code)” to select an ID type of the original input code of the trade party the TR Participant is reporting for.
5. (Optional) Input the ID of the original input code of the trade party the TR Participant is reporting for in “Participant Reporting For (Original Input Code)” (or click  to select a Participant Reporting For (Original Input Code)).
6. (Optional) Click the list-box of “Participant Reporting For Place of Incorporation” to select a place of incorporation of the Participant Reporting For.
7. (Optional) Click the list-box of “Counterparty ID Type” to select an ID type of the Counterparty.

8. (Optional) Input the ID of the Counterparty (or click  to select Counterparty).
9. (Optional) Click the list-box of “Counterparty ID Type (Original Input Code)” to select an ID type of the original input code of the Counterparty.
10. (Optional) Input the ID of the Counterparty (Original Input Code) (or click  to select a Counterparty (Original Input Code)).
11. (Optional) Click the list-box of “Counterparty Place of Incorporation” to select a place of incorporation of the Counterparty.
12. (Optional) Click the list-box of “Participant Reporting For ID Type” to select an ID type of the trade party the Counterparty is reporting for.
13. (Optional) Input the ID of the trade party the Counterparty is reporting for in “Participant Reporting For” (or click  to select a Participant Reporting For).
14. (Optional) Click the list-box of “Participant Reporting For ID Type (Original Input Code)” to select an ID type of the original input code of the trade party the Counterparty is reporting for.
15. (Optional) Input the ID of the original input code of the trade party the Counterparty is reporting for in “Participant Reporting For (Original Input Code)” (or click  to select a Participant Reporting For (Original Input Code)).
16. (Optional) Click the list-box of “Participant Reporting For Place of Incorporation” to select a place of incorporation of the Participant Reporting For.
17. (Optional) Click the list-box of “Counterparty ID Type” to select an ID type of the Counterparty.
18. (Optional) Input the ID of the Counterparty (or click  to select a Counterparty).
19. (Optional) Click the list-box of “Counterparty ID Type (Original Input Code)” to select an ID type of the original input code of the Counterparty.
20. (Optional) Input the ID of the Counterparty (Original Input Code) (or click  to select a Counterparty (Original Input Code)).
21. (Optional) Click the list-box of “Counterparty Place of Incorporation” to select a place of incorporation of the Counterparty.

22. (Optional) Click the list-box of “Base Product” to select a base product or hold “Ctrl” key to select multiple base products.
23. (Optional) Click the list-box of “Trade Status” to select a trade status or hold “Ctrl” key to select multiple trade statuses.
24. (Optional) Click the list-box of “Link Status” to select a link status.
25. (Optional) Click the list-box of “Last Reconciliation Status” to select a last reconciliation status.
26. (Optional) Click the list-box of “Clearing Indicator” to select a clearing status of the trade.
27. (Optional) Click the list-box of “CCP” to select a CCP.
28. (Optional) Enter the start and end of Trade Date range in the format of YYYY-MM-DD (or click  icon to select a date).
29. (Optional) Enter the start and end of Value Date range in the format of YYYY-MM-DD (or click  icon to select a date).
30. (Optional) Enter the start and end of Fixing Date range in the format of YYYY-MM-DD (or click  icon to select a date).
31. (Optional) Enter the start and end of Expiration Date range in the format of YYYY-MM-DD (or click  icon to select a date).
32. (Optional) Enter the start and end of Last Event Date range in the format of YYYY-MM-DD (or click  icon to select a date).
33. (Optional) Input the TR Trade Reference.
34. (Optional) Input the User Reference.
35. (Optional) Input the Agent Reference.
36. (Optional) Input the CP Reference.
37. (Optional) Input the Issuer ID.
38. (Optional) Input the UTI Value.
39. (Optional) Input the Unique Transaction Identifier - Unique Trade ID (UTI-TID).

40. (Optional) Click the list-box of “Late Matching” to select the late matching status.
41. (Optional) Click the list-box of “Participant Reporting For Role” to select a Role.
42. (Optional) Click the list-box of “Currency Bought” to select the currency of the trade.
43. (Optional) Input the range of Amount Bought.
44. (Optional) Click the list-box of “Currency Sold” to select the currency of the trade.
45. (Optional) Input the range of Amount Sold.
46. (Optional) Click the list-box of “Put Notional Currency” to select the call notional currency.
47. (Optional) Input range of Put Notional Amount.
48. (Optional) Click the list-box of “Call Notional Currency” to select the call notional currency.
49. (Optional) Input range of Call Notional Amount.
50. (Optional) Input the range of Exchange Rate.
51. (Optional) Input the range of Strike Price.
52. (Optional) Click the list-box of “Swap Link ID Indicator” to select the presence of swap link ID.
53. (Optional) Input the Swap Link ID.
54. (Optional) Click the list-box of “Special Terms” to select the special terms.
55. (Optional) Input the Remarks 1.
56. (Optional) Input the Remarks 2.
57. (Optional) Click the list-box of “OTC Derivatives Product Taxonomy” to select the product taxonomy of OTC derivatives.
58. (Optional) Enter the start and end of Effective Date range in the format of YYYY-MM-DD (or click  icon to select a date).

59. (Optional) Enter the start and end of Termination date range in the format of YYYY-MM-DD (or click  icon to select a date).
60. (Optional) Enter the start and end of Final Maturity Date range in the format of YYYY-MM-DD (or click  icon to select a date).
61. (Optional) Click the list-box of “Notional Leg 1 Currency” to select the currency of notional leg 1.
62. (Optional) Input the Notional Leg 1 Amount From and To.
63. (Optional) Click the list-box of “Notional Leg 2 Currency” to select currency of notional leg 2.
64. (Optional) Input the Notional Leg 2 Amount From and To.
65. (Optional) Click the list-box of “Exchanged Currency 1” to select exchanged currency 1.
66. (Optional) Input the Exchanged Currency 1 Amount From and To.
67. (Optional) Click the list-box of “Exchanged Currency 2” to select exchanged currency 2.
68. (Optional) Input the Exchanged Currency 2 Amount From and To.
69. (Optional) Click the list-box of “Asian Feature” to select asian feature.
70. Click <Search> button.
71. Trade(s) which match(es) the selection criteria is/are displayed and “View Trade Summary” function is initiated. If no trade is found, the following pop-up message dialogue box will be displayed.



➤ **Reset**

1. Click <Reset> button to set all the fields to their original values.

15.1.1.4 Trade Selection - Equity

(i) Screen

Trade Selection - Equity

General Trade Information

Participant: TEST100 - TEST100
Reported by Other Participant(s): No

Participant Trade

Participant Reporting For ID Type: --All--
Participant Reporting For ID Type (Original Input Code): --All--
Participant Reporting For Place of Incorporation: --All--
Counterparty ID Type: --All--
Counterparty ID Type (Original Input Code): --All--
Counterparty Place of Incorporation: --All--

Participant Reporting For:
Participant Reporting For (Original Input Code):
Counterparty:
Counterparty (Original Input Code):

Counterparty Trade

Participant Reporting For ID Type: --All--
Participant Reporting For ID Type (Original Input Code): --All--
Participant Reporting For Place of Incorporation: --All--
Counterparty ID Type: --All--
Counterparty ID Type (Original Input Code): --All--
Counterparty Place of Incorporation: --All--

Participant Reporting For:
Participant Reporting For (Original Input Code):
Counterparty:
Counterparty (Original Input Code):

Base Product:

--All--
Option
Swap
Other

Sub Product:

--All--
Parameter Return Dividend
Parameter Return Variance
Price Return Basic Performance

Transaction Type:

--All--
Single Index
Single Name

Trade Status:

--All--
Active
Matured
Quit
Terminated
Withdrawn

Link Status:

--All--

Last Reconciliation Status:

--All--

Clearing Indicator:

--All--

CCP:

--All--

Date Information

Trade Date From:
Effective Date From:
Termination Date From:
Valuation Date From:
Expiration Date From:
Last Event Date From: 2016-04-26

To:
To:
To:
To:
To:
To: 2016-05-10

Trade References

Trade Reference:
User Reference:
Agent Reference:
CP Reference:
Unique Transaction Identifier (UTI)
Issuer ID:
UTI Value:
Unique Transaction Identifier - Unique Trade ID (UTI-TID):

Late Reporting

Late Matching: --All--

Trade Details

Participant Reporting For Role: --All--
Notional Currency: --All--
Notional Amount From :
Deal Notional Amount Currency: --All--
Deal Notional Amount From:
Underlyer: --All--
Underlying Asset - Asset Type: --All--

To:
To:

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

Underlying Asset - ID Type:	--All--	
Underlying Asset - Instrument ID:		
Underlying Asset - Place of Issuance Incorporation:	--All--	
Variance Amount Currency:	--All--	
Variance Amount From:		To:
Fixed Strike From:		To:
Special Terms:	--All--	
Remarks 1		
Remarks 2		

Other Trade Details (For Fields Specified Only in Other Templates)	
OTC Derivatives Product Taxonomy	--All--
Final Maturity Date From:	To:

Display Options	
Records Per Page	25
Sorting Order	
Available Fields	Selected Fields
- User Reference - Agent Reference - CP Reference - UTI Issuer ID - UTI Value - Unique Transaction Identifier - Unique Trade ID (UTI) - Participant - Participant Reporting For - Participant Reporting For Place of Incorporation	Trade Reference (Asc)
	☒ Asc ☐ Des Add Remove Move Up Move Down

(ii) Field Description

Field	M/O/D*	Description
General Trade Information		
Participant	D	- Participant Identifier of the TR Participant - If User is acting as an Agent, Participant Identifier of the client TR Participant selected in the “Participant Filter” function is displayed - For the format of Participant Identifier, please refer to Appendix C.1
Reported by Other Participant(s)	M	- Indicator to show if the trade is reported a particular side - Possible selection(s): - All (to retrieve trades reported by both the TR Participant and Counterparty) - Yes (to retrieve trades reported by the Counterparty only) - No (default; to retrieve trades reported by the TR Participant only)
Participant Trade		
Participant Reporting For ID Type	M	- ID type of the trade party the TR Participant is reporting for - Possible selection(s): - All (default) - Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 - Disabled when Reported by Other Participant(s) is “Yes” - When ID type other than “All” is selected, the accompanied Participant Reporting For must be inputted

Field	M/O/D*	Description
Participant Reporting For	O	▪ ID of the trade party the TR Participant is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “Yes” • Participant Reporting For ID Type is “All” ▪ “Participant Helper” function is provided
Participant Reporting For ID Type (Original Input Code)	M	▪ ID type of the original input code of the trade party the TR Participant is reporting for ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “Yes” ▪ When ID type other than “All” is selected, the accompanied Participant Reporting For (Original Input Code) must be inputted
Participant Reporting For (Original Input Code)	O	▪ ID of the original input code of the trade party the TR Participant is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type (Original Input Code) ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “Yes” • Participant Reporting For ID Type (Original Input Code) is “All” ▪ “Participant Helper” function is provided
Participant Reporting For Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only if Reported by Other Participant(s) is “All” or “No”
Counterparty ID Type	M	▪ ID type of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “Yes” ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty must be inputted
Counterparty	O	▪ ID of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “Yes” • Counterparty ID Type is “All” or “Masked Party ID” ▪ “Participant Helper” function is provided

Field	M/O/D*	Description
Counterparty ID Type (Original Input Code)	M	▪ ID type of the original input code of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “Yes” ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty (Original Input Code) must be inputted
Counterparty (Original Input Code)	O	▪ ID the original input code of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “Yes” • Counterparty ID Type (Original Input Code) is “All” or “Masked Party ID” ▪ “Participant Helper” function is provided
Counterparty Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only if Reported by Other Participant(s) is “All” or “No”
Counterparty Trade		
Participant Reporting For ID Type	M	▪ ID type of the trade party the Counterparty is reporting for ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Participant Reporting For must be inputted
Participant Reporting For	O	▪ ID of the trade party the Counterparty is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Participant Reporting For ID Type is “All” ▪ “Participant Helper” function is provided

Field	M/O/D*	Description
Participant Reporting For ID Type (Original Input Code)	M	▪ ID type of the original input code of the trade party the Counterparty is reporting for ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Participant Reporting For (Original Input Code) must be inputted
Participant Reporting For (Original Input Code)	O	▪ ID of the original input code of the trade party the Counterparty is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type (Original Input Code) ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Participant Reporting For ID Type (Original Input Code) is “All” ▪ “Participant Helper” function is provided
Participant Reporting For Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only if Reported by Other Participant(s) is “All” or “Yes”
Counterparty ID Type	M	▪ ID type of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4, except “User Defined Code” and “Masked Party ID” ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Counterparty must be inputted
Counterparty	O	▪ ID of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Counterparty ID Type is “All” ▪ “Participant Helper” function is provided

Field	M/O/D*	Description
Counterparty ID Type (Original Input Code)	M	▪ ID type of the original input code of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4, except “User Defined Code” and “Masked Party ID” ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Counterparty (Original Input Code) must be inputted
Counterparty (Original Input Code)	O	▪ ID the original input code of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Counterparty ID Type (Original Input Code) is “All” ▪ “Participant Helper” function is provided
Counterparty Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only if Reported by Other Participant(s) is “All” or “Yes”
Base Product	M	▪ Base product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Base products specified in Section 2.3
Sub Product	M	▪ Sub product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Sub products specified in Section 2.3 ▪ Applicable only to the following base product(s): • Equity:Option • Equity:Swap
Transaction Type	M	▪ Transaction type of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Transaction types specified in Section 2.3 ▪ Applicable only to the following sub product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance • Equity:Swap:ParameterReturnDividend

Field	M/O/D*	Description
Trade Status	M	▪ Status of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Trade Status specified in Appendix A.3.1
Link Status	M	▪ Link status of the trade ▪ Possible selection(s): • All (default) • Link Status specified in Appendix A.3.4
Last Reconciliation Status	M	▪ Last reconciliation status of the trade ▪ Possible selection(s): • All (default) • Last Reconciliation Status specified in Appendix A.3.5
Clearing Indicator	M	▪ Indicator to show the clearing status of the trade ▪ Possible selection(s): • All (default) • Yes • No
CCP	M	▪ ID and short description of the CCP of the trade ▪ Possible selection(s): • All (default) • CCP Identifiers specified in Appendix A.5 ▪ Disabled when Clearing Indicator is “No”
Date Information		
Trade Date From	O	▪ The start and end of searching range for the trade date of the trade
Trade Date To	O	
Effective Date From	O	▪ The start and end of searching range for unadjusted effective date of the trade

Field	M/O/D*	Description
Effective Date To	O	▪ For Equity Swap, it searches for the values in both of the following columns: • Equity Leg Effective Date • Interest Leg Effective Date ▪ For Variance Swap, it searches for the values in [Effective Date] column ▪ For Dividend Swap, it search for the values in both of the following columns: • Dividend Leg Effective Date • Fixed Leg Effective Date ▪ For Equity Other, this search criteria looks for values in both of the following columns: • Effective Date - Leg 1 • Effective Date - Leg 2 ▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance • Equity:Swap:ParameterReturnDividend • Equity:Other
Termination Date From	O	▪ The start and end of searching range for unadjusted termination date of the trade
Termination Date To	O	▪ For Equity Swap, it searches for the values in both of the following columns: • Equity Leg Termination Date • Interest Leg Termination Date ▪ For Variance Swap, it searches for the values in [Termination Date] column ▪ For Dividend Swap, this search criteria looks for values in both of the following columns: • Dividend Leg Termination Date • Fixed Leg Termination Date ▪ For Equity Other, this search criteria looks for values in both of the following columns: • Termination Date - Leg 1 • Termination Date - Leg 2 ▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:PerformanceReturnVariance • Equity:Swap:ParameterReturnDividend • Equity:Other
Valuation Date From	O	▪ The start and end of searching range for unadjusted valuation date of the trade

Field	M/O/D*	Description
Valuation Date To	O	▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance • Equity:Swap:ParameterReturnDividend • Equity:Other
Expiration Date From	O	▪ The start and end of searching range for unadjusted expiration date of the trade
Expiration Date To	O	▪ Applicable only to the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Other
Last Event Date From	O	▪ The start and end of searching range for last event date of the trade
Last Event Date To	O	▪ Default range is 2 weeks counting backward from the current date
Trade References		
Trade Reference	O	▪ TR Reference of the trade ▪ Support wildcard search
User Reference	O	▪ User reference of the trade ▪ Support wildcard search
Agent Reference	O	▪ Agent reference of the trade ▪ Support wildcard search
CP Reference	O	▪ CP reference of the trade ▪ Applicable only to CP source. ▪ Support wildcard search
Unique Transaction Identifier (UTI)		
Issuer ID	O	▪ Issuer ID of the UTI ▪ Support wildcard search
UTI Value	O	▪ Value of the UTI ▪ Support wildcard search
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	O	▪ This field corresponds to UTI-TID input ▪ Support wildcard search
Late Reporting		
Late Matching	M	▪ Indicator to show whether the trade is late matched ▪ Possible selection(s): • All (default) • Yes • No
Trade Details		

Field	M/O/D*	Description
Participant Reporting For Role	M	▪ Role of the TR Participant in the trade ▪ Possible selection(s): • All (default) • Variance Payer - The role of participant is “Variance Payer” in target Variance Swap trades • Variance Receiver - The role of participant is “Variance Receiver” in target Variance Swap trades • Equity Leg Payer - The role of participant is “Equity Leg Payer” in target Equity Swap trades • Equity Leg Receiver - The role of participant is “Equity Leg Receiver” in target Equity Swap trades • Option Buyer - The role of participant is “Option Buyer” in target Equity Option trades • Option Seller - The role of participant is “Option Seller” in target Equity Option trades • Dividend Amount Payer - The role of participant is “Dividend Amount Payer” in target Dividend Swap Trades • Fixed Amount Payer - The role of participant is “Fixed Amount Payer” in target Dividend Swap Trades ▪ Applicable only to the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance • Equity:Swap:ParameterReturnDividend

Field	M/O/D*	Description
Notional Currency	M	▪ Currency of the notional amount ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ For Equity Option, this search criteria looks for values in the following columns: • Notional - Currency ▪ For Equity Swap, this search criteria looks for values in the following columns: • Interest Leg Notional - Currency ▪ For Dividend Swap, this search criteria looks for values in the following columns: • Notional Amount - Currency ▪ For Equity Other, this search criteria looks for values in both of the following columns: • Notional - Leg 1 – Currency • Notional - Leg 2 – Currency ▪ For Equity Other, Notional Currency is pairing with Notional Amount to the same leg of the trade ▪ Applicable only to the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnDividend • Equity:Other
Notional Amount From	O	▪ The start and end of searching range for the notional amount

Field	M/O/D*	Description
Notional Amount To	O	▪ For Equity Option, this search criteria looks for values in the following columns: • Notional - Amount ▪ For Equity Swap, this search criteria looks for values in the following column: • Interest Leg Notional - Amount ▪ For Dividend Swap, this search criteria looks for values in the following columns: • Notional Amount - Amount ▪ For Equity Other, this search criteria looks for values in both of the following columns: • Notional - Leg 1 - Amount • Notional - Leg 2 - Amount ▪ For Equity Other, Notional Amount is pairing with Notional Currency to the same leg of the trade ▪ Applicable only to the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnDividend • Equity:Other
Deal Notional Amount Currency	M	▪ Currency of deal notional amount ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance
Deal Notional Amount From	O	▪ The start and end of searching range for the deal notional amount ▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance
Deal Notional Amount To	O	
Underlyer	M	▪ “Single Underlyer” refers to trades with ID types of all underlying assets NOT equal “Basket” ▪ In contrast, “Basket” refers to trades with ID types of any underlying asset equal “Basket” ▪ Possible selection(s): • All (default) • Single Underlyer • Basket

Field	M/O/D*	Description
Underlying Asset - Asset Type	M	▪ Asset type of the underlying asset ▪ For Equity Other, this search criteria searches values from: • Underlying Asset - Asset Type - Leg 1 • Underlying Asset - Asset Type - Leg 2 ▪ For other Equity products, this searches values from [Underlying Asset - Asset Type] column ▪ Possible selection(s): • All (default) • Index • Share
Underlying Asset - ID Type	M	▪ ID Type of the underlying asset ▪ Possible selection(s): • All (default) • RIC • SEDOL • ISIN • Valoren • CUSIP • Bloomberg • SingleOther • SICC • Basket ▪ For Equity Other, this search criteria searches values from: • Underlying Asset - ID Type - Leg 1 • Underlying Asset - ID Type - Leg 2 ▪ For other Equity products, this searches values from [Underlying Asset - ID Type] column ▪ For Equity Other, Underlying Asset - ID Type is pairing with Underlying Asset - Instrument ID to the same leg of the trade
Underlying Asset - Instrument ID	O	▪ Instrument ID of the underlying asset ▪ For Equity Other, this search criteria searches values from: • Underlying Asset - Instrument ID - Leg 1 • Underlying Asset - Instrument ID - Leg 2 ▪ For other Equity products, this searches values from [Underlying Asset - Instrument ID] column ▪ For Equity Other, Underlying Asset - Instrument ID is pairing with Underlying Asset - ID type to the same leg of the trade ▪ The search will match records case-insensitively with the value of this field

Field	M/O/D*	Description
Underlying Asset - Place of Issuance Incorporation	M	▪ For Equity Other, this search criteria searches values from: • Underlying Asset - Place of Issuance Incorporation - Leg 1 • Underlying Asset - Place of Issuance Incorporation - Leg 2 ▪ For other Equity products, this searches values from [Underlying Asset - Place of Issuance Incorporation] column ▪ Possible selection(s): • All • Country (Alpha-3) List specified in Appendix B.2
Variance Amount Currency	M	▪ Currency of the variance amount ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable only to the following product(s): • Equity:Swap:ParameterReturnVariance • Equity:Other
Variance Amount From	O	▪ The start and end of searching range for the variance amount ▪ Applicable only to the following product(s): • Equity:Swap:ParameterReturnVariance • Equity:Other
Variance Amount To	O	
Fixed Strike From	O	▪ Specifies the Fixed Strike in respect of a Dividend Swap Transaction ▪ Applicable only to the following product(s): • Equity:Swap:ParameterReturnDividend
Fixed Strike To	O	
Special Terms	M	▪ Indicator to show the presence of special terms in the trade ▪ Possible selection(s): • All (default) • Yes • No
Remarks 1	O	▪ The Remarks 1 on the latest trade image
Remarks 2	O	▪ The Remarks 2 on the latest trade image
Other Trade Details (For Fields Specified Only in Other Templates)		
OTC Derivatives Product Taxonomy	M	▪ OTC Product Taxonomy for Equity ▪ Possible selection(s): • All (default) • Equity products listed in AIDG Appendix F (OtherOTCProductTaxonomy tab) ▪ Applicable only to the following product(s): • Equity:Other

Field	M/O/D*	Description
Final Maturity Date From	O	▪ The start and end of searching range for final maturity date of the trade ▪ Applicable only to the following base product(s): • Equity:Other
Final Maturity Date To	O	
Display Options		
Refer to Section 4 “Getting Started” of Administrative Functions for field details and processing steps of Display Options.		

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ Search

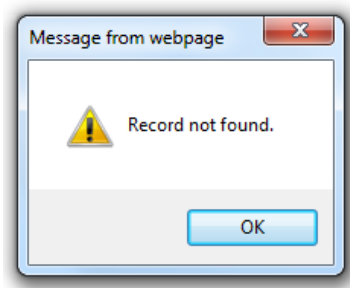
1. (Optional) Click the list-box of “Reported by Other Participants” to indicate whether the trade is reported by other TR Participants.
2. (Optional) For Participant Trade, click the list-box of “Participant Reporting For ID Type” to select an ID type of the trade party the TR Participant is reporting for.
3. (Optional) For Participant Trade, input the ID of the trade party the TR Participant is reporting for in “Participant Reporting For” (or click  to select a Participant Reporting For).
4. (Optional) For Participant Trade, click the list-box of “Participant Reporting For ID Type (Original Input Code)” to select an ID type of the original input code of the trade party the TR Participant is reporting for.
5. (Optional) For Participant Trade, input the ID of the original input code of the trade party the TR Participant is reporting for in “Participant Reporting For (Original Input Code)” (or click  to select a Participant Reporting For (Original Input Code)).
6. (Optional) For Participant Trade, click the list-box of “Participant Reporting For Place of Incorporation” to select a place of incorporation of the Participant Reporting For.
7. (Optional) For Participant Trade, click the list-box of “Counterparty ID Type” to select an ID type of the Counterparty.
8. (Optional) For Participant Trade, input the ID of the Counterparty (or click  to select a Counterparty).

9. (Optional) For Participant Trade, click the list-box of “Counterparty ID Type (Original Input Code)” to select an ID type of the original input code of the Counterparty.
10. (Optional) For Participant Trade, input the ID of the Counterparty (Original Input Code) (or click  to select a Counterparty (Original Input Code)).
11. (Optional) For Participant Trade, click the list-box of “Counterparty Place of Incorporation” to select a place of incorporation of the Counterparty.
12. (Optional) For Counterparty Trade, click the list-box of “Participant Reporting For ID Type” to select an ID type of the trade party the Counterparty is reporting for.
13. (Optional) For Counterparty Trade, input the ID of the trade party the Counterparty is reporting for in “Participant Reporting For” (or click  to select a Participant Reporting For).
14. (Optional) For Counterparty Trade, click the list-box of “Participant Reporting For ID Type (Original Input Code)” to select an ID type of the original input code of the trade party the Counterparty is reporting for.
15. (Optional) For Counterparty Trade, input the ID of the original input code of the trade party the Counterparty is reporting for in “Participant Reporting For (Original Input Code)” (or click  to select a Participant Reporting For (Original Input Code)).
16. (Optional) For Counterparty Trade, click the list-box of “Participant Reporting For Place of Incorporation” to select a place of incorporation of the Participant Reporting For.
17. (Optional) For Counterparty Trade, click the list-box of “Counterparty ID Type” to select an ID type of the Counterparty.
18. (Optional) For Counterparty Trade, input the ID of the Counterparty (or click  to select a Counterparty).
19. (Optional) For Counterparty Trade, click the list-box of “Counterparty ID Type (Original Input Code)” to select an ID type of the original input code of the Counterparty.
20. (Optional) For Counterparty Trade, input the ID of the Counterparty (Original Input Code) (or click  to select a Counterparty (Original Input Code)).
21. (Optional) For Counterparty Trade, click the list-box of “Counterparty Place of Incorporation” to select Counterparty Place of Incorporation.

22. (Optional) Click the list-box of “Base Product” to select a base product or hold “Ctrl” key to select multiple base products.
23. (Optional) Click the list-box of “Sub Product” to select a sub product or hold “Ctrl” key to select multiple sub products.
24. (Optional) Click the list-box of “Transaction Type” to select a transaction type or hold “Ctrl” key to select multiple transaction types.
25. (Optional) Click the list-box of “Trade Status” to select a trade status or hold “Ctrl” key to select multiple trade statuses.
26. (Optional) Click the list-box of “Link Status” to select a link status.
27. (Optional) Click the list-box of “Last Reconciliation Status” to select a last reconciliation status.
28. (Optional) Click the list-box of “Clearing Indicator” to select a clearing status of the trade.
29. (Optional) Click the list-box of “CCP” to select a CCP.
30. (Optional) Enter the start and end of Trade Date range in the format of YYYY-MM-DD (or click  icon to select a date).
31. (Optional) Enter the start and end of Effective Date range in the format of YYYY-MM-DD (or click  icon to select a date).
32. (Optional) Enter the start and end of Termination Date range in the format of YYYY-MM-DD (or click  icon to select a date).
33. (Optional) Enter the start and end of Valuation Date range in the format of YYYY-MM-DD (or click  icon to select a date).
34. (Optional) Enter the start and end of Expiration Date range in the format of YYYY-MM-DD (or click  icon to select a date).
35. (Optional) Enter the start and end of Last Event Date range in the format of YYYY-MM-DD (or click  icon to select a date).
36. (Optional) Input the TR Trade Reference.
37. (Optional) Input the User Reference.
38. (Optional) Input the Agent Reference.

- 39. (Optional) Input the CP Reference.
- 40. (Optional) Input the Issuer ID.
- 41. (Optional) Input the UTI Value.
- 42. (Optional) Input the Unique Transaction Identifier - Unique Trade ID (UTI-TID).
- 43. (Optional) Click the list-box of “Late Matching” to select the late matching status.
- 44. (Optional) Click the list-box of “Participant Reporting For Role” to select a Role.
- 45. (Optional) Click the list-box of “Notional Currency” to select the currency of the trade.
- 46. (Optional) Input the Notional Amount From and To.
- 47. (Optional) Click the list-box of “Deal Notional Amount Currency” to select the currency of the trade.
- 48. (Optional) Input the Deal Notional Amount From and To.
- 49. (Optional) Click the list-box of “Underlyer” to select underlyer.
- 50. (Optional) Click the list-box of “Underlying Asset - Asset Type” to select the asset type of the underlying asset.
- 51. (Optional) Click the list-box of “Underlying Asset - ID Type” to select the ID type of the underlying asset.
- 52. (Optional) Input the Underlying Asset - Instrument ID.
- 53. (Optional) Click the list-box of “Underlying Asset - Place of Issuance Incorporation” to the select place of issuance incorporation of the underlying asset.
- 54. (Optional) Click the list-box of “Variance Amount Currency” to select the currency of variance amount.
- 55. (Optional) Input the Variance Amount From and To.
- 56. (Optional) Input the Fixed Strike From and To.

57. (Optional) Click the list-box of “Special Terms” to select the presence of special terms.
58. (Optional) Input the Remarks 1.
59. (Optional) Input the Remarks 2.
60. (Optional) Click the list-box of “OTC Derivatives Product Taxonomy” to select the product taxonomy of OTC derivatives.
61. (Optional) Input the Final Maturity Date From and To.
62. Click <Search> button.
63. Trade(s) which match(es) the selection criteria is/are displayed and “View Trade Summary” function is initiated. If no trade is found, the following pop-up message dialogue box will be displayed.



➤ **Reset**

1. Click <Reset> button to set all the fields to their original values.

15.1.1.5 Trade Selection - Credit

(i) Screen

Trade Selection - Credit

General Trade Information

Participant: TEST100 - TEST100
Reported by Other Participant(s): No

Participant Trade

Participant Reporting For ID Type: --All--
Participant Reporting For ID Type (Original Input Code): --All--
Participant Reporting For Place of Incorporation: --All--
Counterparty ID Type: --All--
Counterparty ID Type (Original Input Code): --All--
Counterparty Place of Incorporation: --All--

Participant Reporting For:
Participant Reporting For (Original Input Code):
Counterparty:
Counterparty (Original Input Code):

Counterparty Trade

Participant Reporting For ID Type: --All--
Participant Reporting For ID Type (Original Input Code): --All--
Participant Reporting For Place of Incorporation: --All--
Counterparty ID Type: --All--
Counterparty ID Type (Original Input Code): --All--
Counterparty Place of Incorporation: --All--

Participant Reporting For:
Participant Reporting For (Original Input Code):
Counterparty:
Counterparty (Original Input Code):

Base Product: --All--
Single Name
Index
Index Tranche
Other

Sub Product: --All--
Corporate
Sovereign
CDX
iTraxx

Transaction Type: --All--
Asia Sovereign
Asia Corporate
Australia Corporate
Australia Sovereign
CDX Emerging Markets
CDX Emerging Markets Diversified
CDX HY
CDX IG
CDX Tranche HY

Trade Status: --All--
Active
Matured
Quit
Terminated
Withdrawn

Link Status: --All--
Last Reconciliation Status: --All--
Clearing Indicator: --All--
CCP: --All--

Date Information

Trade Date From:
Effective Date From:
Termination Date From:
Last Event Date From: 2016-04-26

To:
To:
To:
To: 2016-05-10

Trade References

Trade Reference:
User Reference:
Agent Reference:
CP Reference:

Unique Transaction Identifier (UTI)

Issuer ID:
UTI Value:
Unique Transaction Identifier - Unique Trade ID (UTI-TID):

Late Reporting

Late Matching: --All--

Trade Details

Participant Reporting For Role: --All--
Notional Currency: --All--
Notional Amount From:
Underlyer: --All--
Reference Entity - ID Type: --All--

To:

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

Reference Entity - Entity ID:			
Reference Entity - Entity Name:			
Reference Obligation - Asset Type:	--All--		
Reference Obligation - ID Type:	--All--		
Reference Obligation - Instrument ID:			
Reference Obligation - Place of Issuance Incorporation:	--All--		
Index Reference Information - ID Type:	--All--		
Index Reference Information - Index ID:			
Index Reference Information - Place of Issuance Reference:	--All--		
Attachment Point From:		To:	
Exhaustion Point From:		To:	
Fixed Rate (per annum) From:		To:	
Special Terms:	--All--		
Remarks 1:			
Remarks 2:			

Other Trade Details (For Fields Specified Only in Other Templates)			
OTC Derivatives Product Taxonomy:	--All--		
Expiration Date From:		To:	
Final Maturity Date From:		To:	

Display Options			
Records Per Page	25		
Available Fields - User Reference - Agent Reference - CP Reference - UTI Issuer ID - UTI Value - Unique Transaction Identifier - Unique Trade ID (UTI-Participant) - Participant Reporting For - Participant Reporting For Place of Incorporation Selected Fields - Trade Reference (Asc) ☒ Asc ☐ Des Add Remove Move Up Move Down			

Search

Reset

(ii) Field Description

Field	M/O/D*	Description
General Trade Information		
Participant	D	- Participant Identifier of the TR Participant - For the format of Participant Identifier, please refer to Appendix C.1
Reported by Other Participant(s)	M	- Indicator to show if the trade is reported a particular side - Possible selection(s): - All (to retrieve trades reported by both the TR Participant and Counterparty) - Yes (to retrieve trades reported by the Counterparty only) - No (default; to retrieve trades reported by the TR Participant only)
Participant Trade		
Participant Reporting For ID Type	M	- ID type of the trade party the TR Participant is reporting for - Possible selection(s): - All (default) - Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 - Disabled when Reported by Other Participant(s) is “Yes” - When ID type other than “All” is selected, the accompanied Participant Reporting For must be inputted

Field	M/O/D*	Description
Participant Reporting For	O	▪ ID of the trade party the TR Participant is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “Yes” • Participant Reporting For ID Type is “All” ▪ “Participant Helper” function is provided
Participant Reporting For ID Type (Original Input Code)	M	▪ ID type of the original input code of the trade party the TR Participant is reporting for ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “Yes” ▪ When ID type other than “All” is selected, the accompanied Participant Reporting For (Original Input Code) must be inputted
Participant Reporting For (Original Input Code)	O	▪ ID of the original input code of the trade party the TR Participant is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type (Original Input Code) ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “Yes” • Participant Reporting For ID Type (Original Input Code) is “All” ▪ “Participant Helper” function is provided
Participant Reporting For Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Disabled when Reported by Other Participant(s) is “Yes”
Counterparty ID Type	M	▪ ID type of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “Yes” ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty must be inputted
Counterparty	O	▪ ID of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “Yes” • Counterparty ID Type is “All” or “Masked Party ID” ▪ “Participant Helper” function is provided

Field	M/O/D*	Description
Counterparty ID Type (Original Input Code)	M	▪ ID type of the original input code of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “Yes” ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty (Original Input Code) must be inputted
Counterparty (Original Input Code)	O	▪ ID the original input code of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “Yes” • Counterparty ID Type (Original Input Code) is “All” or “Masked Party ID” ▪ “Participant Helper” function is provided
Counterparty Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Disabled when Reported by Other Participant(s) is “Yes”
Counterparty Trade		
Participant Reporting For ID Type	M	▪ ID type of the trade party the Counterparty is reporting for ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Participant Reporting For must be inputted
Participant Reporting For	O	▪ ID of the trade party the Counterparty is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Participant Reporting For ID Type is “All” ▪ “Participant Helper” function is provided

Field	M/O/D*	Description
Participant Reporting For ID Type (Original Input Code)	M	▪ ID type of the original input code of the trade party the Counterparty is reporting for ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Participant Reporting For (Original Input Code) must be inputted
Participant Reporting For (Original Input Code)	O	▪ ID of the original input code of the trade party the Counterparty is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type (Original Input Code) ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Participant Reporting For ID Type (Original Input Code) is “All” ▪ “Participant Helper” function is provided
Participant Reporting For Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Disabled when Reported by Other Participant(s) is “No”
Counterparty ID Type	M	▪ ID type of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4, except “User Defined Code” and “Masked Party ID” ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Counterparty must be inputted
Counterparty	O	▪ ID of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Counterparty ID Type is “All” ▪ “Participant Helper” function is provided

Field	M/O/D*	Description
Counterparty ID Type (Original Input Code)	M	▪ ID type of the original input code of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4, except “User Defined Code” and “Masked Party ID” ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Counterparty (Original Input Code) must be inputted
Counterparty (Original Input Code)	O	▪ ID the original input code of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Counterparty ID Type (Original Input Code) is “All” ▪ “Participant Helper” function is provided
Counterparty Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Disabled when Reported by Other Participant(s) is “No”
Base Product	M	▪ Base product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Base products specified in Section 2.3
Sub Product	M	▪ Sub product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Sub products specified in Section 2.3 ▪ Applicable only to the following sub product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx

Field	M/O/D*	Description
Transaction Type	M	▪ Transaction type of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Transaction types specified in Section 2.3 ▪ Applicable only to the following sub product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx
Trade Status	M	▪ Status of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Trade Status specified in Appendix A.3.1
Link Status	M	▪ Link status of the trade ▪ Possible selection(s): • All (default) • Link Status specified in Appendix A.3.4
Last Reconciliation Status	M	▪ Last reconciliation status of the trade ▪ Possible selection(s): • All (default) • Last Reconciliation Status specified in Appendix A.3.5
Clearing Indicator	M	▪ Indicator to show the clearing status of the trade ▪ Possible selection(s): • All (default) • Yes • No
CCP	M	▪ ID and short description of the CCP of the trade ▪ Possible selection(s): • All (default) • CCP Identifiers specified in Appendix A.5 ▪ Disabled when Clearing Indicator is “No”
Date Information		
Trade Date From	O	▪ The start and end of searching range for the trade date of the trade
Trade Date To	O	
Effective Date From	O	▪ The start and end of searching range for unadjusted effective date of the trade
Effective Date To	O	▪ For Credit Single Name, Credit Index and Credit Index Tranche, it searches for the values in [Effective Date] column. ▪ For Credit Other, the effective dates in both legs are considered

Field	M/O/D*	Description
Termination Date From	O	▪ The start and end of searching range for unadjusted termination date of the trade
Termination Date To	O	
		▪ For Credit Single Name, Credit Index and Credit Index Tranche, it searches for the values in [Scheduled Termination Date] column. ▪ For Credit Other, the termination dates in both legs are considered
Last Event Date From	O	▪ The start and end of searching range for last event date of the trade
Last Event Date To	O	
		▪ Default range is 2 weeks counting backward from the current date
Trade References		
Trade Reference	O	▪ TR Reference of the trade ▪ Support wildcard search
User Reference	O	▪ User reference of the trade ▪ Support wildcard search
Agent Reference	O	▪ Agent reference of the trade ▪ Support wildcard search
CP Reference	O	▪ CP reference of the trade ▪ Applicable only to CP source. ▪ Support wildcard search
Unique Transaction Identifier (UTI)		
Issuer ID	O	▪ Issuer ID of the UTI ▪ Support wildcard search
UTI Value	O	▪ Value of the UTI ▪ Support wildcard search
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	O	▪ This field corresponds to UTI-TID input ▪ Support wildcard search
Late Reporting		
Late Matching	M	▪ Indicator to show whether the trade is late matched ▪ Possible selection(s): • All (default) • Yes • No
Trade Details		

Field	M/O/D*	Description
Participant Reporting For Role	M	▪ Role of the TR Participant in the trade ▪ Possible selection(s): • All (default) • Buyer • Seller ▪ Applicable only to the following product(s): • Credit:SingleName:Corporate • Credit:Index:CDX • Credit:IndexTranche:CDX • Credit:SingleName:Sovereign • Credit:Index:iTraxx • Credit:IndexTranche:iTraxx
Notional Currency	M	▪ Currency of the notional amount ▪ For Credit Single Name, Credit Index and Credit Index Tranche, this search criteria looks for values in the following column: • Notional Amount - Currency ▪ For Credit Other, this search criteria looks for values in both of the following columns: • Notional - Leg 1 – Currency • Notional - Leg 2 - Currency ▪ For Credit Other, Notional Currency is pairing with Notional Amount to the same leg of the trade ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies)
Notional Amount From	O	▪ The start and end of searching range for the notional amount ▪ For Credit Single Name, Credit Index and Credit Index Tranche, this search criteria looks for values in the following column: • Notional Amount ▪ For Credit Other, this search criteria looks for values in both of the following columns: • Notional - Leg 1 - Amount • Notional - Leg 2 - Amount

Field	M/O/D*	Description
Notional Amount To	O	▪ The start and end of searching range for the notional amount ▪ For Credit Single Name, Credit Index and Credit Index Tranche, this search criteria looks for values in the following column: • Notional Amount ▪ For Credit Other, this search criteria looks for values in both of the following columns: • Notional - Leg 1 – Amount • Notional - Leg 2 – Amount ▪ For Credit Other, Notional Amount is pairing with Notional Currency to the same leg of the trade
Underlyer	M	▪ To indicate if the trade is a single underlyer trade or a basket trade ▪ Possible selection(s): • All (default) • Single Name / Index • Basket
Reference Entity - ID Type	M	▪ Possible selection(s): • All (default) • RED • Bloomberg ▪ Applicable only to the following product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Not applicable to basket trade
Reference Entity - Entity ID	O	▪ The search will match records case-insensitively with the value of this field ▪ Applicable only to the following product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Not applicable to basket trade
Reference Entity - Entity Name	O	▪ Support wildcard search ▪ The search will match records case-insensitively with the value of this field ▪ Applicable only to the following product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Not applicable to basket trade

Field	M/O/D*	Description
Reference Obligation - Asset Type	M	▪ Possible selection(s): • All (default) • Bond • ConvertibleBond • Mortgage • Loan ▪ Applicable only to the following product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Not applicable to basket trade
Reference Obligation - ID Type	M	▪ Possible selection(s): • All (default) • RED • ISIN • CUSIP • SEDOL • Bloomberg ▪ Applicable only to the following product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Not applicable to basket trade
Reference Obligation - Instrument ID	O	▪ The search will match records case-insensitively with the value of this field ▪ Applicable only to the following product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Not applicable to basket trade
Reference Obligation - Place of Issuance Incorporation	M	▪ Possible selection(s): • All • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only to the following product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Not applicable to basket trade

Field	M/O/D*	Description
Index Reference Information - ID Type	M	▪ The type of identification code of the underlying index ▪ Possible selection(s): • All (default) • RED ▪ Applicable only to the following product(s): • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other ▪ Not applicable to basket trade
Index Reference Information - Index ID	O	▪ Identification of the underlying index ▪ The search will match records case-insensitively with the value of this field ▪ Applicable only to the following product(s): • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other ▪ Not applicable to basket trade
Index Reference Information - Place of Issuance Reference	M	▪ Place of issuing the underlying index ▪ Possible selection(s): • All • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only to the following product(s): • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other ▪ Not applicable to basket trade
Attachment Point From	O	▪ This is the lower bound percentage of the loss that the Tranche can endure, expressed as a decimal ▪ An attachment point of 5% would be represented as 0.05 ▪ Applicable only to the following product(s): • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other
Attachment Point To	O	
Exhaustion Point From	O	▪ This is the upper bound percentage of the loss that the

Field	M/O/D*	Description
Exhaustion Point To	O	Tranche can endure, expressed as a decimal - An exhaustion point of 5% would be represented as 0.05 - Applicable only to the following product(s): - Credit:IndexTranche:CDX - Credit:IndexTranche:iTraxx - Credit:Other
Fixed Rate (per annum) From	O	Details of the trade contract
Fixed Rate (per annum) To	O	
Special Terms	M	- Indicator to show the presence of special terms in the trade - Possible selection(s): - All (default) - Yes - No
Remarks 1	O	The Remarks 1 on the latest trade image
Remarks 2	O	The Remarks 2 on the latest trade image
Other Trade Details (For Fields Specified Only in Other Templates)		
OTC Derivatives Product Taxonomy	M	- OTC Product Taxonomy for Credit - Possible selection(s): - All (default) - Credit products listed in AIDG Appendix F (OtherOTCProductTaxonomy tab) - Applicable only to the following product(s): - Credit:Other
Expiration Date From	O	- The start and end of searching range for expiration date of the trade - Applicable only to the following product(s): - Credit:Other
Expiration Date To	O	
Final Maturity Date From	O	- The start and end of searching range for final maturity date of the trade - Applicable only to the following product(s): - Credit:Other
Final Maturity Date To	O	
Display Options		
Refer to Section 4 “Getting Started” of Administrative Functions for field details and processing steps of Display Options.		

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ Search

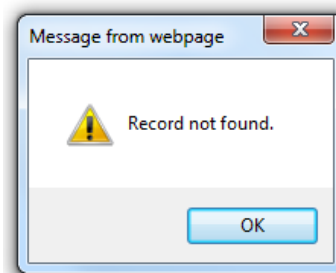
1. (Optional) Click the list-box of “Reported by Other Participants” to indicate whether the trade is reported by other TR Participants.
2. (Optional) For Participant Trade, click the list-box of “Participant Reporting For ID Type” to select an ID type of the trade party the TR Participant is reporting for.
3. (Optional) For Participant Trade, input the ID of the trade party the TR Participant is reporting for in “Participant Reporting For” (or click  to select a Participant Reporting For).
4. (Optional) For Participant Trade, click the list-box of “Participant Reporting For ID Type (Original Input Code)” to select an ID type of the original input code of the trade party the TR Participant is reporting for.
5. (Optional) For Participant Trade, input the ID of the original input code of the trade party the TR Participant is reporting for in “Participant Reporting For (Original Input Code)” (or click  to select a Participant Reporting For (Original Input Code)).
6. (Optional) For Participant Trade, click the list-box of “Participant Reporting For Place of Incorporation” to select a place of incorporation of the Participant Reporting For.
7. (Optional) For Participant Trade, click the list-box of “Counterparty ID Type” to select an ID type of the Counterparty.
8. (Optional) For Participant Trade, input the ID of the Counterparty (or click  to select a Counterparty).
9. (Optional) For Participant Trade, click the list-box of “Counterparty ID Type (Original Input Code)” to select an ID type of the original input code of the Counterparty.
10. (Optional) For Participant Trade, input the ID of the Counterparty (Original Input Code) (or click  to select a Counterparty (Original Input Code)).
11. (Optional) For Participant Trade, click the list-box of “Counterparty Place of Incorporation” to select a place of incorporation of the Counterparty.

12. (Optional) For Counterparty Trade, click the list-box of “Participant Reporting For ID Type” to select an ID type of the trade party the Counterparty is reporting for.
13. (Optional) For Counterparty Trade, input the ID of the trade party the Counterparty is reporting for in “Participant Reporting For” (or click  to select a Participant Reporting For).
14. (Optional) For Counterparty Trade, click the list-box of “Participant Reporting For ID Type (Original Input Code)” to select an ID type of the original input code of the trade party the Counterparty is reporting for.
15. (Optional) For Counterparty Trade, input the ID of the original input code of the trade party the Counterparty is reporting for in “Participant Reporting For (Original Input Code)” (or click  to select a Participant Reporting For (Original Input Code)).
16. (Optional) For Counterparty Trade, click the list-box of “Participant Reporting For Place of Incorporation” to select a place of incorporation of the Participant Reporting For.
17. (Optional) For Counterparty Trade, click the list-box of “Counterparty ID Type” to select an ID type of the Counterparty.
18. (Optional) For Counterparty Trade, input the ID of the Counterparty (or click  to select a Counterparty).
19. (Optional) For Counterparty Trade, click the list-box of “Counterparty ID Type (Original Input Code)” to select an ID type of the original input code of the Counterparty.
20. (Optional) For Counterparty Trade, input the ID of the Counterparty (Original Input Code) (or click  to select a Counterparty (Original Input Code)).
21. (Optional) For Counterparty Trade, click the list-box of “Counterparty Place of Incorporation” to select Counterparty Place of Incorporation.
22. (Optional) Click the list-box of “Base Product” to select a base product or hold “Ctrl” key to select multiple base products.
23. (Optional) Click the list-box of “Sub Product” to select a sub product or hold “Ctrl” key to select multiple sub products.
24. (Optional) Click the list-box of “Transaction Type” to select a transaction type or hold “Ctrl” key to select multiple transaction types.

25. (Optional) Click the list-box of “Trade Status” to select a trade status or hold “Ctrl” key to select multiple trade statuses.
26. (Optional) Click the list-box of “Link Status” to select a link status.
27. (Optional) Click the list-box of “Last Reconciliation Status” to select a last reconciliation status.
28. (Optional) Click the list-box of “Clearing Indicator” to select a clearing status of the trade.
29. (Optional) Click the list-box of “CCP” to select a CCP.
30. (Optional) Enter the start and end of Trade Date range in the format of YYYY-MM-DD (or click  icon to select a date).
31. (Optional) Enter the start and end of Effective Date range in the format of YYYY-MM-DD (or click  icon to select a date).
32. (Optional) Enter the start and end of Termination Date range in the format of YYYY-MM-DD (or click  icon to select a date).
33. (Optional) Enter the start and end of Last Event Date range in the format of YYYY-MM-DD (or click  icon to select a date).
34. (Optional) Input the TR Trade Reference.
35. (Optional) Input the User Reference.
36. (Optional) Input the Agent Reference.
37. (Optional) Input the CP Reference.
38. (Optional) Input the Issuer ID.
39. (Optional) Input the UTI Value.
40. (Optional) Input the Unique Transaction Identifier – Unique Trade ID (UTI-TID).
41. (Optional) Click the list-box of “Late Matching” to select the late matching status.
42. (Optional) Click the list-box of “Participant Reporting for Role” to select a role.

43. (Optional) Click the list-box of “Notional Currency” to select the currency of the trade.
44. (Optional) Input the Notional Amount From and To.
45. (Optional) Click the list-box of “Underlyer” to select the ID type of the underlyer.
46. (Optional) Click the list-box of “Reference Entity – ID Type” to select the ID type of reference entity.
47. (Optional) Input the Reference Entity – Entity ID.
48. (Optional) Input the Reference Entity – Entity Name.
49. (Optional) Click the list-box of “Reference Obligation – Asset Type” to select the asset type of reference obligation.
50. (Optional) Click the list-box of “Reference Obligation – ID Type” to select the ID type of reference obligation.
51. (Optional) Input the Reference Obligation – Instrument ID.
52. (Optional) Click the list-box of “Reference Obligation – Place of Issuance Incorporation” to select the place of issuance incorporation of reference obligation.
53. (Optional) Click the list-box of “Index Reference Information - ID Type” to select the ID type of index reference information.
54. (Optional) Input the Index Reference Information - Index ID.
55. (Optional) Click the list-box of “Index Reference Information - Place of Issuance Reference” to select the place of issuance reference of index reference information.
56. (Optional) Input the Attachment Point From and To.
57. (Optional) Input the Exhaustion Point From and To.
58. (Optional) Input the Fixed Rate (per annum) From and To.
59. (Optional) Input the Special Terms.
60. (Optional) Input the Remarks 1.
61. (Optional) Input the Remarks 2.

62. (Optional) Click the list-box of “OTC Derivatives Product Taxonomy” to select the product taxonomy of OTC derivatives.
63. (Optional) Input the Expiration Date From and To.
64. (Optional) Input the Final Maturity Date From and To.
65. Click <Search> button.
66. Trade(s) which match(es) the selection criteria is/are displayed and “View Trade Summary” function is initiated. If no trade is found, the following pop-up message dialog box will be displayed.



➤ **Reset**

1. Click <Reset> button to set all the fields to their original values.

15.1.1.6 Trade Selection - Commodity

(i) Screen

Trade Selection - Commodity

General Trade Information

Participant: TEST100 - TEST100
Reported by Other Participant(s): No

Participant Trade

Participant Reporting For ID Type: --All--
Participant Reporting For ID Type (Original Input Code): --All--
Participant Reporting For Place of Incorporation: --All--
Counterparty ID Type: --All--
Counterparty ID Type (Original Input Code): --All--
Counterparty Place of Incorporation: --All--

Participant Reporting For:
Participant Reporting For (Original Input Code):
Counterparty:
Counterparty (Original Input Code):

Counterparty Trade

Participant Reporting For ID Type: --All--
Participant Reporting For ID Type (Original Input Code): --All--
Participant Reporting For Place of Incorporation: --All--
Counterparty ID Type: --All--
Counterparty ID Type (Original Input Code): --All--
Counterparty Place of Incorporation: --All--

Participant Reporting For:
Participant Reporting For (Original Input Code):
Counterparty:
Counterparty (Original Input Code):

Base Product:

--All--
Swap
Option
Forward
Other

Sub Product:

--All--
Fixed Float
Fixed Coal
Fixed Gas
Fixed Oil
Fixed Electricity
Float Float
Float Coal
Float Gas
Float Oil
Float Electricity
Average Bullion
Average Metal
Fixed Bullion
Fixed Metal
Option Option

OTC Derivatives Product Taxonomy:

--All--

Trade Status:

--All--
Active
Matured
Quit
Terminated
Withdrawn

Link Status:

--All--

Last Reconciliation Status:

--All--

Clearing Indicator:

--All--

CCP:

--All--

Date Information

Trade Date From:
Effective Date From:
Termination Date From:
Expiration Date From:
Value Date From:
Last Event Date From: 2016-04-26

To:
To:
To:
To:
To:
To: 2016-05-10

Trade References

Trade Reference:
User Reference:
Agent Reference:
CP Reference:
Unique Transaction Identifier (UTI)
Issuer ID:
UTI Value:
Unique Transaction Identifier - Unique Trade ID (UTI-TID):

Late Reporting

Late Matching: --All--

(ii) Field Description

Field	M/O/D*	Description
General Trade Information		
Participant	D	- Participant Identifier of the TR Participant - For the format of Participant Identifier, please refer to Appendix C.1
Reported by Other Participant(s)	M	- Indicator to show if the trade is reported a particular side - Possible selection(s): - All (to retrieve trades reported by both the TR Participant and Counterparty) - Yes (to retrieve trades reported by the Counterparty only) - No (default; to retrieve trades reported by the TR Participant only)
Participant Trade		
Participant Reporting For ID Type	M	- ID type of the trade party the TR Participant is reporting for - Possible selection(s): - All (default) - Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 - Disabled when Reported by Other Participant(s) is “Yes” - When ID type other than “All” is selected, the accompanied Participant Reporting For must be inputted
Participant Reporting For	O	- ID of the trade party the TR Participant is reporting for - Input ID of type selected in Participant Reporting For ID Type - Disabled under any one of the following conditions: - Reported by Other Participant(s) is “Yes” - Participant Reporting For ID Type is “All” “Participant Helper” function is provided

Field	M/O/D*	Description
Participant Reporting For ID Type (Original Input Code)	M	▪ ID type of the original input code of the trade party the TR Participant is reporting for ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “Yes” ▪ When ID type other than “All” is selected, the accompanied Participant Reporting For (Original Input Code) must be inputted
Participant Reporting For (Original Input Code)	O	▪ ID of the original input code of the trade party the TR Participant is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type (Original Input Code) ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “Yes” • Participant Reporting For ID Type (Original Input Code) is “All” ▪ “Participant Helper” function is provided
Participant Reporting For Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Disabled when Reported by Other Participant(s) is “Yes”
Counterparty ID Type	M	▪ ID type of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “Yes” ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty must be inputted
Counterparty	O	▪ ID of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “Yes” • Counterparty ID Type is “All” or “Masked Party ID” ▪ “Participant Helper” function is provided

Field	M/O/D*	Description
Counterparty ID Type (Original Input Code)	M	▪ ID type of the original input code of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “Yes” ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty (Original Input Code) must be inputted
Counterparty (Original Input Code)	O	▪ ID the original input code of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “Yes” • Counterparty ID Type (Original Input Code) is “All” or “Masked Party ID” ▪ “Participant Helper” function is provided
Counterparty Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Disabled when Reported by Other Participant(s) is “Yes”
Counterparty Trade		
Participant Reporting For ID Type	M	▪ ID type of the trade party the Counterparty is reporting for ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Participant Reporting For must be inputted
Participant Reporting For	O	▪ ID of the trade party the Counterparty is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Participant Reporting For ID Type is “All” ▪ “Participant Helper” function is provided

Field	M/O/D*	Description
Participant Reporting For ID Type (Original Input Code)	M	▪ ID type of the original input code of the trade party the Counterparty is reporting for ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Participant Reporting For (Original Input Code) must be inputted
Participant Reporting For (Original Input Code)	O	▪ ID of the original input code of the trade party the Counterparty is reporting for ▪ Input ID of type selected in Participant Reporting For ID Type (Original Input Code) ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Participant Reporting For ID Type (Original Input Code) is “All” ▪ “Participant Helper” function is provided
Participant Reporting For Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Disabled when Reported by Other Participant(s) is “No”
Counterparty ID Type	M	▪ ID type of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4, except “User Defined Code” and “Masked Party ID” ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Counterparty must be inputted
Counterparty	O	▪ ID of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Counterparty ID Type is “All” ▪ “Participant Helper” function is provided

Field	M/O/D*	Description
Counterparty ID Type (Original Input Code)	M	▪ ID type of the original input code of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4, except “User Defined Code” and “Masked Party ID” ▪ Disabled when Reported by Other Participant(s) is “No” ▪ When ID type other than “All” is selected, the accompanied Counterparty (Original Input Code) must be inputted
Counterparty (Original Input Code)	O	▪ ID the original input code of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Reported by Other Participant(s) is “No” • Counterparty ID Type (Original Input Code) is “All” ▪ “Participant Helper” function is provided
Counterparty Place of Incorporation	M	▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2 ▪ Disabled when Reported by Other Participant(s) is “No”
Base Product	M	▪ Base product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Base products specified in Section 2.3
Sub Product	M	▪ Sub product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Sub products specified in Section 2.3 ▪ “All” is always enabled.
OTC Derivatives Product Taxonomy	M	▪ OTC Product Taxonomy for Commodity ▪ Possible selection(s): • All (default) • Commodity products listed in AIDG Appendix F (OtherOTCProductTaxonomy tab)
Trade Status	M	▪ Status of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Trade Status specified in Appendix A.3.1
Link Status	M	▪ Link status of the trade ▪ Possible selection(s): • All (default) • Link Status specified in Appendix A.3.4

Field	M/O/D*	Description
Last Reconciliation Status	M	▪ Last reconciliation status of the trade ▪ Possible selection(s): • All (default) • Last Reconciliation Status specified in Appendix A.3.5
Clearing Indicator	M	▪ Indicator to show the clearing status of the trade ▪ Possible selection(s): • All (default) • Yes • No
CCP	M	▪ ID and short description of the CCP of the trade ▪ Possible selection(s): • All (default) • CCP Identifiers specified in Appendix A.5 ▪ Disabled when Clearing Indicator is “No”
Date Information		
Trade Date From	O	▪ The start and end of searching range for the trade date of the trade
Trade Date To	O	
Effective Date From	O	▪ The start and end of searching range for unadjusted effective date of the trade ▪ Unadjusted swap effective date of the trade for following products: • Commodity:Swap ▪ Unadjusted option effective date of the trade for following products: • Commodity:Option ▪ Effective date - leg 1 or effective date - leg 2 of the trade for following products: • Commodity:Other ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Option • Commodity:Other
Effective Date To	O	
Termination Date From	O	▪ The start and end of searching range for unadjusted termination date of the trade ▪ Unadjusted swap termination date of the trade for following products: • Commodity:Swap ▪ Termination date - leg 1 or termination date - leg 2 of the trade for following products: • Commodity:Other ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Other
Termination Date To	O	

Field	M/O/D*	Description
Expiration Date From	O	▪ The start and end of searching range for expiration date of the trade
Expiration Date To	O	▪ Expiration Date of the trade in American, European or Asian exercise style. ▪ Applicable only to the following base product(s): • Commodity:Option • Commodity:Other
Value Date From	O	▪ The start and end of searching range for value date of the trade ▪ Applicable only to the following product(s): • Commodity:Forward • Commodity:Other
Value Date To	O	
Last Event Date From	O	▪ The start and end of searching range for last event date of the trade ▪ Default range is 2 weeks counting backward from the current date
Last Event Date To	O	
Trade References		
Trade Reference	O	▪ TR Reference of the trade ▪ Support wildcard search
User Reference	O	▪ User reference of the trade ▪ Support wildcard search
Agent Reference	O	▪ Agent reference of the trade ▪ Support wildcard search
CP Reference	O	▪ CP reference of the trade ▪ Support wildcard search
Unique Transaction Identifier (UTI)		
Issuer ID	O	▪ Issuer ID of the UTI ▪ Support wildcard search
UTI Value	O	▪ Value of the UTI ▪ Support wildcard search
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	O	▪ This field corresponds to UTI-TID input ▪ Support wildcard search
Late Reporting		
Late Matching	M	▪ Indicator to show whether the trade is late matched ▪ Possible selection(s): • All (default) • Yes • No
Trade Details		

Field	M/O/D*	Description
Participant Reporting For Role	M	▪ Role of the TR Participant in the trade ▪ Selection of “All” means to search trade the participant is playing for any role. ▪ Possible selection(s): • All (default) • Option Buyer • Option Seller • Floating Leg 1 Payer • Floating Leg 2 Payer • Fixed Rate Payer • Average Price Leg Payer • Bullion Physical Leg Payer • Metal Physical Leg Payer • Coal Physical Leg Payer • Gas Physical Leg Payer • Oil Physical Leg Payer • Electricity Physical Leg Payer ▪ Applicable only to the following product(s): • Commodity:Swap • Commodity:Option • Commodity:Forward ▪ “Option Buyer” and “Option Seller” are applicable to: • Commodity:Option ▪ “Fixed Rate Payer” is applicable to: • Commodity:Swap • Commodity:Forward ▪ “Average Price Leg Payer”, “Bullion Physical Leg Payer” and “Metal Physical Leg Payer” are applicable to: • Commodity:Forward ▪ “Floating Leg 1 Payer”, “Floating Leg 2 Payer”, “Coal Physical Leg Payer”, “Gas Physical Leg Payer”, “Oil Physical Leg Payer” and “Electricity Physical Leg Payer” are applicable to: • Commodity:Swap

Field	M/O/D*	Description
Total Physical Quantity Unit 1	M	▪ Total physical quantity unit ▪ If Total Physical Quantity / Total Notional Quantity 1 is inputted, this is the unit of the Total Physical Quantity 1 ▪ It is pairing with Total Physical Quantity to search the same leg ▪ Possible selection(s): • All (default) • All supported unit ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Option • Commodity:Forward
Total Physical Quantity Unit 2	M	▪ Another leg total physical quantity unit ▪ If Total Physical Quantity / Total Physical Quantity 2 is inputted, this is the unit of the Total Physical Quantity 2 ▪ It is pairing with Total Physical Quantity to search the same leg ▪ Possible selection(s): • All (default) • All supported unit ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Option • Commodity:Forward
Total Physical Quantity / Total Notional Quantity 1 From	O	▪ Total notional quantity, or total physical quantity ▪ If Total Physical Quantity Unit 1 is inputted, this is the total physical quantity of Total Physical Quantity Unit 1 ▪ It is pairing with Total Physical Quantity Unit to search the same leg ▪ Applicable only to the following product(s): • Commodity:Swap • Commodity:Option • Commodity:Forward
Total Physical Quantity / Total Notional Quantity 1 To	O	
Total Physical Quantity / Total Notional Quantity 2 From	O	▪ Another leg total notional quantity, or total physical quantity ▪ If Total Physical Quantity Unit 2 is inputted, this is the total physical quantity of Total Physical Quantity Unit 2 ▪ It is pairing with Total Physical Quantity Unit to search the same leg ▪ Applicable only to the following product(s): • Commodity:Swap • Commodity:Option • Commodity:Forward
Total Physical Quantity / Total Notional Quantity 2 To	O	

Field	M/O/D*	Description
Commodity Instrument ID 1	M	▪ For Commodity Others, this search criteria searches values from: • Underlyer 1 Commodity Instrument ID • Underlyer 2 Commodity Instrument ID ▪ For other Commodity products, this searches values from Commodity Instrument ID column except Option Floating Strike Price Per Unit Commodity ▪ It is pairing with Commodity Base, Commodity Unit and Commodity Currency to search the same leg ▪ Possible selection(s): • All (default) • All supported IDs
Commodity Base 1	O	▪ For Commodity Others, this search criteria searches values from: • Underlyer 1 Commodity Base • Underlyer 2 Commodity Base ▪ For other Commodity products, this searches values from Commodity Base column except Option Floating Strike Price Per Unit Commodity ▪ It is pairing with Commodity Instrument ID, Commodity Unit and Commodity Currency to search the same leg
Commodity Unit 1	M	▪ For Commodity Others, this search criteria searches values from: • Underlyer 1 Commodity Unit • Underlyer 2 Commodity Unit ▪ For other Commodity products, this searches values from Commodity Unit of Measure column except Option Floating Strike Price Per Unit Commodity Unit ▪ It is pairing with Commodity Instrument ID, Commodity Base and Commodity Currency to search the same leg ▪ Possible selection(s): • All (default) • All supported unit

Field	M/O/D*	Description
Commodity Currency 1 / Total Price Currency	M	▪ For Commodity Others, this search criteria searches values from: • Underlyer 1 Commodity Currency • Underlyer 2 Commodity Currency ▪ For other Commodity products, this searches values from Commodity Currency column except Option Floating Strike Price Per Unit Commodity Currency, or searches values from Total Price Currency column on Fixed Leg if any ▪ It is pairing with Commodity Instrument ID, Commodity Base and Commodity Unit to search the same leg ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies)
Commodity Instrument ID 2	M	▪ For Commodity Others, this search criteria searches values from: • Underlyer 1 Commodity Instrument ID • Underlyer 2 Commodity Instrument ID ▪ For other Commodity products, this searches values from Commodity Instrument ID column except Option Floating Strike Price Per Unit Commodity ▪ It is pairing with Commodity Base, Commodity Unit and Commodity Currency to search the same leg ▪ Possible selection(s): • All (default) • All supported IDs
Commodity Base 2	O	▪ For Commodity Others, this search criteria searches values from: • Underlyer 1 Commodity Base • Underlyer 2 Commodity Base ▪ For other Commodity products, this searches values from Commodity Base column except Option Floating Strike Price Per Unit Commodity ▪ It is pairing with Commodity Instrument ID, Commodity Unit and Commodity Currency to search the same leg

Field	M/O/D*	Description
Commodity Unit 2	M	▪ For Commodity Others, this search criteria searches values from: • Underlyer 1 Commodity Unit • Underlyer 2 Commodity Unit ▪ For other Commodity products, this searches values from Commodity Unit of Measure column except Option Floating Strike Price Per Unit Commodity Unit ▪ It is pairing with Commodity Instrument ID, Commodity Base and Commodity Currency to search the same leg ▪ Possible selection(s): • All (default) • All supported unit
Commodity Currency 2	M	▪ For Commodity Others, this search criteria searches values from: • Underlyer 1 Commodity Currency • Underlyer 2 Commodity Currency ▪ For other Commodity products, this searches values from Commodity Currency column except Option Floating Strike Price Per Unit Commodity Currency ▪ It is pairing with Commodity Instrument ID, Commodity Base and Commodity Unit to search the same leg ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies)
Special Terms	M	▪ Indicator to show the presence of special terms in the trade ▪ Possible selection(s): • All (default) • Yes • No
Remarks 1	O	▪ The Remarks 1 on the latest trade image
Remarks 2	O	▪ The Remarks 2 on the latest trade image
Other Trade Details (For Fields Specified Only in Other Templates)		
Final Maturity Date From	O	▪ The start and end of searching range for final maturity date of the trade ▪ Applicable only to the following product(s): • Commodity:Other
Final Maturity Date To	O	

Field	M/O/D*	Description
Notional Unit 1	M	▪ The notional unit, regardless of underlyer 1 or 2 ▪ If Notional Amount 1 is inputted, this is the unit of the Notional Amount 1 ▪ It is pairing with Notional Amount to search the same underlyer ▪ Possible selection(s): • All (default) • All supported unit ▪ Applicable only to the following product(s): • Commodity:Other
Notional Currency 1	M	▪ Currency of underlyer notional amount, regardless of underlyer 1 or 2 ▪ If Notional Amount 1 is inputted, this is the currency of the Notional Amount 1 ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ It is pairing with Notional Amount to search the same underlyer ▪ Applicable only to the following product(s): • Commodity:Other
Notional Amount 1 From	O	▪ Underlyer notional amount, regardless of underlyer 1 or 2 ▪ If Notional Unit 1 or Notional Currency 1 is inputted, this is the amount of the Notional Unit 1 or Notional Currency 1 ▪ It is pairing with Notional Unit or Currency to search the same underlyer ▪ Applicable only to the following product(s): • Commodity:Other
Notional Amount 1 To	O	
Notional Unit 2	M	▪ The notional unit, regardless of underlyer 1 or 2 ▪ If Notional Amount 2 is inputted, this is the unit of Notional Amount 2 ▪ It is pairing with Notional Amount to search the same underlyer ▪ Possible selection(s): • All (default) • All supported unit ▪ Applicable only to the following product(s): • Commodity:Other

Field	M/O/D*	Description
Notional Currency 2	M	▪ Currency of underlyer notional amount, regardless of underlyer 1 or 2. ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ If Notional Amount 2 is inputted, this is the currency of Notional Amount 2 ▪ It is pairing with Notional Amount to search the same underlyer ▪ Applicable only to the following product(s): • Commodity:Other
Notional Amount 2 From	O	▪ Underlyer notional amount, regardless of underlyer 1 or 2 ▪ If Notional Unit 2 or Notional Currency 2 is inputted, this is the amount of the Notional Unit 2 or Notional Currency 2 ▪ It is pairing with Notional Unit or Currency to search the same underlyer ▪ Applicable only to the following product(s): • Commodity:Other
Notional Amount 2 To	O	
Display Options		
Refer to Section 4 “Getting Started” of Administrative Functions for field details and processing steps of Display Options.		

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ Search

1. (Optional) Click the list-box of “Reported by Other Participants” to indicate whether the trade is reported by other TR Participants.
2. (Optional) For Participant Trade, click the list-box of “Participant Reporting For ID Type” to select an ID type of the trade party the TR Participant is reporting for.
3. (Optional) For Participant Trade, input the ID of the trade party the TR Participant is reporting for in “Participant Reporting For” (or click  to select a Participant Reporting For).
4. (Optional) For Participant Trade, click the list-box of “Participant Reporting For ID Type (Original Input Code)” to select an ID type of the original input code of the trade party the TR Participant is reporting for.

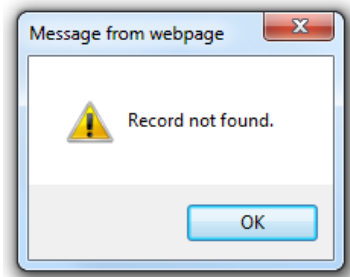
5. (Optional) For Participant Trade, input the ID of the original input code of the trade party the TR Participant is reporting for in “Participant Reporting For (Original Input Code)” (or click  to select a Participant Reporting For (Original Input Code)).
6. (Optional) For Participant Trade, click the list-box of “Participant Reporting For Place of Incorporation” to select a place of incorporation of the Participant Reporting For.
7. (Optional) For Participant Trade, click the list-box of “Counterparty ID Type” to select an ID type of the Counterparty.
8. (Optional) For Participant Trade, input the ID of the Counterparty (or click  to select a Counterparty).
9. (Optional) For Participant Trade, click the list-box of “Counterparty ID Type (Original Input Code)” to select an ID type of the original input code of the Counterparty.
10. (Optional) For Participant Trade, input the ID of the Counterparty (Original Input Code) (or click  to select a Counterparty (Original Input Code)).
11. (Optional) For Participant Trade, click the list-box of “Counterparty Place of Incorporation” to select a place of incorporation of the Counterparty.
12. (Optional) For Counterparty Trade, click the list-box of “Participant Reporting For ID Type” to select an ID type of the trade party the Counterparty is reporting for.
13. (Optional) For Counterparty Trade, input the ID of the trade party the Counterparty is reporting for in “Participant Reporting For” (or click  to select a Participant Reporting For).
14. (Optional) For Counterparty Trade, click the list-box of “Participant Reporting For ID Type (Original Input Code)” to select an ID type of the original input code of the trade party the Counterparty is reporting for.
15. (Optional) For Counterparty Trade, input the ID of the original input code of the trade party the Counterparty is reporting for in “Participant Reporting For (Original Input Code)” (or click  to select a Participant Reporting For (Original Input Code)).
16. (Optional) For Counterparty Trade, click the list-box of “Participant Reporting For Place of Incorporation” to select a place of incorporation of the Participant Reporting For.

17. (Optional) For Counterparty Trade, click the list-box of “Counterparty ID Type” to select an ID type of the Counterparty.
18. (Optional) For Counterparty Trade, input the ID of the Counterparty (or click  to select a Counterparty).
19. (Optional) For Counterparty Trade, click the list-box of “Counterparty ID Type (Original Input Code)” to select an ID type of the original input code of the Counterparty.
20. (Optional) For Counterparty Trade, input the ID of the Counterparty (Original Input Code) (or click  to select a Counterparty (Original Input Code)).
21. (Optional) For Counterparty Trade, click the list-box of “Counterparty Place of Incorporation” to select Counterparty Place of Incorporation.
22. (Optional) Click the list-box of “Base Product” to select a base product or hold “Ctrl” key to select multiple base products.
23. (Optional) Click the list-box of “Sub Product” to select a sub product or hold “Ctrl” key to select multiple sub products.
24. (Optional) Click the list-box of “OTC Derivatives Product Taxonomy” to select OTC Derivatives Product Taxonomy.
25. (Optional) Click the list-box of “Trade Status” to select a trade status or hold “Ctrl” key to select multiple trade statuses.
26. (Optional) Click the list-box of “Link Status” to select a link status.
27. (Optional) Click the list-box of “Last Reconciliation Status” to select a last reconciliation status.
28. (Optional) Click the list-box of “Clearing Indicator” to select a clearing status of the trade.
29. (Optional) Click the list-box of “CCP” to select a CCP.
30. (Optional) Enter the start and end of Trade Date range in the format of YYYY-MM-DD (or click  icon to select a date).
31. (Optional) Enter the start and end of Effective Date range in the format of YYYY-MM-DD (or click  icon to select a date).

32. (Optional) Enter the start and end of Termination Date range in the format of YYYY-MM-DD (or click  icon to select a date).
33. (Optional) Enter the start and end of Expiration Date range in the format of YYYY-MM-DD (or click  icon to select a date).
34. (Optional) Enter the start and end of Value Date range in the format of YYYY-MM-DD (or click  icon to select a date).
35. (Optional) Enter the start and end of Last Event Date range in the format of YYYY-MM-DD (or click  icon to select a date).
36. (Optional) Input the TR Trade Reference.
37. (Optional) Input the User Reference.
38. (Optional) Input the Agent Reference.
39. (Optional) Input the CP Reference.
40. (Optional) Input the Issuer ID.
41. (Optional) Input the UTI Value.
42. (Optional) Input the Unique Transaction Identifier - Unique Trade ID (UTI-TID).
43. (Optional) Click the list-box of “Late Matching” to select the late matching status.
44. (Optional) Click the list-box of “Participant Reporting For Role” to select a Role.
45. (Optional) Click the list-box of “Total Physical Quantity Unit 1” to select total physical quantity unit 1.
46. (Optional) Click the list-box of “Total Physical Quantity Unit 2” to select total physical quantity unit 2.
47. (Optional) Input the Total Physical Quantity / Total Notional Quantity 1 From and To.
48. (Optional) Input the Total Physical Quantity / Total Notional Quantity 2 From and To.

49. (Optional) Click the list-box of “Commodity Instrument ID 1” to select commodity instrument ID 1.
50. (Optional) Input the Commodity Base 1.
51. (Optional) Click the list-box of “Commodity Unit 1” to select commodity unit 1.
52. (Optional) Click the list-box of “Commodity Currency 1 / Total Price Currency” to select commodity currency 1 / total price currency.
53. (Optional) Click the list-box of “Commodity Instrument ID 2” to select commodity instrument ID 2.
54. (Optional) Input the Commodity Base 2.
55. (Optional) Click the list-box of “Commodity Unit 2” to select commodity unit 2.
56. (Optional) Click the list-box of “Commodity Currency 2” to select commodity currency 2.
57. (Optional) Click the list-box of “Special Terms” to select special terms.
58. (Optional) Input the Remarks 1.
59. (Optional) Input the Remarks 2.
60. (Optional) Input the Final Maturity Date From and To.
61. (Optional) Click the list-box of “Notional Unit 1” to select notional unit 1.
62. (Optional) Click the list-box of “Notional Currency 1” to select notional currency 1.
63. (Optional) Input the Notional Amount 1 From and To.
64. (Optional) Click the list-box of “Notional Unit 2” to select notional unit 2.
65. (Optional) Click the list-box of “Notional Currency 2” to select notional currency 2.
66. (Optional) Input the Notional Amount 2 From and To.
67. Click <Search> button.

68. Trade(s) which match(es) the selection criteria is/are displayed and “View Trade Summary” function is initiated. If no trade is found, the following pop-up message dialogue box will be displayed.



➤ **Reset**

1. Click <Reset> button to set all the fields to their original values.

15.1.2 View Trade Summary Function

This function allows User to view a summary of trades meeting the selection criteria.

This function is initiated from:

- “Find Trade” function
 - by clicking the <Search> button on the “Trade Selection - [Asset Class]” screen

The trade summary list is by default sorted by TR Trade Reference in ascending order.

15.1.2.1 Trade Summary - Interest Rate

(i) Screen

Trade Summary - Interest Rate

Trade Summary List

Participant: TEST100 - TEST100

Trade Reference	User Reference	Agent Reference	CP Reference	UTI Issuer ID	UTI Value	Unique Transaction Identifier - Unique Trade ID (UTI-TID)	Participant	Participant Reporting For	Participant Reporting For Place of Incorporation	Participant Reporting For Role	Counterparty	Counterparty Place of Incorporation
T20160411007100	UTR-02-001-TEST100	-					TEST100	T-TEST100		FloRP	T-TEST200	

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History

Scroll to the right:

Trade Summary - Interest Rate

Trade Summary List

Participant: TEST100 - TEST100

Participant Reporting For Role	Counterparty	Counterparty Place of Incorporation	Trade Date	Asset Class	Base Product	Sub Product	Transaction Type	OTC Derivatives Product Taxonomy	Effective Date / Effective Date (PT) / Effective Date - Leg 1	Effective Date (CNRPTY) / Effective Date - Leg 2	Termination Date / Termination Date (PT) / Termination Date - Leg 1	Termination Date (CNRPTY) / Termination Date - Leg 2	Expiration Date / Last Date in Bermuda Exercise Dates
FloRP	T-TEST200		2016-04-08	Interest Rate	IR Swap	Fixed Float	-	-	2016-04-08	2016-04-08	2017-07-15	2017-07-07	-

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History

Scroll to the right:

Trade Summary - Interest Rate											
Trade Summary List											
Participant: TEST100 - TEST100											
Final Maturity Date	Notional Currency / Notional Currency (PT) / Notional Currency - Leg 1	Notional Amount / Notional Amount (PT) / Notional Amount - Leg 1		Notional Currency (CNTRPTY) / Notional Currency - Leg 2	Notional Amount (CNTRPTY) / Notional Amount - Leg 2		Known Amount Currency (PT) / Known Amount Currency - Leg 1	Known Amount (PT) / Known Amount - Leg 1	Known Amount Currency (CNTRPTY) / Known Amount - Leg 2	Known Amount (CNTRPTY) / Known Amount - Leg 2	Fixed Rate / Fixed Rate (PT) / Fixed Rate - Leg 1
-	EUR	123,456,789,012,345.1234000000		EUR	123,456,789,012,345.1234000000		-	-	-	-	- 0.123456700000

Scroll to the right:

Trade Summary - Interest Rate											
Trade Summary List											
Participant: TEST100 - TEST100											
Known Amount Currency (PT) / Known Amount Currency - Leg 1	Known Amount (PT) / Known Amount - Leg 1	Known Amount Currency (CNTRPTY) / Known Amount - Leg 2	Known Amount (CNTRPTY) / Known Amount - Leg 2	Fixed Rate / Fixed Rate (PT) / Fixed Rate - Leg 1	Fixed Rate (CNTRPTY) / Fixed Rate - Leg 2	Floating Rate Index / Floating Rate Index (PT) / Floating Rate Index - Leg 1	Floating Rate Index (CNTRPTY) / Floating Rate Index - Leg 2	Cap Rate	Floor Rate	Remarks 1	Remarks 2
-	-	-	-	-	- 0.123456700000	EUR-LIBOR-BBA	-	-	-	-	-

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	M/O/D*	Description
Participant	D	- Participant Identifier of the TR Participant - If User is acting as an Agent, Participant Identifier of the client TR Participant selected in the “Participant Filter” function is displayed - For the format of Participant Identifier, please refer to Appendix C.1
(repeated for each trade)		
Select	O	Checkbox for the selection of a trade for further processing
Trade Reference	D	TR Reference of the trade
User Reference	D	- User Trade Reference of the TR Participant trade - Counterparty user trade reference will not be displayed
Agent Reference	D	- Agent Trade Reference of the TR Participant trade - Counterparty agent trade reference will not be displayed - Applicable if Agent Reference is presence
CP Reference	D	CP trade reference of the TR Participant trade
UTI Issuer ID	D	This field corresponds to Prefix of UTI of UTI input
UTI Value	D	This field corresponds to Value of UTI of UTI input

Field	M/O/D*	Description
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	D	This field corresponds to UTI-TID input
Participant	D	- Trade Counterparty Identifier of the reporting party - For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Participant Reporting For	D	- Trade Counterparty Identifier of the trade party that the reporting party is reporting for - For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Participant Reporting For Place of Incorporation	D	Details of the trade contract

Field	M/O/D*	Description
Participant Reporting For Role	D	▪ Role of the TR Participant in the trade (Fixed Rate Payer (FixRP), Known Amount Payer (KnoAP), Floating Rate Payer (FloRP), Inflation Rate Player (InfRP), Buyer or Seller) ▪ Possible values for InterestRate:IRSwap:FixedFloat, InterestRate:CrossCurrency:FixedFloat and InterestRate:IRSwap:OIS are: • FixRP • KnoAP • FloRP ▪ Possible values for InterestRate:IRSwap:Basis and InterestRate:CrossCurrency:Basis are: • FloRP ▪ Possible values for InterestRate:IRSwap:FixedFixed and InterestRate:CrossCurrency:FixedFixed are: • FixRP • KnoAP ▪ Possible values for InterestRate:IRSwap:Inflation are: • InfRP • FixRP • KnoAP • FloRP ▪ Possible values for InterestRate:FRA, InterestRate:CapFloor and InterestRate:Option:Swaption are: • Buyer • Seller ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Option • InterestRate:CapFloor • InterestRate:FRA
Counterparty	D	▪ Trade Counterparty Identifier of the counterparty of the trade ▪ For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Counterparty Place of Incorporation	D	▪ Details of the trade contract
Trade Date	D	▪ Date of the trade
Asset Class	D	▪ Asset class of the trade ▪ Possible value(s): • Asset classes specified in Section 2.3

Field	M/O/D*	Description
Base Product	D	▪ Base product of the trade ▪ Possible value(s): • Base products specified in Section 2.3
Sub Product	D	▪ Sub product of the trade ▪ Possible value(s): • Sub products specified in Section 2.3 ▪ Applicable only to the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Basis • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption
Transaction Type	D	▪ Transaction type of the trade ▪ Not applicable
OTC Derivatives Product Taxonomy	D	▪ OTC Product Taxonomy for Interest Rate ▪ Applicable only to the following product(s): • InterestRate:Other
Effective Date / Effective Date (PT) / Effective Date - Leg 1	D	▪ This is the adjusted effective date of the trade for the following base product(s): • InterestRate:FRA ▪ This is the unadjusted effective date of the trade for the following base product(s): • InterestRate:CapFloor ▪ This is the unadjusted effective date of the TR Participant of the trade for the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency ▪ This is the unadjusted effective date - leg 1 for following products: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:CapFloor • InterestRate:FRA • InterestRate:Other

Field	M/O/D*	Description
Effective Date (CNTRPTY) / Effective Date - Leg 2	D	▪ This is the unadjusted effective date of the Counterparty of the trade for the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency ▪ This is the unadjusted effective date - leg 2 for following products: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Other
Termination Date / Termination Date (PT) / Termination Date - Leg 1	D	▪ This is the adjusted termination date of the trade for the following base product(s): • InterestRate:FRA ▪ This is the unadjusted termination date of the trade for the following base product(s): • InterestRate:CapFloor ▪ This is the unadjusted termination date of participant for following products: • InterestRate:IRSwap • InterestRate:CrossCurrency ▪ This is the unadjusted termination date - leg 1 for following products: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:CapFloor • InterestRate:FRA • InterestRate:Other
Termination Date (CNTRPTY) / Termination Date - Leg 2	D	▪ Unadjusted termination date of the Counterparty of the trade for the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency ▪ Unadjusted termination date - leg 2 for following products: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Other

Field	M/O/D*	Description
Expiration Date / Last Date in Bermuda Exercise Dates	D	▪ Expiration Date of the trade in American or European exercise style, or the last date in Bermuda Exercise Dates in Bermuda exercise style for following product: • InterestRate:Option:Swaption ▪ Expiration Date or the last date in Bermuda Exercise Dates, whichever later, of the trade for following product: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following base product(s): • InterestRate:Option:Swaption • InterestRate:Other
Final Maturity Date	D	▪ Display unadjusted Final Maturity Date ▪ Applicable only to the following base product(s): • InterestRate:Other
Notional Currency / Notional Currency (PT) / Notional Currency - Leg 1	D	▪ This is the currency of the notional amount of the trade for the following base product(s): • InterestRate:FRA • InterestRate:CapFloor ▪ This is the currency of the notional amount of the TR Participant of the trade for the following product types: • InterestRate:IRSwap:Basis • InterestRate:CrossCurrency:Basis ▪ Currency of the notional amount of participant for following product types if known amount participant is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed ▪ Currency of the notional amount - leg 1 for following product: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:FRA • InterestRate:CapFloor • InterestRate:Other

Field	M/O/D*	Description
Notional Amount / Notional Amount (PT) / Notional Amount - Leg 1	D	▪ This is the notional amount of the trade for the following base product(s): • InterestRate:FRA • InterestRate:CapFloor ▪ This is the notional amount of the trade of the TR Participant of the trade for the following product(s): • InterestRate:IRSwap:Basis • InterestRate:CrossCurrency:Basis ▪ Notional amount of participant for following product types if known amount participant is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed ▪ Notional amount - leg 1 for following products: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:FRA • InterestRate:CapFloor • InterestRate:Other

Field	M/O/D*	Description
Notional Currency (CNTRPTY) / Notional Currency - Leg 2	D	▪ Currency of the notional amount of counterparty for following product types: • InterestRate:IRSwap:Basis • InterestRate:CrossCurrency:Basis ▪ Currency of the notional amount of counterparty for following product types if known amount counterparty is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed ▪ Currency of the notional amount - leg 2 for following products • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Other
Notional Amount (CNTRPTY) / Notional Amount - Leg 2	D	▪ Notional amount of counterparty for following product types: • InterestRate:IRSwap:Basis • InterestRate:CrossCurrency:Basis ▪ Notional amount of counterparty for following product types if known amount counterparty is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed ▪ Notional amount - leg 2 for following products: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Other

Field	M/O/D*	Description
Known Amount Currency (PT) / Known Amount Currency - Leg 1	D	▪ Currency of the known amount of participant for following product types if notional amount of participant is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:IRSwap:Inflation ▪ Currency of the known amount - leg 1 for following products: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:Other
Known Amount (PT) / Known Amount - Leg 1	D	▪ Known amount of participant for following product types if notional amount of participant is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:IRSwap:Inflation ▪ Known amount - leg 1 for following products: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:Other

Field	M/O/D*	Description
Known Amount Currency (CNTRPTY) / Known Amount Currency - Leg 2	D	▪ Currency of the known amount of counterparty for following product types if notional amount of counterparty is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:IRSwap:Inflation ▪ Currency of the known amount - leg 2 for following products: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:Other
Known Amount (CNTRPTY) / Known Amount - Leg 2	D	▪ Known amount of counterparty for following product types if notional amount of counterparty is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:IRSwap:Inflation ▪ Known amount - leg 2 for following products: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following base product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:Other

Field	M/O/D*	Description
Fixed Rate / Fixed Rate (PT) / Fixed Rate - Leg 1	D	▪ This is the fixed rate of the trade for the following base product(s): • InterestRate:FRA ▪ For below product types, it is fixed rate of the participant if known amount of participant is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFixed ▪ For below product types, it is leg 1 fixed rate: • InterestRate:Other ▪ Otherwise, display “-” if not applicable
Fixed Rate (CNTRPTY) / Fixed Rate - Leg 2	D	▪ For below product types, it is fixed rate of the counterparty if known amount of counterparty is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFixed ▪ For below product types, it is leg 2 fixed rate • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:Other • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFixed

Field	M/O/D*	Description
Floating Rate Index / Floating Rate Index (PT) / Floating Rate Index - Leg 1	D	▪ This is the floating rate index of the trade for the following base product(s): • InterestRate:FRA • InterestRate:CapFloor ▪ This is the floating rate index of the TR Participant of the trade for the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Basis • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis ▪ This is leg 1 floating rate index for the following base product(s): • InterestRate:Other ▪ Otherwise, display “-” if not applicable
Floating Rate Index (CNTRPTY) / Floating Rate Index - Leg 2	D	▪ For below product types, this is floating rate index of the counterparty: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Basis • InterestRate:CrossCurrency:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:Basis ▪ For below product types, this is leg 2 floating rate index: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Basis • InterestRate:CrossCurrency:FixedFloat • InterestRate:Other • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:Basis
Cap Rate	D	▪ Cap rate of the trade ▪ Applicable only to the following base product(s): • InterestRate:CapFloor • InterestRate:Other
Floor Rate	D	▪ Floor rate of the trade ▪ Applicable only to the following base product(s): • InterestRate:CapFloor • InterestRate:Other
Remarks 1	D	▪ The Remarks 1 on the latest trade image

Field	M/O/D*	Description
Remarks 2	D	▪ The Remarks 2 on the latest trade image
Trade Status	D	▪ Status code of the trade ▪ Possible values are specified in Appendix A.3.1
Link Status	D	▪ Link status of the trade ▪ Possible value(s): • Link Status specified in Appendix A.3.4
Last Reconciliation Status	D	▪ Last reconciliation status of the trade ▪ Possible values are specified in Appendix A.3.5

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ **Hyperlink (i.e. to view trade details)**

1. Click the hyperlink in “Trade Reference” column.
2. “View Trade Details” function is initiated.

➤ **History (i.e. to view the trade history)**

1. Select the trade for viewing the trade history.
2. Click <History> button.
3. “View Trade History” function is initiated.

15.1.2.2 Trade Summary - Foreign Exchange

(i) Screen

Trade Summary - Foreign Exchange													
Trade Summary List													
Participant: TEST100 - TEST100													
☐	Trade Reference	User Reference	Agent Reference	CP Reference	UTI Issuer ID	UTI Value	Unique Transaction Identifier - Unique Trade ID (UTI-TID)	Participant	Participant Reporting For	Participant Reporting For Place of Incorporation	Participant Reporting For Role	Counterparty	Counterparty Place of Incorporation
☐	T20160411007119	UTR-02-010-TEST100	-	-	-	-	-	TEST100	T-TEST100	-	-	T-TEST200	-

Scroll to the right:

Trade Summary - Foreign Exchange

Trade Summary List

Participant: TEST100 - TEST100

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Counterparty Place of Incorporation	Trade Date	Asset Class	Base Product	Sub Product	Transaction Type	OTC Derivatives Product Taxonomy	Effective Date -Leg 1	Termination Date -Leg 1	Effective Date -Leg 2	Termination Date -Leg 2	Value Date	Expiration Date	Final Maturity Date	Currency Bought
	2016-04-08	Foreign Exchange NDF	-	-	-	-	-	-	-	-	2017-07-09	-	-	KRW

< >

<< < Page 1 of 1 > >>

History

Scroll to the right:

Trade Summary - Foreign Exchange													
Trade Summary List													
Participant: TEST100 - TEST100													
Amount Bought	Currency Sold	Amount Sold	Put Notional Amount	Put Notional Amount	Call Notional Amount	Call Notional Amount	Notional Leg 1	Notional Leg 1	Notional Leg 2	Notional Leg 2	Exchanged Currency 1	Exchanged Currency 1	Exchanged Currency 2
2,400,000,000.0000000000	USD	2,000,000.0000000000	-	-	-	-	-	-	-	-	-	-	-

Scroll to the right:

Trade Summary - Foreign Exchange													
Trade Summary List													
Participant: TEST100 - TEST100													
Notional Leg 2 Amount	Exchanged Currency 1	Exchanged Currency 1 Amount	Exchanged Currency 2	Exchanged Currency 2 Amount	Exchange Rate-Quote Basis	Exchange Rate	Strike Price-Quote Basis	Strike Price	Fixing Date	Settlement Currency	Remarks 1	Remarks 2	Last Reconciliation Status
-	-	-	-	-	USD/KRW	1,200.0000000000	-	-	2014-08-09	USD	-	-	AT Unlinked Trade Not Found

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable.
For those optional fields without values, blank will be displayed.

Field	M/O/D*	Description
Participant	D	- Participant Identifier of the TR Participant - If User is acting as an Agent, Participant Identifier of the client TR Participant selected in the “Participant Filter” function is displayed - For the format of Participant Identifier, please refer to Appendix C.1
(repeated for each trade)		
Select	O	Checkbox for the selection of a trade for further processing
Trade Reference	D	TR Reference of the trade
User Reference	D	- User Trade Reference of the TR Participant trade - Counterparty user trade reference will not be displayed
Agent Reference	D	- Agent Trade Reference of the TR Participant trade - Counterparty agent trade reference will not be displayed - Applicable if Agent Reference is presence
CP Reference	D	CP trade reference of the TR Participant trade
UTI Issuer ID	D	This field corresponds to Prefix of UTI of UTI input
UTI Value	D	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	D	This field corresponds to UTI-TID input
Participant	D	Participant ID of the reporting party
Participant Reporting For	D	- Trade Counterparty Identifier of the trade party that the reporting party is reporting for - For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Participant Reporting For Place of Incorporation	D	Details of the trade contract
Participant Reporting For Role	D	- Role of the TR Participant in the trade - Possible value(s): - Buyer - Seller - Applicable only to the following base product(s): - ForeignExchange:VanillaOption - ForeignExchange:NDO

Field	M/O/D*	Description
Counterparty	D	- Trade Counterparty Identifier of the Counterparty of the trade - For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Counterparty Place of Incorporation	D	Details of the trade contract
Trade Date	D	Date of the trade
Asset Class	D	- Asset class of the trade - Possible value(s): - Asset classes specified in Section 2.3
Base Product	D	- Base product of the trade - Possible value(s): - Base products specified in Section 2.3
Sub Product	D	- Sub product of the trade - Not applicable
Transaction Type	D	- Transaction type of the trade - Not applicable
OTC Derivatives Product Taxonomy	D	- OTC Product Taxonomy for ForeignExchange - Applicable only to the following product(s): - ForeignExchange:Other
Effective Date - Leg 1	D	- Effective date of leg 1 - Applicable only to the following product(s): - ForeignExchange:Other
Termination Date - Leg 1	D	- Termination date of leg 1 - Applicable only to the following product(s): - ForeignExchange:Other
Effective Date - Leg 2	D	- Effective date of leg 2 - Applicable only to the following product(s): - ForeignExchange:Other
Termination Date - Leg 2	D	- Termination date of leg 2 - Applicable only to the following product(s): - ForeignExchange:Other
Value Date	D	Value date of the trade
Expiration Date	D	- Expiration date of the trade - Applicable only to the following sub product(s): - ForeignExchange:VanillaOption - ForeignExchange:Other - ForeignExchange:NDO
Final Maturity Date	D	- Final maturity date of the trade - Applicable only to the following product(s): - ForeignExchange:Other

Field	M/O/D*	Description
Currency Bought	D	▪ Currency of the amount bought ▪ Applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward
Amount Bought	D	▪ Payment from the Counterparty to the TR Participant of the trade ▪ Applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward
Currency Sold	D	▪ Currency of the amount sold ▪ Applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward
Amount Sold	D	▪ Payment from the TR Participant to the Counterparty of the trade ▪ Applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward
Put Notional Currency	D	▪ Applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:Other • ForeignExchange:NDO
Put Notional Amount	D	▪ Put notional amount of the trade ▪ Applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:Other • ForeignExchange:NDO
Call Notional Currency	D	▪ Applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:Other • ForeignExchange:NDO
Call Notional Amount	D	▪ Call notional amount of the trade ▪ Applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:Other • ForeignExchange:NDO
Notional Leg 1 Currency	D	▪ Applicable only to the following base product(s): • ForeignExchange:Other
Notional Leg 1 Amount	D	▪ Applicable only to the following base product(s): • ForeignExchange:Other
Notional Leg 2 Currency	D	▪ Applicable only to the following base product(s): • ForeignExchange:Other

Field	M/O/D*	Description
Notional Leg 2 Amount	D	▪ Applicable only to the following base product(s): • ForeignExchange:Other
Exchanged Currency 1	D	▪ Applicable only to the following base product(s): • ForeignExchange:Other
Exchanged Currency 1 Amount	D	▪ Applicable only to the following base product(s): • ForeignExchange:Other
Exchanged Currency 2	D	▪ Applicable only to the following base product(s): • ForeignExchange:Other
Exchanged Currency 2 Amount	D	▪ Applicable only to the following base product(s): • ForeignExchange:Other
Exchange Rate - Quote Basis	D	▪ Exchange rate with quote basis ▪ Applicable only to the following base product(s): • ForeignExchange:Forward • ForeignExchange:Other • ForeignExchange:NDF
Exchange Rate	D	▪ Exchange rate of the trade ▪ Applicable only to the following base product(s): • ForeignExchange:Forward • ForeignExchange:Other • ForeignExchange:NDF
Strike Price - Quote Basis	D	▪ Strike price with quote basis ▪ Applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:Other • ForeignExchange:NDO
Strike Price	D	▪ Strike price of the trade ▪ Applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:Other • ForeignExchange:NDO
Fixing Date	D	▪ Fixing date of the trade ▪ Applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Other • ForeignExchange:NDO
Settlement Currency	D	▪ Settlement currency of the trade
Remarks 1	D	▪ The Remarks 1 on the latest trade image
Remarks 2	D	▪ The Remarks 2 on the latest trade image
Trade Status	D	▪ Status code of the trade ▪ Possible values are specified in Appendix A.3.1

Field	M/O/D*	Description
Link Status	D	▪ Link status of the trade ▪ Possible value(s): • Link Status specified in Appendix A.3.4
Last Reconciliation Status	D	▪ Last reconciliation status of the trade ▪ Possible value(s): • All (default) • Last Reconciliation Status specified in Appendix A.3.5

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ **Hyperlink (i.e. to view trade details)**

1. Click the hyperlink in “Trade Reference” column.
2. “View Trade Details” function is initiated.

➤ **History (i.e. to view the trade history)**

1. Select the trade event for viewing the trade history.
2. Click <History> button.
3. “View Trade History” function is initiated.

15.1.2.3 Trade Summary - Equity

(i) Screen

Trade Summary - Equity

Trade Summary List

Participant: TEST100 - TEST100

Trade Reference	User Reference	Agent Reference	CP Reference	UTI Issuer ID	UTI Value	Unique Transaction Identifier - Unique Trade ID (UTI-TID)	Participant
T20160412007152	UTR-00-EQOPT-UM-TEST100	-					TEST100

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History

Scroll to the right:

Trade Summary - Equity

Trade Summary List

Participant: TEST100 - TEST100

Participant	Participant Reporting For	Participant Reporting For Place of Incorporation	Participant Reporting For Role	Counterparty	Counterparty Place of Incorporation	Trade Reference
TEST100	T-TEST100	AFG	Option Buyer	T-TEST200	ALA	

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History

Scroll to the right:

Trade Summary - Equity

Trade Summary List

Participant: TEST100 - TEST100

Trade Date	Asset Class	Base Product	Sub Product	Transaction Type	OTC Derivatives Product Taxonomy	Underlying Asset / Underlying Asset Leg 1 - Asset
2016-04-12	Equity	Option	Price Return Basic Performance Single Index	-		Index

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History

Scroll to the right:

Trade Summary - Equity

Trade Summary List

Participant: TEST100 - TEST100

Underlying Asset / Underlying Asset Leg 1 - Asset Type	Underlying Asset / Underlying Asset Leg 1 - ID Type	Underlying Asset / Underlying Asset Leg 1 - Instrument ID
Index	ISIN	0005.HK

Page 1 of 1

History

Scroll to the right:

Trade Summary - Equity

Trade Summary List

Participant: TEST100 - TEST100

Underlying Asset / Underlying Asset Leg 1 - Name	Underlying Asset / Underlying Asset Leg 1 - Place of Issuance Incorporation	Underlying Asset Leg 2 - Asset Type
AIA	-	

Page 1 of 1

History

Scroll to the right:

Trade Summary - Equity					
Trade Summary List					
Participant: TEST100 - TEST100					
Underlying Asset Leg 2 - ID Type	Underlying Asset Leg 2 - Instrument ID	Underlying Asset Leg 2 - Name	Underlying Asset Leg 2 - Place of Issuance	Incorporation	Effective
-	-	-	-	-	-

Scroll to the right:

Trade Summary - Equity					
Trade Summary List					
Participant: TEST100 - TEST100					
Effective Date (Equity Leg, Variance Leg, Dividend Leg, Leg 1)	Termination Date (Equity Leg, Variance Leg, Dividend Leg, Leg 1)	Effective Date (Interest Leg, Fixed Leg,			
-	-	-	-	-	-

Scroll to the right:

Trade Summary - Equity					
Trade Summary List					
Participant: TEST100 - TEST100					
Effective Date (Interest Leg, Fixed Leg, Leg 2)	Termination Date (Interest Leg, Fixed Leg, Leg 2)	Valuation Date	Expiration Date	Final Maturity Date	Notional Currency (C
-	-	2017-04-12	-	-	-

Scroll to the right:

Trade Summary - Equity					
Trade Summary List					
Participant: TEST100 - TEST100					
Notional Currency (Option, Interest Leg, Dividend Leg, Leg 1)	Notional Amount (Option, Interest Leg, Dividend Leg, Leg 1)	Notional Currency (Leg 2)	Notional Amount (		
-	-	-	-	-	-

Scroll to the right:

Trade Summary - Equity					
Trade Summary List					
Participant: TEST100 - TEST100					
Notional Amount (Leg 2)	Deal Notional Amount	Currency	Deal Notional Amount	Variance Amount	Currency
-	-	-	-	-	-

Scroll to the right:

Trade Summary - Equity					
Trade Summary List					
Participant: TEST100 - TEST100					
Open Unit (Dividend)	Strike Price	Currency	Strike Price	Variance Strike Price	Volatility Strike Price
-	1,000,000,000.0000000000	USD	-	-	-

Scroll to the right:

Price Currency	Strike Price	Variance Strike Price	Volatility Strike Price	Fixed Strike	Remarks 1	Remarks 2	Trade Status	Link Status	Last Reconciliation Status
	1,000,000,000.0000000000	-	-	-			AT	Unlinked	Trade Not Found

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable.
For those optional fields without values, blank will be displayed.

Field	M/O/D*	Description
Participant	D	- Participant Identifier of the TR Participant - If User is acting as an Agent, Participant Identifier of the client TR Participant selected in the “Participant Filter” function is displayed - For the format of Participant Identifier, please refer to Appendix C.1
(repeated for each trade)		
Select	O	Checkbox for the selection of a trade for further processing
Trade Reference	D	TR Reference of the trade
User Reference	D	- User Trade Reference of the TR Participant trade - Counterparty user trade reference will not be displayed
Agent Reference	D	- Agent Trade Reference of the TR Participant trade - Counterparty agent trade reference will not be displayed - Applicable if Agent Reference is presence
CP Reference	D	CP trade reference of the TR Participant trade
UTI Issuer ID	D	This field corresponds to Prefix of UTI of UTI input
UTI Value	D	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	D	This field corresponds to UTI-TID input
Participant	D	- Trade Counterparty Identifier of the reporting party - For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Participant Reporting For	D	- Trade Counterparty Identifier of the trade party that the reporting party is reporting for - For the format of Trade Counterparty Identifier, please refer to Appendix C.1

Field	M/O/D*	Description
Participant Reporting For Place of Incorporation	D	▪ Details of the trade contract
Participant Reporting For Role	D	▪ Role of the TR Participant in the trade ▪ Possible value(s): • Variance Payer • Variance Receiver • Equity Leg Payer • Equity Leg Receiver • Option Buyer • Option Seller • Dividend Amount Payer • Fixed Amount Payer ▪ Applicable only to the following sub product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance • Equity:Swap:ParameterReturnDividend
Counterparty	D	▪ Trade Counterparty Identifier of the counterparty of the trade ▪ For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Counterparty Place of Incorporation	D	▪ Details of the trade contract
Trade Date	D	▪ Date of the trade
Asset Class	D	▪ Asset class of the trade ▪ Possible value(s): • Asset classes specified in Section 2.3
Base Product	D	▪ Base product of the trade ▪ Possible value(s): • Base products specified in Section 2.3
Sub Product	D	▪ Sub product of the trade ▪ Possible value(s): • Sub products specified in Section 2.3 ▪ Applicable only to the following sub product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnDividend

Field	M/O/D*	Description
Transaction Type	D	▪ Transaction type of the trade ▪ Possible value(s): • Transaction types specified in Section 2.3 ▪ Applicable only to the following sub product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance • Equity:Swap:ParameterReturnDividend
OTC Derivatives Product Taxonomy	D	▪ OTC Product Taxonomy for Equity ▪ Applicable only to the following product(s): • Equity:Other
Underlying Asset / Underlying Asset Leg 1 - Asset Type	D	▪ For Equity Option, Equity Swap, Variance Swap, and Dividend Swap, it refers to [Underlying Asset - Asset Type] ▪ For Equity Other, it refers to [Underlying Asset - Leg 1 - Asset Type] ▪ Possible value(s): • Share • Index
Underlying Asset / Underlying Asset Leg 1 - ID Type	D	▪ For Equity Option, Equity Swap, Variance Swap, and Dividend Swap, it refers to [Underlying Asset - ID Type] ▪ For Equity Other, it refers to [Underlying Asset - Leg 1 - ID Type] ▪ Possible value(s): • RIC • SEDOL • ISIN • Valoren • CUSIP • Bloomberg • SingleOther • SICC • Basket
Underlying Asset / Underlying Asset Leg 1 - Instrument ID	D	▪ For Equity Option, Equity Swap, Variance Swap, and Dividend Swap, it refers to [Underlying Asset - Instrument ID] ▪ For Equity Other, it refers to [Underlying Asset - Leg 1 - Instrument ID]
Underlying Asset / Underlying Asset Leg 1 - Name	D	▪ For Equity Option, Equity Swap, Variance Swap, and Dividend Swap, it refers to [Underlying Asset - Name] ▪ For Equity Other, it refers to [Underlying Asset - Leg 1 - Name]

Field	M/O/D*	Description
Underlying Asset / Underlying Asset Leg 1 - Place of Issuance Incorporation	D	▪ For Equity Option, Equity Swap, Variance Swap, and Dividend Swap, it refers to [Underlying Asset - Place of Issuance Incorporation] ▪ For Equity Other, it refers to [Underlying Asset - Leg 1 - Place of Issuance Incorporation] ▪ Possible value(s): • Country (Alpha-3) List specified in Appendix B.2
Underlying Asset Leg 2 - Asset Type	D	▪ For Equity Other, it refers to [Underlying Asset - Leg 2 - Asset Type] ▪ Possible value(s): • Share • Index ▪ Applicable only to the following product(s): • Equity:Other
Underlying Asset Leg 2 - ID Type	D	▪ For Equity Other, it refers to [Underlying Asset - Leg 2 - ID Type] ▪ Possible value(s): • RIC • SEDOL • ISIN • Valoren • CUSIP • Bloomberg • SingleOther • SICC • Basket ▪ Applicable only to the following base product(s): • Equity:Other
Underlying Asset Leg 2 - Instrument ID	D	▪ For Equity Other, it refers to [Underlying Asset - Leg 2 - Instrument ID] ▪ Applicable only to the following base product(s): • Equity:Other
Underlying Asset Leg 2 - Name	D	▪ For Equity Other, it refers to [Underlying Asset - Leg 2 - Name] ▪ Applicable only to the following base product(s): • Equity:Other
Underlying Asset Leg 2 - Place of Issuance Incorporation	D	▪ For Equity Other, it refers to [Underlying Asset - Leg 2 - Place of Issuance Incorporation] ▪ Possible value(s): • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only to the following base product(s): • Equity:Other

Field	M/O/D*	Description
Effective Date (Equity Leg, Variance Leg, Dividend Leg, Leg 1)	D	▪ For Equity Swap, it corresponds to the [Equity Leg Effective Date] ▪ For Variance Swap, it refers to [Effective Date] ▪ For Dividend Swap, it refers to [Dividend Leg Effective Date] ▪ For Equity Other, it refers to [Effective Date - Leg 1] ▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnDividend • Equity:Swap:ParameterReturnVariance • Equity:Other
Termination Date (Equity Leg, Variance Leg, Dividend Leg, Leg 1)	D	▪ For Equity Swap, it corresponds to the [Equity Leg Termination Date] ▪ For Variance Swap, it refers to [Termination Date] ▪ For Dividend Swap, it refers to [Dividend Leg Termination Date] ▪ For Equity Other, it refers to [Termination Date - Leg 1] ▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnDividend • Equity:Swap:ParameterReturnVariance • Equity:Other
Effective Date (Interest Leg, Fixed Leg, Leg 2)	D	▪ For Equity Swap, it corresponds to the [Interest Leg Effective Date] ▪ For Dividend Swap, it refers to [Fixed Leg Effective Date] ▪ For Equity Other, it refers to [Effective Date - Leg 2] ▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Other • Equity:Swap:ParameterReturnDividend
Termination Date (Interest Leg, Fixed Leg, Leg 2)	D	▪ For Equity Swap, it corresponds to the [Interest Leg Termination Date] ▪ For Dividend Swap, it refers to [Fixed Leg Termination Date] ▪ For Equity Other, it refers to [Termination Date - Leg 2] ▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Other • Equity:Swap:ParameterReturnDividend

Field	M/O/D*	Description
Valuation Date	D	▪ For Dividend Swap, display message “Refer Trade Details” ▪ For others, display unadjusted valuation date ▪ Applicable only to the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance • Equity:Swap:ParameterReturnDividend • Equity:Other
Expiration Date	D	▪ Unadjusted expiration date of the trade ▪ Applicable only to the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Other
Final Maturity Date	D	▪ Unadjusted final maturity date of the trade ▪ Applicable only to the following base product(s): • Equity:Other
Notional Currency (Option, Interest Leg, Dividend Leg, Leg 1)	D	▪ For Equity Option, displays [Notional - Currency] ▪ For Equity Swap, displays [Interest Leg Notional - Currency] ▪ For Dividend Swap, displays [Notional Amount - Currency] ▪ For Equity Other, displays [Notional - Leg 1 - Currency] ▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnDividend • Equity:Other
Notional Amount (Option, Interest Leg, Dividend Leg, Leg 1)	D	▪ For Equity Option, displays [Notional - Amount] ▪ For Equity Swap, displays [Interest Leg Notional - Amount] ▪ For Dividend Swap, displays [Notional Amount - Amount] ▪ For Equity Other, displays [Notional - Leg 1 - Amount] ▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnDividend • Equity:Other
Notional Currency (Leg 2)	D	▪ Currency of notional amount of leg 2 of the trade ▪ Applicable only to the following product(s): • Equity:Other

Field	M/O/D*	Description
Notional Amount (Leg 2)	D	▪ Notional amount of leg 2 of the trade ▪ Applicable only to the following base product(s): • Equity:Other
Deal Notional Amount Currency	D	▪ Currency of the deal notional amount of the trade ▪ Applicable only to the following sub product(s): • Equity:Swap:PriceReturnBasicPerformance
Deal Notional Amount	D	▪ Deal notional amount of the trade ▪ Applicable only to the following sub product(s): • Equity:Swap:PriceReturnBasicPerformance
Variance Amount Currency	D	▪ Currency of the variance amount of the trade ▪ Applicable only to the following product(s): • Equity:Swap:PriceParameterReturnVariance • Equity:Other
Variance Amount	D	▪ Variance amount of the trade ▪ Applicable only to the following product(s): • Equity:Swap:PriceParameterReturnVariance • Equity:Other
Number of Options	D	▪ Number of options of the trade ▪ Applicable only to the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Other
Open Unit (Dividend)	D	▪ Applicable only to the following product(s): • Equity:Swap:ParameterReturnDividend
Strike Price Currency	D	▪ Currency of the strike price of the trade ▪ Applicable only to the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Other
Strike Price	D	▪ Strike price of the trade ▪ Applicable only to the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Other
Variance Strike Price	D	▪ Variance strike price of the trade ▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Other ▪ For Equity:Swap:PriceParameterReturnVariance, it is applicable only when Volatility Strike Price is not populated

Field	M/O/D*	Description
Volatility Strike Price	D	▪ Variance strike price of the trade ▪ Applicable only to the following product(s): • Equity:Swap:PriceParameterReturnVariance • Equity:Other ▪ For Equity:Swap:PriceParameterReturnVariance, it is applicable only when Variance Strike Price is not populated
Fixed Strike	D	▪ Display message “Refer Trade Details” ▪ Applicable only to the following product(s): • Equity:Swap:ParameterReturnDividend
Remarks 1	D	▪ The Remarks 1 on the latest trade image
Remarks 2	D	▪ The Remarks 2 on the latest trade image
Trade Status	D	▪ Status of the trade ▪ Possible value(s): • Trade Status specified in Appendix A.3.1
Link Status	D	▪ Link status of the trade ▪ Possible value(s): • Link Status specified in Appendix A.3.4
Last Reconciliation Status	D	▪ Last reconciliation status of the trade ▪ Possible value(s): • Last Reconciliation Status specified in Appendix A.3.5

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ **Hyperlink (i.e. to view trade details)**

1. Click the hyperlink in “Trade Reference” column.
2. “View Trade Details” function is initiated.

➤ **History (i.e. to view the trade history)**

1. Select the trade for viewing the trade history.
2. Click <History> button.
3. “View Trade History” function is initiated.

15.1.2.4 Trade Summary - Credit

(i) Screen

Trade Summary - Credit

Trade Summary List

Participant: TEST100 - TEST100

Page 1 of 1

Trade Reference	User Reference	Agent Reference	CP Reference	UTI Issuer ID	UTI Value	Unique Transaction Identifier - Unique Trade ID (UTI-TID)	Participant	Participant Reporting For	Particip
☐	T20160511008301	UTR-00-CDSNC-UM-TEST100	-				TEST100	T-TEST100	ABW

History

Scroll to the right:

Trade Summary - Credit

Trade Summary List

Participant: TEST100 - TEST100

Page 1 of 1

Participant Reporting For Place of Incorporation	Participant Reporting For Role	Counterparty	Counterparty Place of Incorporation	Trade Date	Asset Class	Base Product
ABW	Buyer	T-TEST200	ALB	2016-04-10	Credit	Single Name

History

Scroll to the right:

Trade Summary - Credit

Trade Summary List

Participant: TEST100 - TEST100

Page 1 of 1

Sub Product	Transaction Type	OTC Derivatives Product Taxonomy	Underlyer	Reference Entity - ID Type	Reference Entity - Entity ID	Reference Ent
Corporate	Emerging European Corporate LPN	-	Single Name / Index	RED	RE-06-MAX-ID-2-0123456789	RE-06-MAX-NA

History

Scroll to the right:

Trade Summary - Credit

Trade Summary List

Participant: TEST100 - TEST100

Page 1 of 1

Reference Entity - Entity ID	Reference Entity - Entity Name	Reference Obligation - Asset Type	Reference Obligation - ID Type	Reference Obligation - Instrument ID	Refer
RE-06-MAX-ID-2-0123456789	RE-06-MAX-NAME-0123456789	Bond	RED	RO-06-MAX-ID-2-0123456789	RO-06

History

Scroll to the right:

Trade Summary - Credit			
Trade Summary List			
Participant: TEST100 - TEST100			
Reference Obligation - Name	Reference Obligation - Place of Issuance Incorporation	Index Reference Information - ID Type	Index Reference Information - Index ID
RO-06-MAX-NAME	AIA	-	-

Page 1 of 1

History

Scroll to the right:

Trade Summary - Credit			
Trade Summary List			
Participant: TEST100 - TEST100			
Index Reference Information - Index ID	Index Reference Information - Index Name	Index Reference Information - Place of Issuance Reference	Effective Date / Effective
-	-	-	2016-04-12

Page 1 of 1

History

Scroll to the right:

Trade Summary - Credit			
Trade Summary List			
Participant: TEST100 - TEST100			
Effective Date / Effective Date - Leg 1	Scheduled Termination Date / Termination Date - Leg 1	Effective Date - Leg 2	Termination Date - Leg 2
2016-04-12	2017-01-18	-	-

Page 1 of 1

History

Scroll to the right:

Trade Summary - Credit			
Trade Summary List			
Participant: TEST100 - TEST100			
Final Maturity Date	Notional Currency / Notional Currency - Leg 1	Notional Amount / Notional Amount - Leg 1	Notional Currency - Leg 2
-	USD	12,345,678,901,234,567,890.0123456789 -	-

Page 1 of 1

History

Scroll to the right:

Trade Summary - Credit			
Trade Summary List			
Participant: TEST100 - TEST100			
Attachment Point	Exhaustion Point	Fixed Rate (per annum)	Number of Options
-	-	12,345,678,901.999999999999	-

Page 1 of 1

History

Scroll to the right:

n Point	Fixed Rate (per annum)	Number of Options	Strike Price Currency	Strike Price Amount	Remarks 1	Remarks 2	Trade Status	Link Status	Last Reconciliation Status
-	12,345,678,901.9999999999	-	-	-	-	-	AT	Unlinked	-

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is not applicable.
For those optional fields without values provided by reporting/trade party, blank will be displayed.

Field	M/O/D*	Description
Participant	D	- Participant Identifier of the TR Participant - For the format of Participant Identifier, please refer to Appendix C.1
(repeated for each trade)		
Select	O	Checkbox for the selection of a trade for further processing
Trade Reference	D	TR Reference of the trade
User Reference	D	- User Trade Reference of the TR Participant trade - Counterparty user trade reference will not be displayed
Agent Reference	D	- Agent Trade Reference of the TR Participant trade - Counterparty agent trade reference will not be displayed - Applicable if Agent Reference is presence
CP Reference	D	CP trade reference of the TR Participant trade
UTI Issuer ID	D	This field corresponds to Prefix of UTI of UTI input
UTI Value	D	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	D	This field corresponds to UTI-TID input
Participant	D	- Trade Counterparty Identifier of the reporting party - For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Participant Reporting For	D	- Trade Counterparty Identifier of the trade party that the reporting party is reporting for - For the format of Trade Counterparty Identifier, please refer to Appendix C.1

Field	M/O/D*	Description
Participant Reporting For Place of Incorporation	D	▪ Details of the trade contract
Participant Reporting For Role	D	▪ Role of the TR Participant in the trade ▪ Possible value(s): • Buyer • Seller ▪ Applicable only to the following sub product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx
Counterparty	D	▪ Trade Counterparty Identifier of the counterparty of the trade ▪ For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Counterparty Place of Incorporation	D	▪ Details of the trade contract
Trade Date	D	▪ Date of the trade
Asset Class	D	▪ Asset class of the trade ▪ Possible value(s): • Asset classes specified in Section 2.3
Base Product	D	▪ Base product of the trade ▪ Possible value(s): • Base products specified in Section 2.3
Sub Product	D	▪ Sub product of the trade ▪ Possible value(s): • Sub products specified in Section 2.3 ▪ Applicable only to the following sub product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx

Field	M/O/D*	Description
Transaction Type	D	▪ Transaction type of the trade ▪ Possible value(s): • Transaction types specified in Section 2.3 ▪ Applicable only to the following sub product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx
OTC Derivatives Product Taxonomy	D	▪ OTC Product Taxonomy for Credit ▪ Applicable only to the following base product(s): • Credit:Other
Underlyer	D	▪ To indicate if the trade is a basket trade ▪ Possible value(s): • Single Name / Index • Basket
Reference Entity - ID Type	D	▪ Possible value(s): • RED • Bloomberg ▪ Applicable only to the following product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Display [Basket] if basket trade
Reference Entity - Entity ID	D	▪ Applicable only to the following product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Display [Basket] if basket trade
Reference Entity - Entity Name	D	▪ Applicable only to the following product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Display [Basket] if basket trade

Field	M/O/D*	Description
Reference Obligation - Asset Type	D	▪ Possible value(s): • Bond • ConvertibleBond • Mortgage • Loan ▪ Applicable only to the following product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Display [Basket] if basket trade
Reference Obligation - ID Type	D	▪ Possible value(s): • RED • ISIN • CUSIP • SEDOL • Bloomberg ▪ Applicable only to the following product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Display [Basket] if basket trade
Reference Obligation - Instrument ID	D	▪ Applicable only to the following product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Display [Basket] if basket trade
Reference Obligation - Name	D	▪ Applicable only to the following product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Display [Basket] if basket trade
Reference Obligation - Place of Issuance Incorporation	D	▪ Possible value(s): • All • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only to the following product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Display [Basket] if basket trade

Field	M/O/D*	Description
Index Reference Information - ID Type	D	▪ The type of identification code of the underlying index ▪ Possible value(s): • RED ▪ Applicable only to the following product(s): • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other ▪ Display [Basket] if basket trade
Index Reference Information - Index ID	D	▪ Identification of the underlying index ▪ Applicable only to the following product(s): • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other ▪ Display [Basket] if basket trade
Index Reference Information - Index Name	D	▪ The name of the index ▪ Applicable only to the following product(s): • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other ▪ Display [Basket] if basket trade
Index Reference Information - Place of Issuance Reference	D	▪ Place of issuing the underlying index ▪ Possible value(s): • All • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only to the following product(s): • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other ▪ Display [Basket] if basket trade
Effective Date / Effective Date - Leg 1	D	▪ For Credit Single Name, Credit Index and Credit Index Tranche, it corresponds to the [Effective Date]. ▪ For Credit Other, it refers to [Effective Date - Leg 1]

Field	M/O/D*	Description
Scheduled Termination Date / Termination Date - Leg 1	D	- For Credit Single Name, Credit Index and Credit Index Tranche, it corresponds to the [Scheduled Termination Date]. - For Credit Other, it refers to [Termination Date - Leg 1]
Effective Date - Leg 2	D	- Display [Effective Date - Leg 2] - Applicable only to the following product(s): - Credit:Other
Termination Date - Leg 2	D	- Display [Termination Date - Leg 2] - Applicable only to the following product(s): - Credit:Other
Expiration Date	D	- Unadjusted expiration date of the trade - Applicable only to the following product(s): - Credit:Other
Final Maturity Date	D	- Unadjusted final maturity date of the trade - Applicable only to the following product(s): - Credit:Other
Notional Currency / Notional Currency - Leg 1	D	- For Credit Single Name, Credit Index and Credit Index Tranche, it displays [Notional Amount - Currency] - For Credit Other, it displays [Notional - Leg 1 - Currency]
Notional Amount / Notional Amount - Leg 1	D	- Notional amount of leg 1 of the trade - For Credit Single Name, Credit Index and Credit Index Tranche, it displays [Notional Amount - Amount] - For Credit Other, it displays [Notional - Leg 1 - Amount]
Notional Currency - Leg 2	D	- Currency of the notional amount of counterparty - Display [Notional - Leg 2 - Currency] - Applicable only to the following product(s): - Credit:Other
Notional Amount - Leg 2	D	- Notional amount of leg 2 of the trade - Display [Notional - Leg 2 - Amount] - Applicable only to the following base product(s): - Credit:Other
Attachment Point	D	- An attachment point of 5% would be represented as 0.05 - Available only for the following following product(s): - Credit:IndexTranche:CDX - Credit:IndexTranche:iTraxx - Credit:Other
Exhaustion Point	D	- An exhaustion point of 5% would be represented as 0.05 - Available only for the following following product(s): - Credit:IndexTranche:CDX - Credit:IndexTranche:iTraxx - Credit:Other
Fixed Rate (per annum)	D	Details of the trade contract

Field	M/O/D*	Description
Number of Options	D	▪ Number of options of the trade ▪ Applicable only to the following product(s): • Credit:Other
Strike Price Currency	D	▪ Currency of the strike price of the trade ▪ Applicable only to the following product(s): • Credit:Other
Strike Price Amount	D	▪ The price or level at which the option has been struck ▪ Applicable only to the following product(s): • Credit:Other
Remarks 1	D	▪ The Remarks 1 on the latest trade image
Remarks 2	D	▪ The Remarks 2 on the latest trade image
Trade Status	D	▪ Status of the trade ▪ Possible value(s): • Trade Status specified in Appendix A.3.1
Link Status	D	▪ Link status of the trade ▪ Possible value(s): • Link Status specified in Appendix A.3.4
Last Reconciliation Status	D	▪ Last reconciliation status of the trade ▪ Possible value(s): • Last Reconciliation Status specified in Appendix A.3.5

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ **Hyperlink (i.e. to view trade details)**

1. Click the hyperlink in “Trade Reference” column.
2. “View Trade Details” function is initiated.

➤ **History (i.e. to view the trade history)**

1. Select the trade for viewing the trade history.
2. Click <History> button.

“View Trade History” function is initiated.

15.1.2.5 Trade Summary - Commodity

(i) Screen

Trade Summary - Commodity

Trade Summary List

Participant: TEST100 - TEST100

☐ Trade Reference	User Reference	Agent Reference	CP Reference	UTI Issuer ID	UTI Value	Unique Transaction Identifier - Unique Trade ID (UTI-TID)	Partic
☐ T20160511008302	UTR-00-CMOOD-UM-TEST100 -						TEST1

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History

Scroll to the right:

Trade Summary - Commodity

Trade Summary List

Participant: TEST100 - TEST100

Participant	Participant Reporting For	Participant Reporting For Place of Incorporation	Participant Reporting For Role	Counterparty	Counterparty Place of Incorporation	Trade Date	Asset Class
TEST100	T-TEST100		Option Buyer	T-TEST200		2016-04-10	Commodity C

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History

Scroll to the right:

Trade Summary - Commodity

Trade Summary List

Participant: TEST100 - TEST100

Base Product	Sub Product	Transaction Type	OTC Derivatives Product Taxonomy	Effective Date / Option Effective Date (Leg 1)	Effective Date (Leg 2)	Termination Date (Leg 1)	Termination Date
Option	Option Option -		Commodity:Energy:Coal:Option:Cash	2016-04-12	-	-	

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History

Scroll to the right:

Trade Summary - Commodity

Trade Summary List

Participant: TEST100 - TEST100

Termination Date (Leg 2)	Expiration Date	Value Date	Final Maturity Date	Total Physical Quantity Unit (PT)	Total Physical Quantity / Option Total Notional Quantity / Total Notional Quantity (PT)	Total Physical Quantity
-	2016-12-31	-	-		18,145,678,900,987,654,321.0987654321	

Page 1 of 1

History

Scroll to the right:

Trade Summary - Commodity					
Trade Summary List					
Participant: TEST100 - TEST100					
Total Physical Quantity Unit (CNTRPTY)	Total Physical Quantity / Total Notional Quantity (CNTRPTY)	Notional Unit (Leg 1)	Notional Currency (Leg 1)	Notional Amount (Leg 1)	Notional Unit (Leg 2)
-	-	-	-	-	-

Scroll to the right:

Trade Summary - Commodity					
Trade Summary List					
Participant: TEST100 - TEST100					
Notional Unit (Leg 2)	Notional Currency (Leg 2)	Notional Amount (Leg 2)	Commodity Instrument ID / Commodity Instrument ID (PT) / Commodity Instrument ID (Leg 1)		
-	-	-	FUEL OIL-380 CST DAILY ESTIMATED MARINE FUEL OIL SPOT PRICES CRISTOBAL (EX-WHARF)-PLATTS O		

Scroll to the right:

Trade Summary - Commodity					
Trade Summary List					
Participant: TEST100 - TEST100					
Commodity Instrument ID / Commodity Instrument ID (PT) / Commodity Instrument ID (Leg 1)			Commodity Base / Commodity Base (PT) / Commodity Base (Leg 1)	Commodity Unit of Measure / Commodity Unit of Measure (PT) / Commodity Unit of Measure (Leg 1)	
FUEL OIL-380 CST DAILY ESTIMATED MARINE FUEL OIL SPOT PRICES CRISTOBAL (EX-WHARF)-PLATTS OILGRAM BUNKERWIRE COMMODITYBASE				BasisPointValuePerBasisPoint	

Scroll to the right:

Trade Summary - Commodity					
Trade Summary List					
Participant: TEST100 - TEST100					
Commodity Unit of Measure / Commodity Unit of Measure (PT) / Commodity Unit of Measure (Leg 1)	Commodity Currency (PT) / Commodity Currency (Leg 1) / Total Price Currency (PT)	Commodity Instrument ID (CNTRPTY) / Commodity Instrument ID (Leg 2)	Commodity Base (CNTRPTY) / Commodity Base (Leg 2)	Commodity Unit of Measure (CNTRPTY) / Commodity Unit of Measure (Leg 2)	
BasisPointValuePerBasisPoint	USD				

Scroll to the right:

Trade Summary - Commodity					
Trade Summary List					
Participant: TEST100 - TEST100					
Base (CNTRPTY) / Commodity Unit of Measure (Leg 2)	Commodity Unit of Measure (CNTRPTY) / Commodity Unit of Measure (Leg 2)	Commodity Currency (CNTRPTY) / Commodity Currency (Leg 2) / Total Price Currency (CNTRPTY)	Remarks 1	Remarks 2	Trade Status
					AT
					Unlinked
					-

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is not applicable.
For those optional fields without values provided by reporting/trade party, blank will be displayed.

Field	M/O/D*	Description
Participant	D	- Participant Identifier of the TR Participant - For the format of Participant Identifier, please refer to Appendix C.1
(repeated for each trade)		
Select	O	Checkbox for the selection of a trade for further processing
Trade Reference	D	TR Reference of the trade
User Reference	D	- User Trade Reference of the TR Participant trade - Counterparty user trade reference will not be displayed.
Agent Reference	D	- Agent Trade Reference of the TR Participant trade - Counterparty agent trade reference will not be displayed - Applicable if Agent Reference is presence.
CP Reference	D	CP trade reference of the TR Participant trade
UTI Issuer ID	D	This field corresponds to Prefix of UTI of UTI input
UTI Value	D	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	D	This field corresponds to UTI-TID input
Participant	D	- Trade Counterparty Identifier of the reporting party - For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Participant Reporting For	D	- Trade Counterparty Identifier of the trade party that the reporting party is reporting for - For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Participant Reporting For Place of Incorporation	D	Details of the trade contract

Field	M/O/D*	Description
Participant Reporting For Role	D	▪ Role of the TR Participant in the trade ▪ Possible value(s): • Option Buyer • Option Seller • Floating Leg 1 Payer • Floating Leg 2 Payer • Fixed Rate Payer • Average Price Leg Payer • Bullion Physical Leg Payer • Metal Physical Leg Payer • Coal Physical Leg Payer • Gas Physical Leg Payer • Oil Physical Leg Payer • Electricity Physical Leg Payer
Counterparty	D	▪ Trade Counterparty Identifier of the counterparty of the trade ▪ For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Counterparty Place of Incorporation	D	▪ Details of the trade contract
Trade Date	D	▪ Date of the trade
Asset Class	D	▪ Asset class of the trade ▪ Possible value(s): • Asset classes specified in Section 2.3
Base Product	D	▪ Base product of the trade ▪ Possible value(s): • Base products specified in Section 2.3
Sub Product	D	▪ Sub product of the trade ▪ Possible value(s): • Sub products specified in Section 2.3 ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Forward • Commodity:Option
Transaction Type	D	▪ Transaction type of the trade ▪ Not applicable
OTC Derivatives Product Taxonomy	D	▪ OTC Product Taxonomy for Commodity

Field	M/O/D*	Description
Effective Date / Option Effective Date / Effective Date (Leg 1)	D	▪ Unadjusted effective date of the trade for swap ▪ Unadjusted option effective date of the trade for option ▪ Effective Date - Leg 1 for CM Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Option • Commodity:Forward
Effective Date (Leg 2)	D	▪ Effective Date - Leg 2 for CM Other ▪ Applicable only to the following base product(s): • Commodity:Other
Termination Date / Termination Date (Leg 1)	D	▪ Unadjusted termination date of the trade for swap ▪ Termination Date - Leg 1 for CM Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Other
Termination Date (Leg 2)	D	▪ Termination Date - Leg 2 for CM other ▪ Applicable only to the following base product(s): • Commodity:Other
Expiration Date	D	▪ Expiration Date of the trade in American, European or Asian exercise style ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following base product(s): • Commodity:Option • Commodity:Other
Value Date	D	▪ Unadjusted forward value date of the trade ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following base product(s): • Commodity:Forward • Commodity:Other
Final Maturity Date	D	▪ Display unadjusted Final Maturity Date ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following base product(s): • Commodity:Other
Total Physical Quantity Unit (PT)	D	▪ Display Total Physical Quantity Unit of participant ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Forward • Commodity:Option

Field	M/O/D*	Description
Total Physical Quantity / Option Total Notional Quantity / Total Notional Quantity (PT)	D	▪ Display Total Physical Quantity, Option Total Notional Quantity or Total Notional Quantity of participant ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Option • Commodity:Forward
Total Physical Quantity Unit (CNTRPTY)	D	▪ Display Total Physical Quantity Unit of counterparty ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Forward • Commodity:Option
Total Physical Quantity / Total Notional Quantity (CNTRPTY)	D	▪ Display Total Physical Quantity or Total Notional Quantity of counterparty ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Forward • Commodity:Option
Notional Unit (Leg 1)	D	▪ Display the Units of Notional - Leg 1 ▪ Applicable only to the following base product(s): • Commodity:Other
Notional Currency (Leg 1)	D	▪ Display the Currency of Notional - Leg 1 ▪ Applicable only to the following base product(s): • Commodity:Other
Notional Amount (Leg 1)	D	▪ Display the Amount of Notional - Leg 1 ▪ Applicable only to the following base product(s): • Commodity:Other
Notional Unit (Leg 2)	D	▪ Display the Units of Notional - Leg 2 ▪ Applicable only to the following base product(s): • Commodity:Other
Notional Currency (Leg 2)	D	▪ Display the Currency of Notional - Leg 2 ▪ Applicable only to the following base product(s): • Commodity:Other
Notional Amount (Leg 2)	D	▪ Display the Amount of Notional - Leg 2 ▪ Applicable only to the following base product(s): • Commodity:Other

Field	M/O/D*	Description
Commodity Instrument ID / Commodity Instrument ID (PT) / Commodity Instrument ID (Leg 1)	D	▪ For below product types, this is Financial Option Commodity Instrument ID: • Commodity:Option ▪ For below product types, this is Commodity Instrument ID of participant: • Commodity:Swap • Commodity:Option ▪ For below product types, this is Commodity Instrument ID of Underlyer 1: • Commodity:Other
Commodity Base / Commodity Base (PT) / Commodity Base (Leg 1)	D	▪ For below product types, this is Financial Option Commodity Base: • Commodity:Option ▪ For below product types, this is Commodity Base of participant: • Commodity:Swap • Commodity:Option ▪ For below product types, this is Commodity Base of Underlyer 1. • Commodity:Other
Commodity Unit of Measure / Commodity Unit of Measure (PT) / Commodity Unit of Measure (Leg 1)	D	▪ For below product types, this is Financial Option Commodity Unit of Measure: • Commodity:Option ▪ For below product types, this is Commodity Unit of Measure of participant: • Commodity:Swap • Commodity:Option ▪ For below product types, this is Commodity Unit of Measure of Underlyer 1: • Commodity:Other
Commodity Currency / Commodity Currency (PT) / Commodity Currency (Leg 1) / Total Price Currency (PT)	D	▪ For below product types, this is Financial Option Commodity Currency: • Commodity:Option ▪ For below product types, this is Commodity Currency of participant: • Commodity:Swap • Commodity:Option ▪ For below product types, this is Commodity Currency of Underlyer 1: • Commodity:Other

Field	M/O/D*	Description
Commodity Instrument ID (CNTRPTY) / Commodity Instrument ID (Leg 2)	D	▪ For below product types, this is Commodity Instrument ID of counterparty: • Commodity:Swap • Commodity:Option ▪ For below product types, this is Commodity Instrument ID of Underlyer 2 • Commodity:Other
Commodity Base (CNTRPTY) / Commodity Base (Leg 2)	D	▪ For below product types, this is Commodity Base of counterparty: • Commodity:Swap • Commodity:Option ▪ For below product types, this is Commodity Base of Underlyer 2: • Commodity:Other
Commodity Unit of Measure (CNTRPTY) / Commodity Unit of Measure (Leg 2)	D	▪ For below product types, this is Commodity Unit of Measure of counterparty: • Commodity:Swap • Commodity:Option ▪ For below product types, this is Commodity Unit of Measure of Underlyer 2: • Commodity:Other
Commodity Currency (CNTRPTY) / Commodity Currency (Leg 2) / Total Price Currency (CNTRPTY)	D	▪ For below product types, this is Commodity Currency of counterparty: • Commodity:Swap • Commodity:Option ▪ For below product types, this is Commodity Currency of Underlyer 2: • Commodity:Other
Remarks 1	D	▪ The Remarks 1 on the latest trade image
Remarks 2	D	▪ The Remarks 2 on the latest trade image
Trade Status	D	▪ Status code of the trade ▪ Possible values are specified in Appendix A.3.1
Link Status	D	▪ Link status of the trade ▪ Possible value(s): • Link Status specified in Appendix A.3.4
Last Reconciliation Status	D	▪ Last reconciliation status of the trade ▪ Possible value(s): • Last Reconciliation Status specified in Appendix A.3.5

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ **Hyperlink (i.e. to view trade details)**

1. Click the hyperlink in “Trade Reference” column.
2. “View Trade Details” function is initiated.

➤ **History (i.e. to view the trade history)**

1. Select the trade for viewing the trade history.
2. Click <History> button.
3. “View Trade History” function is initiated.

15.1.3 View Trade Details Function

This function allows User to view the details of a trade.

This function is initiated from:

- “View Trade Summary” function
 - *by clicking the hyperlink in “Trade Reference” column*
- “View Trade History” function
 - *by clicking the hyperlink in “Update Time” column*
- “View Trade Event Details” function
 - *by clicking the hyperlink in “Trade Reference” field*
- “View Alleged Trade Event Details” function
 - *by clicking the hyperlink in “Trade Reference” field*
- “Find Trade” function
 - *by inputting “Trade Reference” field under Quick Detail View*

15.1.3.1 Trade Details - Interest Rate

(i) Screen and Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable.
 For those optional fields without values, blank will be displayed.

a) Trade Summary tab

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Dates	Payment Dates
Calculation Period Amount and Rate	Schedule	Settlement Provision	Early Termination
Cancelable Provision	Valuations		
Asset Class: Base Product: Sub Product: Transaction Type: OTC Derivatives Product Taxonomy: Trade Type:		Interest Rate IR Swap Fixed Float - - Reporting	
Trade Identifiers Trade Reference: User Reference: Agent Reference: CP Reference: Unique Transaction Identifier (UTI) Issuer ID: UTI Value: Unique Transaction Identifier - Unique Trade ID (UTI-TID):			
Participant: Participant's LEI: Participant Reporting For Role: Participant Reporting For: Participant Reporting For (Original Input Code): Participant Reporting For's LEI: Participant Reporting For Place of Incorporation: Counterparty: Counterparty (Original Input Code): Counterparty Participant's LEI: Counterparty Place of Incorporation: Counterparty Role: Reporting Party: Agent: Trade Status: Last Event Date: Last Event Effective Date: Trade Date: Trade Execution Time: Creation Timestamp: Reporting Interface: Link Status: Linked Trade Reference: Last Reconciliation Status: Last Reconciliation Status Update Time: Late Matching: Suppress Uncertain Indicator:		TEST100 TEST100 TEST100LEI Floating Rate Payer TEST100 TEST100 TEST100 TEST100LEI TEST200 TEST200 TEST200 TEST200 TEST200LEI Fixed Rate Payer TEST100 - Active 2016-04-11 - 2016-04-08 2016-04-11 15:55:05 TR Unlinked - Trade Not Found 2016-04-11 21:03:47 No -	
Trade Information Effective Date (Participant): Effective Date (Counterparty): Termination Date (Participant): Termination Date (Counterparty): Notional Amount (Participant): Notional Amount (Counterparty): Known Amount (Participant): Known Amount (Counterparty): Fixed Rate (Participant): Fixed Rate (Counterparty): Floating Rate Index/Tenor/Spread (Participant): Floating Rate Index/Tenor/Spread (Counterparty): Payment Frequency (Participant): Payment Frequency (Counterparty): CCP: Backloading: Backloading Date:			
		2016-04-08 2016-04-08 2017-07-15 2017-07-07 EUR 123,456,789,012,345.1234000000 EUR 123,456,789,012,345.1234000000 - - - 0.123456700000 EUR-LIBOR-BBA/251D/0.0015000000 - 3M 151D NYMEX - New York Mercantile Exchange Yes 2016-04-11	

History

Field	Description
Asset Class	▪ Asset class of the trade ▪ Possible value(s): • Asset classes specified in Section 2.3
Base Product	▪ Base product of the trade ▪ Possible value(s): • Base products specified in Section 2.3
Sub Product	▪ Sub product of the trade ▪ Possible value(s): • Sub Products specified in Section 2.3 ▪ Applicable only to the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Basis • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption
Transaction Type	▪ Transaction type of the trade
OTC Derivatives Product Taxonomy	▪ OTC Product Taxonomy for Interest Rate ▪ Not applicable
Trade Type	▪ Trade type of the trade
Trade Identifiers	
Trade Reference	▪ TR Reference of the trade
User Reference	▪ User Trade References of the TR Participant
Agent Reference	▪ Agent Trade References of the TR Participant ▪ Applicable if Agent Reference is presence
CP Reference	▪ CP trade reference of the TR Participant
Unique Transaction Identifier (UTI)	
Issuer ID	▪ This field corresponds to Prefix of UTI of UTI input
UTI Value	▪ This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	▪ This field corresponds to UTI-TID input
Participant	▪ Participant Identifier of the reporting party of the trade ▪ For the format of Participant Identifier, please refer to Appendix C.1
Participant's LEI	▪ LEI of the reporting party ▪ For LEI of the trade party, it has to be enquired through the "View Participant List" function. Please refer to Section 5.3 in Administrative Functions for details.

Field	Description
Participant Reporting For Role	▪ Role of the trade party which the reporting party is reporting for ▪ Display “-” if not applicable ▪ Possible values for InterestRate:IRSwap:FixedFloat, InterestRate:CrossCurrency:FixedFloat and InterestRate:IRSwap:OIS are: • Fixed Rate Payer • Known Amount Payer • Floating Rate Payer ▪ Possible values for InterestRate:IRSwap:Basis and InterestRate:CrossCurrency:Basis are: • Floating Rate Payer ▪ Possible values for InterestRate:IRSwap:FixedFixed and InterestRate:CrossCurrency:FixedFixed are: • Fixed Rate Payer • Known Amount Payer ▪ Possible values for InterestRate:IRSwap:Inflation are: • Inflation Rate Payer • Fixed Rate Payer • Known Amount Payer • Floating Rate Payer ▪ Possible values for InterestRate:FRA, InterestRate:CapFloor and InterestRate:Option:Swaption are: • Buyer • Seller
Participant Reporting For	▪ Participant Identifier of the trade party the reporting party is reporting for ▪ For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For (Original Input Code)	▪ Participant Identifier of original input code of the trade party the reporting party is reporting for ▪ For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For’s LEI	▪ Display LEI of participant reporting for maintained in TR system ▪ Applicable only when participant reporting for is TR entity
Participant Reporting For Place of Incorporation	▪ Details of the trade contract
Counterparty	▪ Participant Identifier of the counterparty of the trade ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty (Original Input Code)	▪ Participant Identifier of original input code of the counterparty of the trade ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Participant’s LEI	▪ LEI of the Counterparty of the trade ▪ Applicable only when counterparty is TR entity
Counterparty Place of Incorporation	▪ Details of the trade contract

Field	Description
Counterparty Role	▪ Role of Counterparty in the trade ▪ Display “-” if not applicable ▪ Possible values for InterestRate:IRSwap:FixedFloat, InterestRate:CrossCurrency:FixedFloat and InterestRate:IRSwap:OIS are: • Fixed Rate Payer • Known Amount Payer • Floating Rate Payer ▪ Possible values for InterestRate:IRSwap:Basis and InterestRate:CrossCurrency:Basis are: • Floating Rate Payer ▪ Possible values for InterestRate:IRSwap:FixedFixed and InterestRate:CrossCurrency:FixedFixed are: • Fixed Rate Payer • Known Amount Payer ▪ Possible values for InterestRate:IRSwap:Inflation are: • Inflation Rate Payer • Fixed Rate Payer • Known Amount Payer • Floating Rate Payer ▪ Possible values for InterestRate:FRA, InterestRate:CapFloor and InterestRate:Option:Swaption are: • Buyer • Seller
Reporting Party	▪ Participant ID of the reporting party of the trade
Agent	▪ Participant ID of the Agent ▪ Display “-” if not applicable
Trade Status	▪ Status of the trade ▪ Possible value(s): • Trade Status specified in Appendix A.3.1
Last Event Date	▪ The last event date of the trade
Last Event Effective Date	▪ The last event effective date of the trade ▪ “-” is displayed if not applicable or empty
Trade Date	▪ Date of the trade
Trade Execution Time	▪ Execution date and time of the trade
Creation Timestamp	▪ Timestamp generated by the HKTR upon trade creation
Reporting Interface	▪ Reporting interface of the trade ▪ Possible value(s): • Reporting Interface specified in Appendix A.6
Link Status	▪ Link status of the trade ▪ Possible value(s): • Link Status specified in Appendix A.3.4 ▪ Applicable only to the current trade image

Field	Description
Linked Trade Reference	▪ Counterparty's linked Trade Reference (hyperlink) ▪ Counterparty's current trade image can be accessed through clicking the hyperlink ▪ Display “-” if not applicable ▪ Applicable only to the current trade image
Last Reconciliation Status	▪ Last reconciliation status of the trade ▪ Display “-” if not applicable ▪ Possible value(s): • Last Reconciliation Status specified in Appendix A.3.5 ▪ Applicable only to current trade image
Last Reconciliation Status Update Time	▪ Update time of last reconciliation status of the trade ▪ Display “-” if not applicable ▪ Applicable only to current trade image
Late Matching	▪ Indicator to show whether the trade is late matched ▪ Display “-” if not applicable ▪ Possible value(s): • Yes • No ▪ Applicable only to the current trade image
Suppress Uncertain Indicator	▪ Indicator to show whether the trade is suppressed by a participant ▪ Indicator value will only be shown on the counterparty's current trade image when the participant is an Overseas AI ▪ Possible value(s): • Yes • No ▪ “-” is displayed when the trade is viewed from the trade party side
Trade Information	
Effective Date	▪ This is the adjusted effective date of the trade for InterestRate:FRA ▪ This is the unadjusted effective date of the trade for InterestRate:CapFloor ▪ Available only for the following base product(s): • InterestRate:CapFloor • InterestRate:FRA
Effective Date (Participant)	▪ Unadjusted effective date of the TR Participant of the trade ▪ Available only for the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Option

Field	Description
Effective Date (Counterparty)	▪ Unadjusted effective date of the Counterparty of the trade ▪ Available only for the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Option
Termination Date	▪ This is the adjusted effective date of the trade for InterestRate:FRA ▪ This is the unadjusted termination date of the trade InterestRate:CapFloor ▪ Available only for the following base product(s): • InterestRate:CapFloor • InterestRate:FRA
Termination Date (Participant)	▪ Unadjusted termination date of the TR Participant of the trade ▪ Available only for the following product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Option
Termination Date (Counterparty)	▪ Unadjusted termination date of the Counterparty of the trade ▪ Available only for the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Option
Notional Amount	▪ Notional Amount with currency code of the trade ▪ Available only for the following base product(s): • InterestRate:CapFloor • InterestRate:FRA
Notional Amount (Participant)	▪ Notional amount with currency code of the TR Participant of the trade ▪ Applicable to the following sub product(s): • InterestRate:IRSwap:Basis • InterestRate:CrossCurrency:Basis ▪ Following products that Known Amount (Participant) is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap:FixedFixed • InterestRate:Option:Swaption • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed ▪ Available only for the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Option

Field	Description
Notional Amount (Counterparty)	▪ Notional Amount with currency code of the Counterparty of the trade ▪ Applicable to the following sub product(s): • InterestRate:IRSwap:Basis • InterestRate:CrossCurrency:Basis ▪ Following products that Known Amount (Counterparty) is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap:FixedFixed • InterestRate:Option:Swaption • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed ▪ Available only for the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Option
Known Amount (Participant)	▪ Known amount with currency code of participant ▪ Applicable only when Notional Amount (Participant) is not presence ▪ Available only for the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap:FixedFixed • InterestRate:Option:Swaption • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed
Known Amount (Counterparty)	▪ Known amount with currency code of counterparty ▪ Applicable only when Notional Amount (Counterparty) is not presence ▪ Available only for the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap:FixedFixed • InterestRate:Option:Swaption • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed
Fixed Rate	▪ Fixed rate of the trade ▪ Available only for the following base product(s): • InterestRate:FRA

Field	Description
Floating Rate Index/Tenor/Spread	▪ Floating rate index, tenor and spread of the floating rate payer trade ▪ Available only for the following base product(s): • InterestRate:CapFloor • InterestRate:FRA
Fixed Rate (Participant)	▪ Fixed rate of the TR Participant of the trade ▪ Display “-” if not applicable ▪ Applicable if participant leg is fixed rate payer and Known Amount (Participant) is not presence ▪ Available only for the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:IRSwap:FixedFixed • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption
Fixed Rate (Counterparty)	▪ Fixed rate of the Counterparty of the trade ▪ Display “-” if not applicable ▪ Applicable if counterparty leg is fixed rate payer and Known Amount (Counterparty) is not presence ▪ Available only for the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:IRSwap:FixedFixed • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption
Floating Rate Index/Tenor/Spread (Participant)	▪ Floating rate index, tenor and spread of the TR Participant of the trade ▪ Display “-” if not applicable ▪ Applicable if participant leg is floating rate payer ▪ Available for the following sub product(s) only: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:IRSwap:Basis • InterestRate:CrossCurrency:Basis • InterestRate:Option:Swaption

Field	Description
Floating Rate Index/Tenor/Spread (Counterparty)	▪ Floating rate index, tenor and spread of the Counterparty of the trade ▪ Display “-” if not applicable ▪ Applicable if counterparty leg is floating rate payer ▪ Available for the following sub product(s) only: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:IRSwap:Basis • InterestRate:CrossCurrency:Basis • InterestRate:Option:Swaption
Inflation Rate Source	▪ Source of inflation rate ▪ Available only for the following sub product(s): • InterestRate:IRSwap:Inflation
Payment Frequency	▪ Payment frequency of the trade ▪ Available only for the following base product(s): • InterestRate:CapFloor
Payment Frequency (Participant)	▪ Payment frequency of the TR Participant of the trade ▪ Available only for the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Option
Payment Frequency (Counterparty)	▪ Payment frequency of the Counterparty of the trade ▪ Available only for the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Option
CCP	▪ ID and short description of the CCP
Backloading	▪ Indicator to show if the trade is a Backloading trade ▪ Possible value(s): • Yes • No
Backloading Date	▪ Backloading date of the trade ▪ “-” is displayed if inapplicable

Hong Kong Interbank Clearing Limited

Operating Procedures for Hong Kong Trade Repository -

User Manual for Participants (Trade Functions – Reporting Service)

b) General Trade Details tab

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Dates	Payment Dates
Calculation Period Amount and Rate	Schedule	Settlement Provision	Early Termination
Cancelable Provision	Valuations		
Asset Class:		Interest Rate	
Base Product:		IR Swap	
Sub Product:		Fixed Float	
Transaction Type:		-	
OTC Derivatives Product Taxonomy:		-	
Trade Identifiers			
Trade Reference:		T20160411007100	
User Reference:		UTR-02-001-TEST100	
Agent Reference:		-	
CP Reference:		-	
Unique Transaction Identifier (UTI)			
Issuer ID:			
UTI Value:			
Unique Transaction Identifier - Unique Trade ID (UTI-TID):			
Floating Rate Payer (Participant):		TEST100 TEST100	
Floating Rate Payer (Counterparty):		-	
Fixed Rate Payer (Participant):		-	
Fixed Rate Payer (Counterparty):		TEST200 TEST200	
Known Amount Payer (Participant):		-	
Known Amount Payer (Counterparty):		-	
Unique Transaction Identifier (UTI) Indicator:		No	
Prior - Unique Transaction Identifier (UTI)			
Issuer ID:			
UTI Value:			
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID): AmountGoupID			
Clearing:		Yes	
CCP:		NYMEX - New York Mercantile Exchange	
Confirmation Date Time:			
Confirmation Platform:		OTHERS - Refer to AIDG enumeration	
Counterparty before CCP Novation:			
Execution Agent:			
Counterparty Execution Agent:			
Clearing Broker:			
Counterparty Clearing Broker:			
Settlement Agent of the Trade Party:			
Settlement Agent of the Counter Trade Party:			
Reference Branch of Trade Party:		New York branch	
Reference Branch of Counter Trade Party:		Hong Kong branch	
Desk ID:		Desk ID 12345	
Trader ID:		Trader ID !@#\$%^&*()	
Trade Execution Time:			
Trade Party 1:		TEST100 TEST100	
Trade Party 1 Place of Incorporation:			
Trade Party 2:		TEST200 TEST200	
Trade Party 2 Place of Incorporation:			
Bilateral Comments:			
Independent Amount			
Payer:			
Amount:		AUD 223,456,789,012,355.1235000000	
Percentage:			
Linked Independent Amount			
Payer:			
Amount:			
Percentage:		0.1234567	
Maintenance Margin:			
IDR 123,456,789,012,345.1234000000			
Variation Margin:			
AZN 223,456,789,012,355.1234000000			
Price Notation			
Price Type:		Basis Points1234567	
Price:		abcdefg	
Master Agreement			
Type:		German	
Version:		1987	
Date:		2015-07-15	
Master Supplement Date:			
2015-07-16			
Definitions Type:			
ISDA1996Equity			
ISDA1997Bullion			
ISDA2002Equity			
ISDA1993Commodity			
Remarks 1:			
Remarks 2:			
Notional Amount (Participant):		EUR 123,456,789,012,345.1234000000	
Notional Amount (Counterparty):		EUR 123,456,789,012,345.1234000000	
Known Amount (Participant):		-	
Known Amount (Counterparty):		-	

History

Field	Description
Asset Class	▪ Asset class of the trade ▪ Possible value(s): • Asset Classes specified in Section 2.3
Base Product	▪ Base product of the trade ▪ Possible value(s): • Base Products specified in Section 2.3
Sub Product	▪ Sub product of the trade ▪ Possible value(s): • Sub Products specified in Section 2.3 ▪ Applicable only to the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Basis • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption
Transaction Type	▪ Transaction type of the trade ▪ Not applicable
OTC Derivatives Product Taxonomy	▪ OTC Product Taxonomy for Interest Rate ▪ Not applicable
Trade Identifiers	
Trade Reference	▪ TR Reference of the trade
User Reference	▪ User Trade Reference of the reporting party
Agent Reference	▪ Agent Trade Reference of the reporting party ▪ Applicable if Agent Reference is presence
CP Reference	▪ CP trade reference of the reporting party
Unique Transaction Identifier (UTI)	
Issuer ID	▪ This field corresponds to Prefix of UTI of UTI input
UTI Value	▪ This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	▪ This field corresponds to UTI-TID input

Field	Description
Floating Rate Payer (Participant)	▪ Participant Identifier of the TR Participant ▪ For the format of Participant Identifier, please refer to Appendix C.1 ▪ Display “-” if not applicable ▪ Available only for the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Basis • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis • InterestRate:Option:Swaption ▪ Applicable only when participant leg is floating rate payer
Floating Rate Payer (Counterparty)	▪ Participant Identifier of the Counterparty ▪ For the format of Participant Identifier, please refer to Appendix C.1 ▪ Display “-” if not applicable ▪ Available only for the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Basis • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis • InterestRate:Option:Swaption ▪ Applicable only when counterparty leg is floating rate payer
Fixed Rate Payer (Participant)	▪ Participant Identifier of the TR Participant ▪ For the format of Participant Identifier, please refer to Appendix C.1 ▪ Display “-” if not applicable ▪ Available only for the following sub product(s) : • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption ▪ Applicable only when participant leg is fixed rate payer

Field	Description
Fixed Rate Payer (Counterparty)	▪ Participant Identifier of the Counterparty ▪ For the format of Participant Identifier, please refer to Appendix C.1 ▪ Display “-” if not applicable ▪ Available only for the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption ▪ Applicable only when counterparty leg is fixed rate payer
Known Amount Payer (Participant)	▪ Display participant identifiers of participant ▪ For the format of Participant Identifier, please refer to Appendix C.1 ▪ Display “-” if not applicable ▪ Available only for the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption ▪ Applicable if participant leg is known amount payer
Known Amount Payer (Counterparty)	▪ Display participant identifiers of counterparty ▪ For the format of Participant Identifier, please refer to Appendix C.1 ▪ Display “-” if not applicable ▪ Available only for the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption ▪ Applicable if counterparty leg is known amount payer
Inflation Rate Payer	▪ Participant Identifier of the inflation rate payer ▪ For the format of Participant Identifier, please refer to Appendix C.1 ▪ Available only for the following sub product(s): • InterestRate:IRSwap:Inflation

Field	Description
Buyer	- Participant Identifier of the buyer - For the format of Participant Identifier, please refer to Appendix C.1 - Available only for the following sub product(s): - InterestRate:IRSwap:CapFloor - InterestRate:IRSwap:FRA - InterestRate:Option:Swaption
Seller	- Participant Identifier of the seller - For the format of Participant Identifier, please refer to Appendix C.1 - Available only for the following sub product(s): - InterestRate:IRSwap:CapFloor - InterestRate:IRSwap:FRA - InterestRate:Option:Swaption
Unique Transaction Identifier (UTI) Indicator	- Indicator to show whether the trade has UTI - Possible value(s): - Yes - No
Prior-Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to prior UTI-TID input
Clearing	- Indicator to show if the trade is anticipated to be cleared - Possible value(s): - Yes - No
CCP	- ID and short description of the CCP - For possible values, please refer to Appendix A.5
Confirmation Date Time	Date and time of the trade confirmation
Confirmation Platform	- ID and short description of the CP - For possible values, please refer to Appendix A.7
Counterparty before CCP Novation	- Participant Identifier of the counterparty before CCP novation - For the format of Participant Identifier, please refer to Appendix C.1
Execution Agent	- Participant Identifier of the execution agent - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Execution Agent	- Participant Identifier of the counterparty execution agent - For the format of Participant Identifier, please refer to Appendix C.1
Clearing Broker	- Participant Identifier of the clearing broker - For the format of Participant Identifier, please refer to Appendix C.1

Field	Description
Counterparty Clearing Broker	- Participant Identifier of the counterparty clearing broker - For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Trade Party	- Participant Identifier of the settlement agent of the trade party - For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Counter Trade Party	- Participant Identifier of the settlement agent of the counter trade party - For the format of Participant Identifier, please refer to Appendix C.1
Reference Branch of Trade Party	- Participant Identifier of the reference branch of trade party - For the format of Participant Identifier, please refer to Appendix C.1
Reference Branch of Counter Trade Party	- Participant Identifier of the reference branch of counter trade party - For the format of Participant Identifier, please refer to Appendix C.1
Desk ID	Desk ID of the trade
Trader ID	Trader ID of the trade
Trade Execution Time	- Execution date and time of the trade - Unavailable when this field is shown in Trade Event Details of Amendment
Trade Party 1	- Participant Identifier of trade party 1 - For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 1 Place of Incorporation	Details of the trade contract
Trade Party 2	- Participant Identifier of trade party 2 - For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 2 Place of Incorporation	Details of the trade contract
Bilateral Comments	- Bilateral comments of the trade - This field is read-only
Special Terms	
Indicator	- Indicator to show the presence of special terms - Possible value(s): - Yes - No
Special Terms Brief Description	Brief description of the special terms of the trade
Counterparty Origin	Origin of the Counterparty
Parent Originator	Parent originator of the trade
Parent Counterparty	Parent counterparty of the trade
Industrial Sector	Industrial sector of the trade participant
Counterparty Industrial Sector	Industrial sector of the trade counterparty

Field	Description
Clearing Exemption	- Indicator to show whether the trade is exempted from clearing - Possible value(s): - Yes - No
Cleared	- Indicator to show whether the trade is cleared - Possible value(s): - Yes - No
Submission Timestamp for Clearing	Submission timestamp for clearing of the trade
Clearing Timestamp	Clearing timestamp of the trade
Collateralized	Collateralization of the trade
Verification Type	Verification type of the trade
Trade Date	Date of the trade
Unique Product Identifier (UPI)	
Product ID Type	Product ID type of the UPI
Product ID Value	Product ID value of the UPI
Broker	
Party 1	Broker party 1 of the trade
Party 2	Broker party 2 of the trade
Calculation Agent	
Party 1	Calculation agent trade party 1 of the trade
Party 2	Calculation agent trade party 2 of the trade
Party Type	Type of the calculation agent parties
Business Center	Business center of the calculation agent parties
Independent Amount	
Payer	Payer of the independent amount
Amount	The independent amount and currency
Percentage	The percentage of the notional amount
Linked Independent Amount	
Payer	Payer of the linked independent amount
Amount	The linked independent amount and currency
Percentage	The percentage of the notional amount
Maintenance Margin	Maintenance margin amount and currency
Variation Margin	Variation margin amount and currency
Price Notation	
Price Type	Type of price notation
Price	Price amount
Master Agreement	

Field	Description
Type	Type of the master agreement
Version	Version of the master agreement
Date	Date of the master agreement
Master Supplement Date	The master supplement date
Definitions Type	The definitions type
Remarks 1	The Remarks 1 on the latest trade image
Remarks 2	The Remarks 2 on the latest trade image
Notional Amount	- The notional amount with currency code of the trade - Available only for the following base product(s): - InterestRate:CapFloor - InterestRate:FRA
Notional Amount (Participant)	- The notional amount with currency code of the TR Participant of the trade - Applicable to the following sub product(s): - InterestRate:IRSwap:Basis - InterestRate:CrossCurrency:Basis - Except following products that Known Amount (Participant) is not presence: - InterestRate:IRSwap:FixedFloat - InterestRate:IRSwap:Inflation - InterestRate:IRSwap:FixedFixed - InterestRate:Option:Swaption - InterestRate:IRSwap:OIS - InterestRate:CrossCurrency:FixedFloat - InterestRate:CrossCurrency:FixedFixed - Available only for the following base product(s): - InterestRate:IRSwap - InterestRate:CrossCurrency - InterestRate:Option

Field	Description
Notional Amount (Counterparty)	▪ The notional amount with currency code of the Counterparty of the trade ▪ Applicable to the following sub product(s): • InterestRate:IRSwap:Basis • InterestRate:CrossCurrency:Basis ▪ Except following products that Known Amount (Counterparty) is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap:FixedFixed • InterestRate:Option:Swaption • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed ▪ Available only for the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Option
Known Amount (Participant)	▪ Known amount with currency code of participant ▪ Applicable only when Notional Amount (Participant) is not presence ▪ Available only for the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap:FixedFixed • InterestRate:Option:Swaption • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed
Known Amount (Counterparty)	▪ Known amount with currency code of counterparty ▪ Applicable only when Notional Amount (Counterparty) is not presence ▪ Available only for the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap:FixedFixed • InterestRate:Option:Swaption • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed

c) Calculation Period Dates tab

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Dates	Payment Dates
Calculation Period Amount and Rate	Schedule	Settlement Provision	Early Termination
Cancelable Provision	Valuations		
		Participant Floating Leg	Counterparty Fixed Leg
Effective Date			
Unadjusted Date:		2016-04-08	2016-04-08
Convention:		FRN	FOLLOWING
Termination Date			
Unadjusted Date:		2017-07-15	2017-07-07
Convention:		MODFOLLOWING	MODFOLLOWING

The following table applies to participant floating leg, counterparty fixed leg, inflation leg and Others (no label text on UI) columns.

For Others, the fields are available only for InterestRate:CapFloor.

Field	Description
Effective Date	
Unadjusted Date	▪ Details of the trade contract
Convention	▪ Details of the trade contract
Termination Date	
Unadjusted Date	▪ Details of the trade contract
Convention	▪ Details of the trade contract

The following table applies only to Others (no label text on UI) and the fields are available only for InterestRate:FRA.

Field	Description
Effective Date	
Adjusted Date	▪ Details of the trade contract
Termination Date	
Adjusted Date	▪ Details of the trade contract

d) Payment Dates tab

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Dates	Payment Dates
Calculation Period Amount and Rate	Schedule	Settlement Provision	Early Termination
Cancelable Provision	Valuations		
Payment Frequency:		Participant Floating Leg 3M	Counterparty Fixed Leg 151D

[History](#)

The following table applies to floating leg, fixed leg, inflation leg columns and Others (no label text on UI) columns. The fields are available only for the following base product(s):

- InterestRate:IRSwap
- InterestRate:CrossCurrency
- InterestRate:Option:Swaption
- InterestRate:CapFloor

For Others, the fields are available only for InterestRate:CapFloor.

Field	Description
Payment Frequency	▪ Details of the trade contract

e) Calculation Period Amount and Rate tab

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Dates	Payment Dates
Calculation Period Amount and Rate	Schedule	Settlement Provision	Early Termination
Cancelable Provision	Valuations		
Notional Amount:	Participant Floating Leg	Counterparty Fixed Leg	
Known Amount:	EUR 123,456,789,012,345.1234000000	EUR 123,456,789,012,345.1234000000	
Floating Rate Index:	-	-	
Floating Rate Multiplier:	EUR-LIBOR-BBA	-	
Floating Rate Tenor:	251D	-	
Floating Rate Spread:	0.0015000000	-	
Fixed Rate:	-	0.123456700000	

[History](#)

The following table applies to the floating leg and inflation leg column.

Field	Description
Notional Amount	▪ The notional amount with currency code of the trade
Known Amount	▪ Known amount with currency code of the trade ▪ Not applicable ▪ Available only for the following sub product(s): • InterestRate:IRSwap:Inflation • InterestRate:Option:Swaption
Floating Rate Index	▪ Floating rate index of the trade
Floating Rate Multiplier	▪ Floating Rate Multiplier of the trade

Field	Description
Floating Rate Tenor	Floating Rate Tenor of the trade
Floating Rate Spread	Floating Rate Spread of the trade
Fixed Rate	- Fixed rate of the trade - Not applicable - Available only for the following sub product(s):: - InterestRate:IRSwap:Inflation - InterestRate:Option:Swaption

The following table applies to the fixed leg column.

Field	Description
Notional Amount	- The notional amount with currency code of the trade - Applicable only when Known Amount is not presence
Known Amount	- Known amount with currency code of the trade - Applicable only when Notional Amount is not presence
Floating Rate Index	- Floating rate index of the trade - Not applicable - Available only for the following sub product(s):: - InterestRate:IRSwap:Inflation - InterestRate:Option:Swaption
Floating Rate Multiplier	- Floating Rate Multiplier of the trade - Not Applicable - Available only for the following sub product(s): - InterestRate:IRSwap:Inflation - InterestRate:Option:Swaption
Floating Rate Tenor	- Floating Rate Tenor of the trade - Not Applicable - Available only for the following sub product(s): - InterestRate:IRSwap:Inflation - InterestRate:Option:Swaption
Floating Rate Spread	- Floating Rate Spread of the trade - Not Applicable - Available only for the following sub product(s): - InterestRate:IRSwap:Inflation - InterestRate:Option:Swaption
Fixed Rate	- Fixed rate of the trade - Applicable only when Known Amount is not presence

The following table applies to Others (no label text on UI) column and the fields are available only to the following product(s):

- InterestRate:CapFloor
- InterestRate:FRA

Field	Description
Notional Amount	▪ The notional amount with currency code of the trade
Floating Rate Index	▪ Floating rate index of the trade
Floating Rate Multiplier	▪ Floating Rate Multiplier of the trade ▪ Available only for the following sub product(s): • InterestRate:CapFloor
Floating Rate Tenor	▪ Floating Rate Tenor of the trade
Floating Rate Spread	▪ Floating Rate Spread of the trade ▪ Available only for InterestRate:CapFloor
Fixed Rate	▪ Fixed rate of the trade ▪ Available only for InterestRate:FRA
Cap Rate	▪ Cap rate of the trade ▪ Available only for InterestRate:CapFloor
Cap Rate Buyer	▪ Details of the trade contract ▪ Available only for InterestRate:CapFloor
Cap Rate Seller	▪ Details of the trade contract ▪ Available only for InterestRate:CapFloor
Floor Rate	▪ Floor rate of the trade ▪ Available only for InterestRate:CapFloor
Floor Rate Buyer	▪ Details of the trade contract ▪ Available only for InterestRate:CapFloor
Floor Rate Seller	▪ Details of the trade contract ▪ Available only for InterestRate:CapFloor

f) Schedule tab

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Dates	Payment Dates
Calculation Period Amount and Rate	Schedule	Settlement Provision	Early Termination
Cancelable Provision	Valuations		

Participant Floating Leg		Counterparty Fixed Leg	
Notional Schedule			
Step Date	Step Value	Step Date	Step Value
Fixed Rate Schedule			
Step Date	Step Value	Step Date	Step Value
Floating Rate Multiplier Schedule			
Step Date	Step Value	Step Date	Step Value
Spread Schedule			
Step Date	Step Value	Step Date	Step Value

[History](#)

The following table applies to both the floating leg, fixed leg and inflation leg columns. Applicable only to the following base product(s):

- InterestRate:IRSwap
- InterestRate:CrossCurrency
- InterestRate:Option:Swaption

Field	Description
Notional Schedule - Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs - For Fixed Leg, applicable to InterestRate:IRSwap:Basis, InterestRate:CrossCurrency:Basis product types, or InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:OIS, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:Option:Swaption that Known Amount is not presence	
Step Date	▪ Details of the trade contract
Step Value	▪ Details of the trade contract
Fixed Rate Schedule - Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs - Applicable to InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:Option:Swaption product types only	
Step Date	▪ Details of the trade contract
Step Value	▪ Details of the trade contract

Field	Description
Floating Rate Multiplier Schedule - Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs - Applicable to InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:OIS, InterestRate:IRSwap:Basis, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption product types only	
Step Date	▪ Details of the trade contract
Step Value	▪ Details of the trade contract
Spread Schedule - Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs - Applicable to InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:OIS, InterestRate:IRSwap:Basis, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption product types only	
Step Date	▪ Details of the trade contract
Step Value	▪ Details of the trade contract

The following table applies to Others (no label text on UI) column and the fields are available only for the following product(s):

- InterestRate:CapFloor

Field	Description
Notional Schedule - Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs	
Step Date	▪ Details of the trade contract
Step Value	▪ Details of the trade contract
Floating Rate Multiplier Schedule - Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs	
Step Date	▪ Details of the trade contract
Step Value	▪ Details of the trade contract
Spread Schedule - Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs	
Step Date	▪ Details of the trade contract
Step Value	▪ Details of the trade contract
Cap Rate Schedule - Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs	
Step Date	▪ Details of the trade contract
Step Value	▪ Details of the trade contract
Floor Rate Schedule - Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs	
Step Date	▪ Details of the trade contract

Field	Description
Step Value	▪ Details of the trade contract

g) Settlement Provision tab

This tab is available only for the following base product(s):

- InterestRate:IRSwap
- InterestRate:CrossCurrency
- InterestRate:Option:Swaption
- InterestRate:CapFloor

The following table applies to the floating leg, fixed leg and inflation leg columns.

Field	Description
Settlement Currency	▪ Settlement currency of the trade
Settlement Method	▪ Details of the trade contract
Reference Currency	▪ Reference currency of the trade
Settlement Rate Option	▪ Details of the trade contract
Fallback Reference Price Valuation Postponement	▪ Details of the trade contract
Fallback Settlement Rate Option	▪ Display each entry on separate line.
Fallback Survey Valuation Postponement	▪ Details of the trade contract
Price Source Disruption Calculation Agent Determination	▪ Details of the trade contract

The following table applies to Others (no label text on UI) column and the fields are available only for InterestRate:CapFloor.

Field	Description
Settlement Currency	▪ Settlement currency of the trade
Settlement Method	▪ Details of the trade contract
Reference Currency	▪ Reference currency of the trade
Settlement Rate Option	▪ Details of the trade contract
Fallback Reference Price Valuation Postponement	▪ Details of the trade contract
Fallback Settlement Rate Option	▪ Display each entry on separate line
Fallback Survey Valuation Postponement	▪ Details of the trade contract
Price Source Disruption Calculation Agent Determination	▪ Details of the trade contract

h) Inflation Info tab

This tab is available only for InterestRate:IRSwap:Inflation.

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Dates	Payment Dates
Calculation Period Amount and Rate	Schedule	Settlement Provision	Inflation Info
Early Termination	Cancelable Provision	Valuations	
Inflation Lag - Period: Inflation Lag - Day Type: Inflation Rate Source: Inflation Index Main Publication: Inflation Interpolation Method: Inflation Index Initial Level:			
History			
Field	Description		
Inflation Lag - Period	▪ Details of the trade contract		
Inflation Lag - Day Type	▪ Details of the trade contract		
Inflation Rate Source	▪ Source of the inflation rate of the trade		
Inflation Index Main Publication	▪ Details of the trade contract		
Inflation Interpolation Method	▪ Details of the trade contract		
Inflation Index Initial Level	▪ Details of the trade contract		

i) Premium tab

This tab is available only for the following product(s):

- InterestRate:CapFloor
- InterestRate:Option:Swaption

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Dates	Payment Dates
Calculation Period Amount and Rate	Schedule	Settlement Provision	Premium
Early Termination	Valuations		
Premium Payer: Premium Receiver: Premium Amount:			
History			

Field	Description
Premium Payer	▪ Participant Identifier of the premium payer
Premium Receiver	▪ Participant Identifier of the premium receiver
Premium Amount	▪ Amount value with currency

j) FRA tab

This tab is available only for InterestRate:FRA.

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Dates	Calculation Period Amount and Rate
FRA	Valuations		
FRA Discounting:			
History			

Field	Description
FRA Discounting	▪ Details of the trade contract

k) Swaptions tab

This tab is available only for InterestRate:Option:Swaption.

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Dates	Payment Dates
Calculation Period Amount and Rate	Schedule	Settlement Provision	Premium
Swaptions	Early Termination	Cancelable Provision	Valuations
Option Type: Payer Exercise Style: American Commencement Date: 2016-04-11 Unadjusted Date: 2016-04-11 Convention: Expiration Date: 2017-04-11 Unadjusted Date: 2017-04-11 Convention: Bermuda Exercise Dates: - Unadjusted Date: - Convention: Relevant Underlying Dates: - Unadjusted Date: - Convention: Partial Exercise: - Integral Multiple Amount: - Minimum Exercise Amount: - Multiple Exercise: - Integral Multiple Amount: - Minimum Exercise Amount: - Maximum Exercise Amount: - Settlement Type: Swaption Straddle:			

Field	Description
Option Type	- Option type of the trade - Possible value(s): - Payer - Receiver - Straddle - NonStandard
Exercise Style	Exercise Style of the trade
Commencement Date	- Commencement date of the trade - Applicable only to American exercise style
Expiration Date	- Expiration date of the trade - Applicable only to American or European exercise style
Bermuda Exercise Dates	- Bermuda exercise dates of the trade - Applicable only to Bermuda exercise style
Relevant Underlying Dates	Details of the trade contract
Partial Exercise	
Integral Multiple Amount	Applicable only to European exercise style
Minimum Exercise Amount	Applicable only to European exercise style
Multiple Exercise	

Field	Description
Integral Multiple Amount	▪ Applicable only to American or Bermuda exercise style
Minimum Exercise Amount	▪ Applicable only to American or Bermuda exercise style
Maximum Exercise Amount	▪ Applicable only to American or Bermuda exercise style
Settlement Type	▪ Details of the trade contract
Swaption Straddle	▪ Details of the trade contract

l) Early Termination tab

This tab is available only for the following base product(s):

- InterestRate:IRSwap
- InterestRate:CrossCurrency
- InterestRate:CapFloor
- InterestRate:Option:Swaption

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Dates	Payment Dates
Calculation Period Amount and Rate	Schedule	Settlement Provision	Early Termination
Cancelable Provision	Valuations		

Mandatory Early Termination Date Tenor Period:

[Mandatory Early Termination Date](#)

Unadjusted Date:

Convention:

Single Party - Option Buyer:

Optional Early Termination Exercise Style:

[Optional Early Termination Commencement Date](#)

Unadjusted Date: -

Convention: -

[Optional Early Termination Expiration Date](#)

Unadjusted Date: -

Convention: -

[Optional Early Termination Bermuda Exercise Dates](#)

Unadjusted Date: -

Convention: -

[Optional Early Termination Relevant Underlying Dates](#)

Unadjusted Date: -

Convention: -

Optional Early Termination Adjusted Exercise Date:

Optional Early Termination Adjusted Early Termination Date:

History

Field	Description
Mandatory Early Termination Date Tenor Period	▪ Details of the trade contract
Mandatory Early Termination Date	▪ Details of the trade contract
Single Party - Option Buyer	▪ Display buyer identifiers
Optional Early Termination Exercise Style	▪ Details of the trade contract

Field	Description
Optional Early Termination Commencement Date	Applicable only to American style
Optional Early Termination Expiration Date	Applicable only to American or European exercise style
Optional Early Termination Bermuda Exercise Dates	Applicable only to Bermuda exercise style
Optional Early Termination Relevant Underlying Dates	Applicable only to American, Bermuda or European exercise style only, not applicable if exercise style is empty
Optional Early Termination Adjusted Exercise Date	Display each entry on separate line
Optional Early Termination Adjusted Early Termination Date	Display each entry on separate line

m) Cancelable Provision tab

This tab is available only for the following base product(s):

- InterestRate:IRSwap
- InterestRate:CrossCurrency
- InterestRate:Option:Swaption

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Dates	Payment Dates
Calculation Period Amount and Rate	Schedule	Settlement Provision	Early Termination
Cancelable Provision	Valuations		

Cancelation Option Buyer:

Cancelation Option Seller:

Cancelation Option Exercise Style:

Cancelation Option Commencement Date

Unadjusted Date: -

Convention: -

Cancelation Option Expiration Date

Unadjusted Date: -

Convention: -

Cancelation Option Bermuda Exercise Dates

Unadjusted Date: -

Convention: -

Cancelation Option Relevant Underlying Dates

Unadjusted Date: -

Convention: -

Cancelation Option Initial Fee Payer:

Cancelation Option Initial Fee Receiver:

Cancelation Option Initial Fee Amount:

History

Field	Description
Cancellation Option Buyer	▪ Display buyer identifiers
Cancellation Option Seller	▪ Display seller identifiers
Cancellation Option Exercise Style	▪ Details of the trade contract
Cancellation Option Commencement Date	▪ Available only for American exercise style
Cancellation Option Expiration Date	▪ Available only for American or European exercise style
Cancellation Option Bermuda Exercise Dates	▪ Available only for Bermuda exercise style
Cancellation Option Relevant Underlying Dates	▪ Available only for American, Bermuda or European exercise style only, not applicable if exercise style is empty
Cancellation Option Initial Fee Payer	▪ Display payer identifier
Cancellation Option Initial Fee Receiver	▪ Display receiver identifier
Cancellation Option Initial Fee Amount	▪ Amount value with currency

n) Cross Currency Info tab

This tab is available only for the following base product(s):

- InterestRate:CrossCurrency

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Dates	Payment Dates
Calculation Period Amount and Rate	Schedule	Settlement Provision	Early Termination
Cancellable Provision	Cross Currency Info	Valuations	
Initial Principal Exchange: Final Principal Exchange: Intermediate Principal Exchange:			
History			

Field	Description
Initial Principal Exchange	▪ Details of the trade contract
Final Principal Exchange	▪ Details of the trade contract
Immediate Principal Exchange	▪ Details of the trade contract

Remarks:

- (1) For IRS Floating vs. Fixed and Overnight Index Swap details, information of floating leg and fixed leg are presented by “Floating” and “Fixed” columns, while regardless it is “Floating” or “Fixed”, TR participant column is always displayed on the left and Counterparty column is on the right.
- (2) For Basis Swap, since both legs are floating, “Floating (Participant)” is always displayed on the left of “Floating (Counterparty)”.

(ii) Processing Steps

User can perform the following actions:

➤ **Hyperlink (i.e. to view linked trade details)**

- *This action is unavailable (i) if the function is initiated from the “View Trade Details” or “View Trade History” function; or (ii) the trade is not linked to another trade.*

1. Click the hyperlink in “Linked Trade Reference” field on “Trade Summary” tab.
2. “View Trade Details” function is initiated.

➤ **History (i.e. to view the trade history)**

- *This action is available only if the function is initiated from the “Trade Enquiry” function.*

1. Click <History> button.
2. “View Trade History” function is initiated.

15.1.3.2 Trade Details - Interest Rate (For Interest Rate Other)

(i) Screen and Field Description

Unless otherwise specified, “-” will be displayed in the field if it is not applicable.
For those optional fields without values provided by reporting/trade party, blank will be displayed.

a) Trade Summary tab

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Amount and Rate	Schedule
Settlement Provision	Premium	FRA	Bond Option
Option	Early Termination	Cancelable Provision	Cross Currency Info
Valuations	Attachment		
Asset Class: Interest Rate Base Product: Other Sub Product: - Transaction Type: - OTC Derivatives Product Taxonomy: - Trade Type: Reporting			
Trade Identifiers Trade Reference: T20160511008306 User Reference: UTR-03-002-IREXT-01 Agent Reference: - CP Reference: - Unique Transaction Identifier (UTI) Issuer ID: UTI Value: Unique Transaction Identifier - Unique Trade ID (UTI-TID):			
Participant: TEST100 Participant's LEI: TEST100 Participant Reporting For Role: TEST100LEI Participant Reporting For: - Participant Reporting For (Original Input Code): TEST100 Participant Reporting For's LEI: TEST100 Participant Reporting For Place of Incorporation: TEST100LEI Counterparty: HKG Counterparty (Original Input Code): TEST200 Counterparty Participant's LEI: TEST200 Counterparty Place of Incorporation: TEST200 Counterparty Role: TEST200LEI Reporting Party: ALA Agent: - Trade Status: Active Last Event Date: 2016-04-10 Last Event Effective Date: - Trade Date: 2016-04-10 Trade Execution Time: 2016-05-11 15:17:45 Creation Timestamp: TR Reporting Interface: Unlinked Link Status: - Linked Trade Reference: - Last Reconciliation Status: - Last Reconciliation Status Update Time: - Late Matching: No Suppress Uncertain Indicator: -			
Trade Information Effective Date - Leg 1: Termination Date - Leg 1: Notional Amount - Leg 1: Effective Date - Leg 2: Termination Date - Leg 2: Notional Amount - Leg 2: Final Maturity Date: 2017-01-01 Fixed Rate - Leg 1: Fixed Rate - Leg 2: Floating Rate Index/Tenor/Spread - Leg 1: Floating Rate Index/Tenor/Spread - Leg 2: CCP:			
Backloading: No Backloading Date: -			

Field	Description
Asset Class	- Asset class of the trade - Possible value(s): - Asset classes specified in Section 2.3
Base Product	- Base product of the trade - Possible value(s): - Base products specified in Section 2.3
Sub Product	- Sub product of the trade - Not applicable
Transaction Type	- Transaction type of the trade - Not applicable
OTC Derivatives Product Taxonomy	OTC Product Taxonomy for Interest Rate
Trade Type	Trade type of the trade
Trade Identifiers	
Trade Reference	TR Reference of the trade
User Reference	User Trade References of the TR Participant
Agent Reference	- Agent Trade References of the TR Participant - Applicable if Agent Reference is presence
CP Reference	CP trade reference of the TR Participant
Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to UTI-TID input
Participant	- Participant Identifier of the reporting party of the trade - For the format of Participant Identifier, please refer to Appendix C.1
Participant's LEI	- LEI of the reporting party - For LEI of the trade party, it has to be enquired through the "View Participant List" function. Please refer to Section 5.3 in Administrative Functions for details.
Participant Reporting For Role	- Role of the TR Participant in the trade - Not applicable
Participant Reporting For	- Participant Identifier of the trade party the reporting party is reporting for - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For (Original Input Code)	- Participant Identifier of original input code of the trade party the reporting party is reporting for - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For's LEI	- Display LEI of participant reporting for maintained in TR system - Applicable only when participant reporting for is TR entity

Field	Description
Participant Reporting For Place of Incorporation	▪ Details of the trade contract
Counterparty	▪ Participant Identifier of the counterparty of the trade ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty (Original Input Code)	▪ Participant Identifier of original input code of the counterparty of the trade ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Participant's LEI	▪ LEI of the Counterparty of the trade ▪ Applicable only when counterparty is TR entity
Counterparty Place of Incorporation	▪ Details of the trade contract
Counterparty Role	▪ Role of Counterparty in the trade ▪ Not applicable
Reporting Party	▪ Participant ID of the reporting party of the trade ▪ This field refers the same party in the "Participant" field
Agent	▪ Participant ID of the Agent
Trade Status	▪ Status of the trade ▪ Possible value(s): • Trade Status specified in Appendix A.3.1
Last Event Date	▪ The last event date of the trade
Last Event Effective Date	▪ The last event effective date of the trade ▪ "-" is displayed if not applicable or empty
Trade Date	▪ Date of the trade
Trade Execution Time	▪ Execution date and time of the trade
Creation Timestamp	▪ Timestamp generated by the HKTR upon trade creation
Reporting Interface	▪ Reporting interface of the trade ▪ Possible value(s): • TR • DTCC
Link Status	▪ Link status of the trade ▪ "-" is displayed if not applicable ▪ Possible value(s): • Link Status specified in Appendix A.3.4 ▪ Applicable only to the current trade image
Linked Trade Reference	▪ Counterparty's linked Trade Reference (hyperlink) ▪ Hyperlink to corresponding Trade Details if the source page is not View Trade Details and View Trade History. ▪ Applicable to current trade image only.

Field	Description
Last Reconciliation Status	▪ Last reconciliation status of the trade ▪ “-” is displayed if not applicable ▪ Possible value(s): • Last Reconciliation Status specified in Appendix A.3.5 ▪ Applicable only to current trade image
Last Reconciliation Status Update Time	▪ Update time of last reconciliation status of the trade ▪ “-” is displayed if not applicable ▪ Applicable only to current trade image
Late Matching	▪ Indicator to show whether the trade is late matched ▪ “-” is displayed if not applicable ▪ Possible value(s): • Yes • No ▪ Applicable only to the current trade image
Suppress Uncertain Indicator	▪ Indicator to show whether the trade is suppressed by a participant ▪ Applicable for the current trade image with counterparty Overseas AI only. ▪ Possible value(s): • Yes • No ▪ “-” is displayed when the trade is viewed from the trade party side
Trade Information	
Effective Date - Leg 1	▪ Unadjusted effective date of the leg 1
Termination Date - Leg 1	▪ Unadjusted termination date of the leg 1
Notional Amount - Leg 1	▪ Notional amount with currency code of leg 1
Effective Date - Leg 2	▪ Unadjusted effective date of the leg 2
Termination Date - Leg 2	▪ Unadjusted termination date of the leg 2
Notional Amount - Leg 2	▪ Notional amount with currency code of leg 2
Final Maturity Date	▪ Unadjusted final maturity date of the trade
Fixed Rate - Leg 1	▪ Fixed rate of the TR Participant of the trade
Fixed Rate - Leg 2	▪ Fixed rate of the Counterparty of the trade
Floating Rate Index/Tenor/Spread - Leg 1	▪ Floating rate index, tenor and spread of the TR Participant of the trade
Floating Rate Index/Tenor/Spread - Leg 2	▪ Floating rate index, tenor and spread of the Counterparty of the trade
CCP	▪ ID and short description of the CCP

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Field	Description
Backloading	▪ Indicator to show if the trade is a Backloading trade ▪ Possible value(s): • Yes • No
Backloading Date	▪ Backloading date of the trade ▪ “-” is displayed if inapplicable

b) General Trade Details tab

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Amount and Rate	Schedule
Settlement Provision	Premium	FRA	Bond Option
Option	Early Termination	Cancelable Provision	Cross Currency Info
Valuations	Attachment		

Asset Class: Interest Rate

Base Product: Other

Sub Product: -

Transaction Type: -

OTC Derivatives Product Taxonomy:

[Trade Identifiers](#)

Trade Reference: T20160511008306

User Reference: UTR-03-002-IREXT-01

Agent Reference: -

CP Reference:

[Unique Transaction Identifier \(UTI\)](#)

Issuer ID:

UTI Value:

Unique Transaction Identifier - Unique Trade ID (UTI-TID):

Buyer:

Seller:

Leg 1 Payer:

Leg 2 Payer:

Unique Transaction Identifier (UTI) Indicator: No

[Prior - Unique Transaction Identifier \(UTI\)](#)

Issuer ID:

UTI Value:

Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID):

Clearing: No

CCP:

Confirmation Date Time:

Confirmation Platform: OTHERS - Refer to AIDG enumeration

Counterparty before CCP Novation:

Execution Agent:

Counterparty Execution Agent:

Clearing Broker:

Counterparty Clearing Broker:

Settlement Agent of the Trade Party:

Settlement Agent of the Counter Trade Party:

Reference Branch of Trade Party:

Reference Branch of Counter Trade Party:

Desk ID:

Trader ID:

Trade Execution Time:

Trade Party 1: TEST100
TEST100

Trade Party 1 Place of Incorporation: HKG

Trade Party 2: TEST200
TEST200

Trade Party 2 Place of Incorporation: ALA

Bilateral Comments:

[Special Terms](#)

Indicator:

Special Terms Brief Description:

Counterparty Origin:

Parent Originator:

Parent Counterparty:

Industrial Sector: Corporate

Counterparty Industrial Sector: Corporate

Clearing Exemption:

Cleared:

Submission Timestamp for Clearing:

Clearing Timestamp:

Collateralized:

Verification Type:

Trade Date: 2016-04-10

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Unique Product Identifier (UPI) Product ID Type: Product ID Value:
Broker Party 1: Party 2:
Calculation Agent Party 1: Party 2: Party Type: Business Center:
Independent Amount Payer: Amount: Percentage:
Linked Independent Amount Payer: Amount: Percentage:
Maintenance Margin: Variation Margin:
Price Notation Price Type: Price:
Master Agreement Type: Version: Date:
Master Supplement Date: Definitions Type: Remarks 1: Remarks 2: Effective Date - Leg 1: Termination Date - Leg 1: Notional Amount - Leg 1: Effective Date - Leg 2: Termination Date - Leg 2: Notional Amount - Leg 2: Commencement Date: Expiration Date: Bermuda Exercise Dates: Option Entitlement: Number of Options: Option Type: Exercise Style: Strike Price - Unit: Strike Price - Currency: Strike Price - Amount: Underlying Asset: Notional Units: Known Amount - Leg 1: Known Amount - Leg 2: Full Termination Indicator: Final Maturity Date:

2017-01-01

[History](#)

Field	Description
Asset Class	- Asset class of the trade - Possible value(s): - Asset Classes specified in Section 2.3
Base Product	- Base product of the trade - Possible value(s): - Base Products specified in Section 2.3
Sub Product	- Sub product of the trade - Not applicable
Transaction Type	- Transaction type of the trade - Not applicable
OTC Derivatives Product Taxonomy	OTC Product Taxonomy for Interest Rate
Trade Identifiers	
Trade Reference	TR Reference of the trade
User Reference	User Trade Reference of the reporting party

Field	Description
Agent Reference	- Agent Trade Reference of the reporting party - Applicable if Agent Reference is presence
CP Reference	CP trade reference of the reporting party
Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to UTI-TID input
Buyer	- Participant Identifier of the buyer - For the format of Participant Identifier, please refer to Appendix C.1
Seller	- Participant Identifier of the seller - For the format of Participant Identifier, please refer to Appendix C.1
Leg 1 Payer	Display participant identifiers of leg 1.
Leg 2 Payer	Display participant identifiers of leg 2.
Unique Transaction Identifier (UTI) Indicator	- Indicator to show whether the trade has UTI - Possible value(s): - Yes - No
Prior-Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to prior UTI-TID input
Clearing	- Indicator to show if the trade is anticipated to be cleared - Possible value(s): - Yes - No
CCP	ID and short description of the CCP
Confirmation Date Time	Date and time of the trade confirmation
Confirmation Platform	ID and short description of the CP
Counterparty before CCP Novation	- Participant Identifier of the counterparty before CCP novation - For the format of Participant Identifier, please refer to Appendix C.1
Execution Agent	- Participant Identifier of the counterparty execution agent - For the format of Participant Identifier, please refer to Appendix C.1

Field	Description
Counterparty Execution Agent	- Participant Identifier of the counterparty execution agent - For the format of Participant Identifier, please refer to Appendix C.1
Clearing Broker	- Participant Identifier of the clearing broker - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Clearing Broker	- Participant Identifier of the counterparty clearing broker - For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Trade Party	- Participant Identifier of the settlement agent of the trade party - For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Counter Trade Party	- Participant Identifier of the settlement agent of the counter trade party - For the format of Participant Identifier, please refer to Appendix C.1
Reference Branch of Trade Party	- Participant Identifier of the reference branch of trade party - For the format of Participant Identifier, please refer to Appendix C.1
Reference Branch of Counter Trade Party	- Participant Identifier of the reference branch of counter trade party - For the format of Participant Identifier, please refer to Appendix C.1
Desk ID	Desk ID of the trade
Trader ID	Trader ID of the trade
Trade Execution Time	- Execution date and time of the trade - Unavailable when this field is shown in Trade Event Details of Amendment
Trade Party 1	- Participant Identifier of trade party 1 - For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 1 Place of Incorporation	Details of the trade contract
Trade Party 2	- Participant Identifier of trade party 2 - For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 2 Place of Incorporation	Details of the trade contract
Bilateral Comments	- Bilateral comments of the trade - This field is read-only.
Special Terms	

Field	Description
Indicator	▪ Indicator to show the presence of special terms ▪ Possible value(s): • Yes • No
Special Terms Brief Description	▪ Brief description of the special terms of the trade
Counterparty Origin	▪ Origin of the Counterparty
Parent Originator	▪ Parent originator of the trade
Parent Counterparty	▪ Parent counterparty of the trade
Industrial Sector	▪ Industrial sector of the trade participant
Counterparty Industrial Sector	▪ Industrial sector of the trade counterparty
Clearing Exemption	▪ Indicator to show whether the trade is exempted from clearing ▪ Possible value(s): • Yes • No
Cleared	▪ Indicator to show whether the trade is cleared ▪ Possible value(s): • Yes • No
Submission Timestamp for Clearing	▪ Submission timestamp for clearing of the trade
Clearing Timestamp	▪ Clearing timestamp of the trade
Collateralized	▪ Collateralization of the trade
Verification Type	▪ Verification type of the trade
Trade Date	▪ Date of the trade
Unique Product Identifier (UPI)	
Product ID Type	▪ Product ID type of the UPI
Product ID Value	▪ Product ID value of the UPI
Broker	
Party 1	▪ Broker party 1 of the trade
Party 2	▪ Broker party 2 of the trade
Calculation Agent	
Party 1	▪ Calculation agent trade party 1 of the trade
Party 2	▪ Calculation agent trade party 2 of the trade
Party Type	▪ Type of the calculation agent parties
Business Center	▪ Business center of the calculation agent parties
Independent Amount	
Payer	▪ Payer of the independent amount
Amount	▪ The independent amount and currency

Field	Description
Percentage	The percentage of the notional amount
Linked Independent Amount	
Payer	Payer of the linked independent amount
Amount	The linked independent amount and currency
Percentage	The percentage of the notional amount
Maintenance Margin	Maintenance margin amount and currency
Variation Margin	Variation margin amount and currency
Price Notation	
Price Type	Type of price notation
Price	Price amount
Master Agreement	
Type	Type of the master agreement
Version	Version of the master agreement
Date	Date of the master agreement
Master Supplement Date	The master supplement date
Definitions Type	The definitions type
Remarks 1	The Remarks 1 on the latest trade image
Remarks 2	The Remarks 2 on the latest trade image
Effective Date - Leg 1	Effective date of leg 1
Termination Date - Leg 1	Termination date of leg 1
Notional Amount - Leg 1	Notional amount with currency code of leg 1
Effective Date - Leg 2	Effective date of leg 2
Termination Date - Leg 2	Termination date of leg 2
Notional Amount - Leg 2	Notional amount with currency code of leg 2
Commencement Date	Commencement date of the trade
Expiration Date	Expiration date of the trade
Bermuda Exercise Dates	Bermuda exercise dates of the trade
Option Entitlement	Option entitlement of the trade
Number of Options	Number of options of the trade
Option Type	- Option type of the trade - Possible value(s): - Payer - Receiver - Straddle - NonStandard
Exercise Style	Exercise Style of the trade
Strike Price - Unit	Details of the trade contract
Strike Price - Currency	Details of the trade contract
Strike Price - Amount	Details of the trade contract

Field	Description
Underlying Asset	▪ Details of the trade contract
Notional Units	▪ Details of the trade contract
Known Amount - Leg 1	▪ Amount value with currency
Known Amount - Leg 2	▪ Amount value with currency
Full Termination Indicator	▪ Full termination indicator of the trade
Final Maturity Date	▪ Final maturity date of the trade

c) Calculation Period Amount and Rate tab

Trade Details - Interest Rate

Trade Summary	General Trade Details	Calculation Period Amount and Rate	Schedule
Settlement Provision	Premium	FRA	Bond Option
Option	Early Termination	Cancelable Provision	Cross Currency Info
Valuations	Attachment		

Floating Rate Index:
Floating Rate Multiplier:
Floating Rate Tenor:
Floating Rate Spread:
Fixed Rate:
Cap Rate:
Cap Rate Buyer:
Cap Rate Seller:
Floor Rate:
Floor Rate Buyer:
Floor Rate Seller:

Leg 1
Leg 2

History

The following table applies to the leg 1 column.

Field	Description
Floating Rate Index	▪ Floating rate index of the trade
Floating Rate Multiplier	▪ Floating Rate Multiplier of the trade
Floating Rate Tenor	▪ Floating Rate Tenor of the trade
Floating Rate Spread	▪ Floating Rate Spread of the trade
Fixed Rate	▪ Fixed rate of the trade
Cap Rate	▪ Cap rate of the trade
Cap Rate Buyer	▪ Details of the trade contract
Cap Rate Seller	▪ Details of the trade contract
Floor Rate	▪ Floor rate of the trade
Floor Rate Buyer	▪ Details of the trade contract
Floor Rate Seller	▪ Details of the trade contract

The following table applies to the leg 2 column.

Field	Description
Floating Rate Index	▪ Floating rate index of the trade
Floating Rate Multiplier	▪ Floating Rate Multiplier of the trade
Floating Rate Tenor	▪ Floating Rate Tenor of the trade
Floating Rate Spread	▪ Floating Rate Spread of the trade
Fixed Rate	▪ Fixed rate of the trade
Cap Rate	▪ Cap rate of the trade ▪ Not applicable
Cap Rate Buyer	▪ Not applicable
Cap Rate Seller	▪ Not applicable
Floor Rate	▪ Floor rate of the trade ▪ Not applicable
Floor Rate Buyer	▪ Not applicable
Floor Rate Seller	▪ Not applicable

d) Schedule tab

Trade Details - Interest Rate




Trade Summary	General Trade Details	Calculation Period Amount and Rate	Schedule
Settlement Provision	Premium	FRA	Bond Option
Option	Early Termination	Cancelable Provision	Cross Currency Info
Valuations	Attachment		

Leg 1

Leg 2

Notional Schedule

Step Date	Step Value	Step Date	Step Value

Fixed Rate Schedule

Step Date	Step Value	Step Date	Step Value

Floating Rate Multiplier Schedule

Step Date	Step Value	Step Date	Step Value

Spread Schedule

Step Date	Step Value	Step Date	Step Value

Cap Rate Schedule

Step Date	Step Value

Floor Rate Schedule

Step Date	Step Value

History

The following table applies to the leg 1 column.

Field	Description
Notional Schedule	
- Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs	
Step Date	▪ Details of the trade contract
Step Value	▪ Details of the trade contract
Fixed Rate Schedule	
- Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs	
Step Date	▪ Details of the trade contract
Step Value	▪ Details of the trade contract
Floating Rate Multiplier Schedule	
- Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs	
Step Date	▪ Details of the trade contract
Step Value	▪ Details of the trade contract
Spread Schedule	
- Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs	
Step Date	▪ Details of the trade contract
Step Value	▪ Details of the trade contract
Cap Rate Schedule	
- Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs	
Step Date	▪ Details of the trade contract
Step Value	▪ Details of the trade contract
Floor Rate Schedule	
- Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs	
Step Date	▪ Details of the trade contract
Step Value	▪ Details of the trade contract

The following table applies to the leg 2 column.

Field	Description
Notional Schedule	
- Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs	
Step Date	▪ Details of the trade contract
Step Value	▪ Details of the trade contract
Fixed Rate Schedule	
- Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs	
Step Date	▪ Details of the trade contract
Step Value	▪ Details of the trade contract
Floating Rate Multiplier Schedule	
- Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs	
Step Date	▪ Details of the trade contract
Step Value	▪ Details of the trade contract
Spread Schedule	
- Display step value pairs in tabular layout with vertical scrolling, up to 600 pairs	
Step Date	▪ Details of the trade contract
Step Value	▪ Details of the trade contract
Cap Rate Schedule	
- Not applicable	
Step Date	▪ Not applicable to leg 2
Step Value	
Floor Rate Schedule	
- Not applicable	
Step Date	▪ Not applicable to leg 2
Step Value	

e) Settlement Provision tab

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Amount and Rate	Schedule
Settlement Provision	Premium	FRA	Bond Option
Option	Early Termination	Cancelable Provision	Cross Currency Info
Valuations	Attachment		
Settlement Currency:		Leg 1	Leg 2

[History](#)

The following table applies to the leg 1/leg 2 column.

Field	Description
Settlement Currency	Settlement currency of the trade

f) Premium tab

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Amount and Rate	Schedule
Settlement Provision	Premium	FRA	Bond Option
Option	Early Termination	Cancelable Provision	Cross Currency Info
Valuations	Attachment		
Premium Payer:			
Premium Receiver:			
Premium Amount:			

[History](#)

Field	Description
Premium Payer	Participant Identifier of the premium payer
Premium Receiver	Participant Identifier of the premium receiver
Premium Amount	Amount value with currency

g) FRA tab

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Amount and Rate	Schedule
Settlement Provision	Premium	FRA	Bond Option
Option	Early Termination	Cancelable Provision	Cross Currency Info
Valuations	Attachment		
FRA Discounting:			
History			

Field	Description
FRA Discounting	Details of the trade contract

h) Bond Option tab

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Amount and Rate	Schedule
Settlement Provision	Premium	FRA	Bond Option
Option	Early Termination	Cancelable Provision	Cross Currency Info
Valuations	Attachment		
Bond Instrument ID:			
Maturity:			
Par Value:			
Coupon Type:			
Coupon Rate:			
History			

Field	Description
Bond Instrument ID	Details of the trade contract
Maturity	Details of the trade contract
Par Value	Details of the trade contract
Coupon Type	Details of the trade contract
Coupon Rate	Details of the trade contract

i) Option tab

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Amount and Rate	Schedule
Settlement Provision	Premium	FRA	Bond Option
Option	Early Termination	Cancelable Provision	Cross Currency Info
Valuations	Attachment		
Partial Exercise Integral Multiple Amount: Minimum Exercise Amount:			
Multiple Exercise Integral Multiple Amount: Minimum Exercise Amount: Maximum Exercise Amount:			
Settlement Type:			
Option Straddle:			
History			

Field	Description
Partial Exercise	
Integral Multiple Amount	▪ Details of the trade contract
Minimum Exercise Amount	▪ Details of the trade contract
Multiple Exercise	
Integral Multiple Amount	▪ Details of the trade contract
Minimum Exercise Amount	▪ Details of the trade contract
Maximum Exercise Amount	▪ Details of the trade contract
Settlement Type	▪ Details of the trade contract
Option Straddle	▪ Details of the trade contract

j) Early Termination tab

Trade Details - Interest Rate 🔍 🔄 🗑️

Trade Summary	General Trade Details	Calculation Period Amount and Rate	Schedule
Settlement Provision	Premium	FRA	Bond Option
Option	Early Termination	Cancelable Provision	Cross Currency Info
Valuations	Attachment		

Mandatory Early Termination Date Tenor Period:

[Mandatory Early Termination Date](#)

Unadjusted Date:

Convention:

Single Party - Option Buyer:

Optional Early Termination Exercise Style:

[Optional Early Termination Commencement Date](#)

Unadjusted Date:

Convention:

[Optional Early Termination Expiration Date](#)

Unadjusted Date:

Convention:

[Optional Early Termination Bermuda Exercise Dates](#)

Unadjusted Date:

Convention:

Optional Early Termination Adjusted Exercise Date:

Optional Early Termination Adjusted Early Termination Date:

History

Field	Description
Mandatory Early Termination Date Tenor Period	▪ Details of the trade contract
Mandatory Early Termination Date	▪ Details of the trade contract
Single Party - Option Buyer	▪ Display buyer identifiers
Optional Early Termination Exercise Style	▪ Details of the trade contract
Optional Early Termination Commencement Date	▪ Details of the trade contract
Optional Early Termination Expiration Date	▪ Details of the trade contract
Optional Early Termination Bermuda Exercise Dates	▪ Details of the trade contract
Optional Early Termination Adjusted Exercise Date	▪ Display each entry on separate line
Optional Early Termination Adjusted Early Termination Date	▪ Display each entry on separate line

k) Cancelable Provision tab

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Amount and Rate	Schedule
Settlement Provision	Premium	FRA	Bond Option
Option	Early Termination	Cancelable Provision	Cross Currency Info
Valuations	Attachment		

Cancelation Option Buyer:

Cancelation Option Seller:

Cancelation Option Exercise Style:

Cancelation Option Commencement Date

Unadjusted Date:

Convention:

Cancelation Option Expiration Date

Unadjusted Date:

Convention:

Cancelation Option Bermuda Exercise Dates

Unadjusted Date:

Convention:

Cancelation Option Initial Fee Payer:

Cancelation Option Initial Fee Receiver:

Cancelation Option Initial Fee Amount:

[History](#)

Field	Description
Cancelation Option Buyer	Display buyer identifiers
Cancelation Option Seller	Display seller identifiers
Cancelation Option Exercise Style	Details of the trade contract
Cancelation Option Commencement Date	Details of the trade contract
Cancelation Option Expiration Date	Details of the trade contract
Cancelation Option Bermuda Exercise Dates	Details of the trade contract
Cancelation Option Initial Fee Payer	Display payer identifier
Cancelation Option Initial Fee Receiver	Display receiver identifier
Cancelation Option Initial Fee Amount	Amount value with currency

I) Cross Currency Info tab

Trade Details - Interest Rate			
Trade Summary	General Trade Details	Calculation Period Amount and Rate	Schedule
Settlement Provision	Premium	FRA	Bond Option
Option	Early Termination	Cancelable Provision	Cross Currency Info
Valuations	Attachment		
Initial Principal Exchange: Final Principal Exchange: Intermediate Principal Exchange:			
			History

Field	Description
Initial Principal Exchange	▪ Details of the trade contract
Final Principal Exchange	▪ Details of the trade contract
Intermediate Principal Exchange	▪ Details of the trade contract

(ii) Processing Steps

User can perform the following actions:

➤ Hyperlink (i.e. to view linked trade details)

- This action is unavailable (i) if the function is initiated from the “View Trade Details” or “View Trade History” function; or (ii) the trade is not linked to another trade.

1. Click the hyperlink in “Linked Trade Reference” field on “Trade Summary” tab.
2. “View Trade Details” function is initiated.

➤ History (i.e. to view the trade history)

- This action is available only if the function is initiated from the “Trade Enquiry” function.

1. Click <History> button.
2. “View Trade History” function is initiated.

15.1.3.3 Trade Details - Foreign Exchange

(i) Screen and Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable.
For those optional fields without values, blank will be displayed.

a) Trade Summary tab

Trade Details - Foreign Exchange	
Trade Summary	General Trade Details
Valuations Asset Class: Foreign Exchange Base Product: NDF Sub Product: - Transaction Type: - OTC Derivatives Product Taxonomy: - Trade Type: Reporting	
Trade Identifiers Trade Reference: T20160411007119 User Reference: UTR-02-010-TEST100 Agent Reference: - CP Reference: -	
Unique Transaction Identifier (UTI) Issuer ID: UTI Value: Unique Transaction Identifier - Unique Trade ID (UTI-TID):	
Participant Participant: TEST100 Participant's LEI: TEST100LEI Participant Reporting For Role: - Participant Reporting For: TEST100 Participant Reporting For (Original Input Code): TEST100 Participant Reporting For's LEI: TEST100LEI Participant Reporting For Place of Incorporation:	
Counterparty Counterparty: TEST200 Counterparty (Original Input Code): TEST200 Counterparty Participant's LEI: TEST200LEI Counterparty Place of Incorporation:	
Reporting Party Reporting Party: TEST100 Agent: - Trade Status: Active Last Event Date: 2016-04-11 Last Event Effective Date: - Trade Date: 2016-04-08 Trade Execution Time: 2014-01-02 11:22:55 Creation Timestamp: 2016-04-11 16:58:20 Reporting Interface: TR Link Status: Unlinked Linked Trade Reference: - Last Reconciliation Status: Trade Not Found Last Reconciliation Status Update Time: 2016-04-11 21:03:47 Late Matching: No Suppress Uncertain Indicator: -	
Trade Information Value Date: 2017-07-09 Fixing Date: 2014-08-09 Amount Bought: KRW 2,400,000,000.0000000000 Amount Sold: USD 2,000,000.0000000000 Exchange Rate - Quote Basis: USD/KRW 1,200.0000000000 Settlement Currency: USD CCP: OTCClear - OTC Clear	
Backloading Backloading: Yes Backloading Date: 2016-04-11	

History

Field	Description
Asset Class	▪ Asset class of the trade ▪ Possible value(s): • Asset classes specified in Section 2.3
Base Product	▪ Base product of the trade ▪ Possible value(s): • Base products specified in Section 2.3
Sub Product	▪ Sub product of the trade ▪ Not applicable
Transaction Type	▪ Transaction type of the trade ▪ Not applicable
OTC Derivatives Product Taxonomy	▪ OTC Product Taxonomy for Foreign Exchange ▪ Not applicable
Trade Type	▪ Trade type of the trade ▪ Possible value(s): • Reporting
Trade Identifiers	
Trade Reference	▪ TR Reference of the trade
User Reference	▪ User Trade Reference of the reporting party
Agent Reference	▪ Agent Trade Reference of the reporting party
CP Reference	▪ CP trade reference of the reporting party
Unique Transaction Identifier (UTI)	
Issuer ID	▪ This field corresponds to Prefix of UTI of UTI input
UTI Value	▪ This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	▪ This field corresponds to UTI-TID input
Participant	▪ Participant Identifier of the reporting party of the trade ▪ For the format of Participant Identifier, please refer to Appendix C.1
Participant's LEI	▪ LEI of the reporting party ▪ For LEI of the trade party, it has to be enquired through the "View Participant List" function. Please refer to Section 5.3 in Administrative Functions for details.
Participant Reporting For Role	▪ Role of the trade party which the reporting party is reporting for ▪ Possible value(s): • Buyer (applicable only to ForeignExchange:VanillaOption and ForeignExchange:NDO) • Seller (applicable only to ForeignExchange:VanillaOption and ForeignExchange:NDO)
Participant Reporting For	▪ Participant Identifier of the trade party the reporting party is reporting for ▪ For the format of Participant Identifier, please refer to Appendix C.1

Field	Description
Participant Reporting For (Original Input Code)	- Participant Identifier of original input code of the trade party the reporting party is reporting for - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For's LEI	- Display LEI of participant reporting for maintained in TR system - Applicable only when participant reporting for is TR entity
Participant Reporting For Place of Incorporation	Details of the trade contract
Counterparty	- Trade Counterparty Identifier of the counterparty of the trade - For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Counterparty (Original Input Code)	- Participant Identifier of original input code of the counterparty of the trade - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Participant's LEI	- LEI of Counterparty of the trade - Applicable only when Counterparty is a TR entity
Counterparty Place of Incorporation	Details of the trade contract
Counterparty Role	- Role of the Counterparty of the trade - Possible value(s): - Buyer (applicable only to ForeignExchange:VanillaOption and ForeignExchange:NDO) - Seller (applicable only to ForeignExchange:VanillaOption and ForeignExchange:NDO)
Reporting Party	- Participant ID of the reporting party of the trade - This field refers to the party in the "Participant" field
Agent	Participant ID of the Agent on this trade
Trade Status	- Status of the trade - Possible value(s): - Trade Status specified in Appendix A.3.1
Last Event Date	The last event date of the trade
Last Event Effective Date	- The last event effective date of the trade "-" is displayed if not applicable or empty
Trade Date	Date of the trade
Trade Execution Time	Execution date and time of the trade
Creation Timestamp	Timestamp generated by the HKTR upon trade creation
Reporting Interface	- Reporting interface of the trade - Possible value(s): - Reporting Interface specified in Appendix A.6
Link Status	- Link status of the trade - Possible value(s): - Link Status specified in Appendix A.3.4 - Applicable only to the current trade image

Field	Description
Linked Trade Reference	- Reference of the linked trade - Applicable only to the current trade image
Last Reconciliation Status	- Last reconciliation status of the trade - Possible value(s): - Last Reconciliation Status specified in Appendix A.3.5 - Applicable only to current trade image
Last Reconciliation Status Update Time	- Update time of last reconciliation status of the trade - Applicable only to current trade image
Late Matching	- Indicator to show whether the trade is late matched - Possible value(s): - Yes - No - Applicable only to the current trade image
Suppress Uncertain Indicator	- Indicator to show whether display of the trade is suppressed on the Participant Uncertain Unlink Report - Possible value(s): - Yes - No “-” is displayed when the trade is viewed from the participant side - Applicable only to current trade image with Overseas AI as counterparty
Trade Information	
Value Date	Value date of the trade
Fixing Date	- Fixing date of the trade - Available only for the following base product(s): - ForeignExchange:NDF - ForeignExchange:NDO
Amount Bought	- Payment with currency code paying from Counterparty to TR Participant - Available only for the following base product(s): - ForeignExchange:NDF - ForeignExchange:Forward
Amount Sold	- Payment with currency code paying from TR Participant to Counterparty - Available only for the following base product(s): - ForeignExchange:NDF - ForeignExchange:Forward
Exchange Rate - Quote Basis	- Exchange rate with quote basis - Available only for the following base product(s): - ForeignExchange:NDF - ForeignExchange:Forward

Field	Description
Put Notional Amount	▪ Put notional amount of the trade ▪ Available only for the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO
Call Notional Amount	▪ Call notional amount of the trade ▪ Available only for the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO
Strike Price - Quote Basis	▪ Strike price with quote basis ▪ Available only for the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO
Settlement Currency	▪ Settlement currency of the trade ▪ Available only for the following base product(s): • ForeignExchange:NDF • ForeignExchange:NDO
CCP	▪ ID and short description of the CCP
Backloading	▪ Indicator to show if the trade is a backloading trade ▪ Possible value(s): • Yes • No
Backloading Date	▪ Backloading date of the trade

b) General Trade Details tab

Trade Details - Foreign Exchange	
Trade Summary	General Trade Details
Valuations	
Asset Class: Foreign Exchange Base Product: NDF Sub Product: - Transaction Type: - OTC Derivatives Product Taxonomy: -	
Trade Identifiers Trade Reference: T20160411007119 User Reference: UTR-02-010-TEST100 Agent Reference: - CP Reference: - Unique Transaction Identifier (UTI) Issuer ID: UTI Value: Unique Transaction Identifier - Unique Trade ID (UTI-TID):	
USD Payer: TEST100 TEST100 KRW Payer: TEST200 TEST200 Unique Transaction Identifier (UTI) Indicator: No	
Prior - Unique Transaction Identifier (UTI) Issuer ID: UTI Value:	
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID): TestGroupID1 Swap Link ID: Clearing: Yes CCP: OTCClear - OTC Clear Confirmation Date Time: Confirmation Platform: OTHERS - Refer to AIDG enumeration Counterparty before CCP Novation: Executing Broker / Prime Broker: ExecutingBroker Counterparty Executing Broker / Prime Broker: PrimeBroker Execution Agent: Counterparty Execution Agent: Clearing Broker: Counterparty Clearing Broker: Settlement Agent of the Trade Party: Settlement Agent of the Counter Trade Party: Reference Branch of Trade Party: HKP Reference Branch of Counter Trade Party: LDN Desk ID: AAA Trader ID: BBB Trade Execution Time: 2014-01-02 11:22:55 Trade Party 1: TEST100 TEST100 Trade Party 1 Place of Incorporation: Trade Party 2: TEST200 TEST200 Trade Party 2 Place of Incorporation: Bilateral Comments:	
Special Terms Indicator: Yes Special Terms Brief Description: bbbbbb aaaaaa ccuCCC' 1234567890-~\@#5%^&*()_+[]\{} ;':",/<>?aaaaa aaaaaaaaaaaaaaaaaaaaaaaaaa	
Independent Amount Payer: Amount:	
Linked Independent Amount Payer: Amount:	
Maintenance Margin: USD 2,000.9999000000 Variation Margin: KRW 2,000.9999000000	
Price Notation Price Type: Basis Points Price: 1.001	
Master Agreement Type: ISDA Version: 2006 Date: 2013-03-07 Master Supplement Date: 2013-03-07 Definitions Type: ISDA2006 Remarks 1: Remarks 2:	

History

Field	Description
Asset Class	- Asset class of the trade - Possible value(s): - Asset classes specified in Section 2.3
Base Product	- Base product of the trade - Possible value(s): - Base Products specified in Section 2.3
Sub Product	- Sub product of the trade - Not applicable
Transaction Type	- Transaction type of the trade - Not applicable
OTC Derivatives Product Taxonomy	- OTC Product Taxonomy for Foreign Exchange - Not applicable
Trade Identifiers	
Trade Reference	TR Reference of the trade
User Reference	User Trade Reference of the reporting party
Agent Reference	Agent Trade Reference of the reporting party
CP Reference	CP trade reference of the reporting party
Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to UTI-TID input
[Quote Basis 1 st Currency] Payer	- ID of the TR Participant paying the quote basis first currency - E.g. the field name will be “USD Payer” if the quote basis first currency is USD - Available only for the following base product(s): - ForeignExchange:NDF - ForeignExchange:Forward
[Quote Basis 2 nd Currency] Payer	- ID of the TR Participant paying the quote basis second currency - E.g. the field name will be “EUR Payer” if the quote basis second currency is EUR - Available only for the following base product(s): - ForeignExchange:NDF - ForeignExchange:Forward
Option Buyer	- Buyer of the option - Available only for the following base product(s): - ForeignExchange:VanillaOption - ForeignExchange:NDO

Field	Description
Option Seller	▪ Seller of the option ▪ Available only for the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO
Unique Transaction Identifier (UTI) Indicator	▪ Indicator to show whether the trade has UTI ▪ Possible value(s): • Yes • No
Prior-Unique Transaction Identifier (UTI)	
Issuer ID	▪ This field corresponds to Prefix of UTI of UTI input
UTI Value	▪ This field corresponds to Value of UTI of UTI input
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)	▪ This field corresponds to prior UTI-TID input
Swap Link ID	▪ Swap link ID of the trade ▪ Available only for the following base product(s): • ForeignExchange:Forward • ForeignExchange:NDF
Clearing	▪ Indicator to show if the trade is anticipated to be cleared ▪ Possible value(s): • Yes • No
CCP	▪ ID and short description of the CCP
Confirmation Date Time	▪ Date and time of the trade confirmation
Confirmation Platform	▪ ID and short description of the CP ▪ For possible values, please refer to Appendix A.7
Counterparty before CCP Novation	▪ Participant Identifier of the counterparty before CCP novation ▪ For the format of Participant Identifier, please refer to Appendix C.1
Executing Broker / Prime Broker	▪ Participant Identifier of the execution broker / prime broker ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Executing Broker / Prime Broker	▪ Participant Identifier of the counterparty execution broker / prime broker ▪ For the format of Participant Identifier, please refer to Appendix C.1
Execution Agent	▪ Participant Identifier of the execution agent ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Execution Agent	▪ Participant Identifier of the counterparty execution agent ▪ For the format of Participant Identifier, please refer to Appendix C.1

Field	Description
Clearing Broker	- Participant Identifier of the clearing broker - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Clearing Broker	- Participant Identifier of the counterparty clearing broker - For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Trade Party	- Participant Identifier of the settlement agent of the trade party - For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Counter Trade Party	- Participant Identifier of the settlement agent of the counter trade party - For the format of Participant Identifier, please refer to Appendix C.1
Reference Branch of Trade Party	- Participant Identifier of the reference branch of trade party - For the format of Participant Identifier, please refer to Appendix C.1
Reference Branch of Counter Trade Party	- Participant Identifier of the reference branch of counter trade party - For the format of Participant Identifier, please refer to Appendix C.1
Desk ID	Desk ID of the TR Participant trade
Trader ID	Trader ID of the TR Participant trade
Trade Execution Time	- Execution date and time of the trade - Unavailable when this field is shown in Trade Event Details of Amendment
Trade Party 1	- Participant Identifier of trade party 1 - For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 1 Place of Incorporation	Details of the trade contract
Trade Party 2	- Participant Identifier of trade party 2 - For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 2 Place of Incorporation	Details of the trade contract
Bilateral Comments	- Bilateral comments of the trade - Unavailable when this field is shown in Trade Event Details of Amendment
Special Terms	
Indicator	- Indicator to show the presence of special terms - Possible value(s): - Yes - No

Field	Description
Special Terms Brief Description	Brief description of the special terms of the trade
Counterparty Origin	Origin of the Counterparty
Parent Originator	Parent originator of the trade
Parent Counterparty	Parent counterparty of the trade
Industrial Sector	Industrial sector of the trade participant
Counterparty Industrial Sector	Industrial sector of the trade counterparty
Clearing Exemption	- Indicator to show whether the trade is exempted from clearing - Possible value(s): - Yes - No
Cleared	- Indicator to show whether the trade is cleared - Possible value(s): - Yes - No
Submission Timestamp for Clearing	Submission timestamp for clearing of the trade
Clearing Timestamp	Clearing timestamp of the trade
Collateralized	Collateralization of the trade
Verification Type	Verification type of the trade
Trade Date	Date of the trade
Unique Product Identifier (UPI)	
Product ID Type	Product ID type of the UPI
Product ID Value	Product ID value of the UPI
Broker	
Party 1	Broker party 1 of the trade
Party 2	Broker party 2 of the trade
Calculation Agent	
Party 1	Calculation agent trade party 1 of the trade
Party 2	Calculation agent trade party 2 of the trade
Party Type	Type of the calculation agent parties
Business Center	Business center of the calculation agent parties
Independent Amount	
Payer	Payer of the independent amount
Amount	The independent amount and currency
Linked Independent Amount	
Payer	Payer of the linked independent amount
Amount	The linked independent amount and currency
Maintenance Margin	Maintenance margin amount and currency

Field	Description
Variation Margin	▪ Variation margin amount and currency
Price Notation	
Price Type	▪ Type of price notation
Price	▪ Price amount
Master Agreement	
Type	▪ Type of the master agreement
Version	▪ Version of the master agreement
Date	▪ Date of the master agreement
Master Supplement Date	▪ The master supplement date
Definitions Type	▪ The definitions type
Remarks 1	▪ The Remarks 1 on the latest trade image
Remarks 2	▪ The Remarks 2 on the latest trade image

c) FX Forward Details tab

This tab is available only for the following product(s):

- ForeignExchange:Forward
- ForeignExchange:NDF

Trade Details - Foreign Exchange			
Trade Summary		General Trade Details	
Valuations		FX Forward Details	
Exchanged Currency		USD	KRW
Payer:	TEST100 TEST100	TEST200 TEST200	
Payment Amount:	USD 2,000,000.0000000000	KRW 2,400,000,000.0000000000	
Value Date:	2017-07-09		
Exchange Rate			
Exchange Rate - Quote Basis:		USD/KRW 1,200.0000000000	
Exchange Rate - Spot Rate:		1,202.0000000000	
Exchange Rate - Forward Points:		-2.0000000000	

History

Field	Description
Exchanged Currency	
[Quote Basis 1st Currency]	
Payer	▪ Participant Identifier of the payer
Payment Amount	▪ Payment amount with currency
[Quote Basis 2nd Currency]	
Payer	▪ Participant Identifier of the payer
Payment Amount	▪ Payment amount with currency
Value Date	▪ Value date of the trade
Exchanged Rate	
Exchange Rate - Quote Basis	▪ Exchange rate with quote basis
Exchange Rate - Sport Rate	▪ Spot rate of the trade
Exchange Rate - Forward Points	▪ Forward points of the trade

d) FX Option Details tab

This tab is available only for the following product(s):

- ForeignExchange:VanillaOption
- ForeignExchange:NDO

Trade Details - Foreign Exchange

Trade Summary	General Trade Details	FX Option Details	Settlement Block
---------------	-----------------------	-------------------	------------------

Valuations

Option Buyer:	TEST100 TEST100
Option Seller:	TEST200 TEST200
Option Type:	Put
Option Style:	American
Put Notional Amount:	MVR 98.3500000000
Call Notional Amount:	NIO 78.2500000000
Strike Price	
Strike Price - Quote Basis:	MVR/NIO 98.5000000000
Premium	
Premium Amount:	
Premium Payer:	
Option Effective Date - Unadjusted Date:	2016-04-11
Option Commencement Date	
Unadjusted Date:	2016-04-11
Convention:	
Option Lockout Date:	
Value Date:	2017-01-01
Exercise Expiration	
Expiration Date:	2017-01-01
Multiple Exercise	
Multiple Exercise Minimum Amount:	
Multiple Exercise Maximum Amount:	

History

Field	Description
Option Buyer	▪ Details of the trade contract
Option Seller	▪ Details of the trade contract
Option Type	▪ Option type of the trade
Option Style	▪ Details of the trade contract
Put Notional Amount	▪ Details of the trade contract
Call Notional Amount	▪ Details of the trade contract
Strike Price	
Strike Price - Quote Basis	▪ Details of the trade contract
Premium	
Premium Amount	▪ Details of the trade contract
Premium Payer	▪ Participant Identifier of the premium payer
Option Effective Date - Unadjusted Date	▪ Details of the trade contract
Option Commencement Date	▪ Details of the trade contract ▪ Applicable only to American exercise style
Option Lockout Date	▪ Details of the trade contract ▪ Applicable only to American exercise style
Value Date	▪ Details of the trade contract
Exercise Expiration	
Expiration Date	▪ Expiration date of the trade
Premium	
Multiple Exercise Minimum Amount	▪ Details of the trade contract ▪ Applicable only to American exercise style
Multiple Exercise Maximum Amount	▪ Details of the trade contract ▪ Applicable only to American exercise style

e) Settlement Block tab

Field	Description
Settlement Details	
Settlement Currency	Settlement Currency of the trade
Fixing Date	- Details of the trade contract - Available only for the following base product(s): - ForeignExchange:NDF - ForeignExchange:NDO
FX Delivery Type	Details of the trade contract

Remarks:

- For foreign exchange derivatives, the display order of the currency columns is based on the Quote Basis, with Quote Basis 1st currency (base currency) on the left and the 2nd currency (quote currency) on the right.

(ii) Processing Steps

User can perform the following actions:

➤ Hyperlink (i.e. to view linked trade details)

- This action is unavailable (i) if the function is initiated from the “View Trade Details” or “View Trade History” function; or (ii) the trade is not linked to another trade.*

- Click the hyperlink in “Linked Trade Reference” field on “Trade Summary” tab.
- “View Trade Details” function is initiated.

➤ History (i.e. to view the trade history)

- This action is available only if the function is initiated from the “Trade Enquiry” function.*

- Click <History> button.
- “View Trade History” function is initiated.

15.1.3.4 Trade Details - Foreign Exchange (For Foreign Exchange Other)

(i) Screen and Field Description

Unless otherwise specified, “-” will be displayed in the field if it is not applicable.
For those optional fields without values provided by reporting/trade party, blank will be displayed.

a) Trade Summary tab

Trade Details - Foreign Exchange			
Trade Summary	General Trade Details	FX Other Trade Details	FX Forward Details
FX Option Details	Settlement Block	Asian Feature Block	Barrier Feature Block
Digital Option Block	Flexi Forward Block	Valuations	Attachment
Asset Class: Foreign Exchange Base Product: Other Sub Product: - Transaction Type: - OTC Derivatives Product Taxonomy: ForeignExchange:Forward Trade Type: Reporting			
Trade Identifiers Trade Reference: T20160511008310 User Reference: UTR-03-002-FXEXT-01 Agent Reference: - CP Reference: - Unique Transaction Identifier (UTI) Issuer ID: UTI Value: Unique Transaction Identifier - Unique Trade ID (UTI-TID):			
Participant: TEST100 Participant's LEI: TEST100LEI Participant Reporting For Role: - Participant Reporting For: TEST100 Participant Reporting For (Original Input Code): TEST100 Participant Reporting For's LEI: TEST100 FULL NAME Participant Reporting For Place of Incorporation: TEST100LEI Counterparty: USA Counterparty (Original Input Code): TEST200 Counterparty Participant's LEI: TEST200 FULL NAME Counterparty Place of Incorporation: TEST200LEI Counterparty Role: CAN Reporting Party: - Agent: TEST100 Trade Status: - Last Event Date: Active Last Event Effective Date: 2016-04-10 Trade Date: - Trade Execution Time: 2016-04-10 Creation Timestamp: 2016-05-11 16:27:02 Reporting Interface: TR Link Status: Unlinked Linked Trade Reference: - Last Reconciliation Status: - Last Reconciliation Status Update Time: - Late Matching: No Suppress Uncertain Indicator: -			
Trade Information Buyer: TEST100 Seller: TEST100 Effective Date - Leg 1: TEST200 Termination Date - Leg 1: TEST200 Notional - Leg 1: 2016-06-09 Effective Date - Leg 2: 2016-06-10 Termination Date - Leg 2: CAD 10.0000000000 Notional - Leg 2: 2016-04-11 Value Date: 2016-06-10 Fixing Date: AUD 10.0000000000 Exchanged Currency 1 Amount: 2017-01-01 Exchanged Currency 2 Amount: 2016-06-09 Exchange Rate - Quote Basis: USD 12.0000000000 Put Notional Amount: CAD 20.0000000000 Call Notional Amount: CAD/USD 30.0000000000 Strike Price Currency: CNY 10.0000000000 Strike Price - Quote Basis: USD 20.0000000000 Strike Price Unit: CAD Underlying Asset: USD/CNY 30.0000000000 Final Maturity Date: Amount Settlement Currency: FLOATINGRATEINDEX (USD-LIBOR-TELERATE)FLOATINGRATE CCP: 2017-01-01 Backloading: CAD Backloading Date: OTCClear - OTC Clear			

History

Field	Description
Asset Class	- Asset class of the trade - Possible value(s): - Asset classes specified in Section 2.3
Base Product	- Base product of the trade - Possible value(s): - Base products specified in Section 2.3
Sub Product	- Sub product of the trade - Not applicable
Transaction Type	- Transaction type of the trade - Not applicable
OTC Derivatives Product Taxonomy	OTC Product Taxonomy for Foreign Exchange
Trade Type	Trade type of the trade
Trade Identifiers	
Trade Reference	TR Reference of the trade
User Reference	User Trade Reference of the reporting party
Agent Reference	- Agent Trade Reference of the reporting party - Applicable if Agent Reference is presence
CP Reference	CP trade reference of the reporting party
Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to UTI-TID input
Participant	- Participant Identifier of the reporting party of the trade - For the format of Participant Identifier, please refer to Appendix C.1
Participant's LEI	- LEI of the reporting party - For LEI of the trade party, it has to be enquired through the "View Participant List" function. Please refer to Section 5.3 in Administrative Functions for details
Participant Reporting For Role	- Role of the TR Participant in the trade - Not applicable
Participant Reporting For	- Participant Identifier of the trade party the reporting party is reporting for - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For (Original Input Code)	- Participant Identifier of original input code of the trade party the reporting party is reporting for - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For's LEI	- Display LEI of participant reporting for maintained in TR system - Applicable only when participant reporting for is TR entity

Field	Description
Participant Reporting For Place of Incorporation	▪ Details of the trade contract
Counterparty	▪ Trade Counterparty Identifier of the counterparty of the trade ▪ For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Counterparty (Original Input Code)	▪ Participant Identifier of original input code of the counterparty of the trade ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Participant's LEI	▪ LEI of Counterparty of the trade ▪ Applicable only when Counterparty is a TR entity
Counterparty Place of Incorporation	▪ Details of the trade contract
Counterparty Role	▪ Role of the Counterparty of the trade ▪ Not applicable
Reporting Party	▪ Participant ID of the reporting party of the trade
Agent	▪ Participant ID of the Agent on this trade ▪ Display “-” if not applicable
Trade Status	▪ Status of the trade ▪ Possible value(s): • Trade Status specified in Appendix A.3.1
Last Event Date	▪ The last event date of the trade
Last Event Effective Date	▪ The last event effective date of the trade ▪ “-” is displayed if not applicable or empty
Trade Date	▪ Date of the trade
Trade Execution Time	▪ Execution date and time of the trade
Creation Timestamp	▪ Timestamp generated by the HKTR upon trade creation
Reporting Interface	▪ Reporting interface of the trade ▪ Possible value(s): • TR • DTCC
Link Status	▪ Link status of the trade ▪ Possible value(s): • Link Status specified in Appendix A.3.4 ▪ Applicable only to the current trade image ▪ Display “-” if not applicable
Linked Trade Reference	▪ Reference of the linked trade ▪ Hyperlink to corresponding Trade Details if the source page is not View Trade Details and View Trade History ▪ Display “-” without hyperlink if there is not any linked trade or not applicable ▪ Applicable only to the current trade image

Field	Description
Last Reconciliation Status	▪ Last reconciliation status of the trade ▪ Possible value(s): • Last Reconciliation Status specified in Appendix A.3.5 ▪ Applicable only to current trade image ▪ Display “-” if not applicable
Last Reconciliation Status Update Time	▪ Update time of last reconciliation status of the trade ▪ Applicable only to current trade image ▪ Display “-” if not applicable
Late Matching	▪ Indicator to show whether the trade is late matched ▪ Possible value(s): • Yes • No ▪ Applicable only to the current trade image ▪ Display “-” if not applicable
Suppress Uncertain Indicator	▪ Indicator to show whether display of the trade is suppressed on the Participant Uncertain Unlink Report ▪ Possible value(s): • Yes • No ▪ “-” is displayed when the trade is viewed from the participant side ▪ Applicable only to current trade image with Overseas AI as counterparty
Trade Information	
Buyer	▪ Participant Identifier of the buyer ▪ For the format of Participant Identifier, please refer to Appendix C.1
Seller	▪ Participant Identifier of the seller ▪ For the format of Participant Identifier, please refer to Appendix C.1
Effective Date - Leg 1	▪ Effective date of leg 1
Termination Date - Leg 1	▪ Termination date of leg 1
Notional - Leg 1	▪ Notional amount with currency code of leg 1
Effective Date - Leg 2	▪ Effective date of leg 2
Termination Date - Leg 2	▪ Termination date of leg 2
Notional - Leg 2	▪ Notional amount with currency code of leg 2
Value Date	▪ Value date of the trade
Fixing Date	▪ Fixing date of the trade
Exchanged Currency 1 Amount	▪ Details of the trade contract
Exchanged Currency 2 Amount	▪ Details of the trade contract

Field	Description
Exchange Rate - Quote Basis	Exchange rate with quote basis
Put Notional Amount	Put notional amount of the trade
Call Notional Amount	Call notional amount of the trade
Strike Price Currency	Currency of the strike price of the trade
Strike Price - Quote Basis	Strike price with quote basis
Strike Price Unit	The units in which an amount (not monetary) is denominated
Underlying Asset	Details of the trade contract
Final Maturity Date	Final maturity date of the trade
Settlement Currency	Settlement Currency of the trade
CCP	ID and short description of the CCP
Backloading	- Indicator to show if the trade is a backloading trade - Possible value(s): - Yes - No
Backloading Date	- Backloading date of the trade - Display “-” if not applicable

b) General Trade Details tab

Trade Details - Foreign Exchange

Trade Summary	General Trade Details	FX Other Trade Details	FX Forward Details
FX Option Details	Settlement Block	Asian Feature Block	Barrier Feature Block
Digital Option Block	Flexi Forward Block	Valuations	Attachment

Asset Class: Foreign Exchange

Base Product: Other

Sub Product: -

Transaction Type: -

OTC Derivatives Product Taxonomy: ForeignExchange:Forward

Trade Identifiers

Trade Reference: T20160511008310

User Reference: UTR-03-002-FXEXT-01

Agent Reference: -

CP Reference: -

Unique Transaction Identifier (UTI)

Issuer ID:

UTI Value:

Unique Transaction Identifier - Unique Trade ID (UTI-TID):

Buyer: TEST100

Seller: TEST100

TEST200

TEST200

Unique Transaction Identifier (UTI) Indicator: No

Prior - Unique Transaction Identifier (UTI)

Issuer ID:

UTI Value:

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Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID):	
Swap Link ID:	
Clearing:	Yes
CCP:	OTCClear - OTC Clear
Confirmation Date Time:	
Confirmation Platform:	PAPER - Refer to AIDG enumeration
Counterparty before CCP Novation:	TEST200 TEST200
Executing Broker / Prime Broker:	ExecutingBroker
Counterparty Executing Broker / Prime Broker:	PrimeBroker
Execution Agent:	TEST200 TEST200
Counterparty Execution Agent:	TEST200 TEST200
Clearing Broker:	TEST200 TEST200
Counterparty Clearing Broker:	TEST200 TEST200
Settlement Agent of the Trade Party:	TEST200 TEST200
Settlement Agent of the Counter Trade Party:	TEST200 TEST200
Reference Branch of Trade Party:	
Reference Branch of Counter Trade Party:	
Desk ID:	
Trader ID:	
Trade Execution Time:	
Trade Party 1:	TEST100 TEST100
Trade Party 1 Place of Incorporation:	USA
Trade Party 2:	TEST200 TEST200
Trade Party 2 Place of Incorporation:	CAN
Bilateral Comments:	
Special Terms	
Indicator:	Yes
Special Terms Brief Description:	
Counterparty Origin:	Customer
Parent Originator:	TEST100 TEST100
Parent Counterparty:	TEST200 TEST200
Industrial Sector:	Individual
Counterparty Industrial Sector:	Individual
Clearing Exemption:	Yes
Cleared:	Yes
Submission Timestamp for Clearing:	
Clearing Timestamp:	
Collateralized:	Fully
Verification Type:	Electronic
Trade Date:	2016-04-10
Unique Product Identifier (UPI)	
Product ID Type:	
Product ID Value:	
Broker	
Party 1:	TEST100 TEST100
Party 2:	TEST200 TEST200
Calculation Agent	
Party 1:	TEST100 TEST100
Party 2:	TEST200 TEST200
Party Type:	
Business Center:	
Independent Amount	
Payer:	TEST100 TEST100
Amount:	CAD 10.0000000000
Linked Independent Amount	
Payer:	TEST200 TEST200
Amount:	AUD 20.0000000000
Maintenance Margin:	CAD 30.0000000000
Variation Margin:	EUR 40.0000000000
Price Notation	
Price Type:	AUD
Price:	50
Master Agreement	
Type:	
Version:	
Date:	
Master Supplement Date:	
Definitions Type:	
Remarks 1:	10
Remarks 2:	20

[History](#)

Field	Description
Asset Class	- Asset class of the trade - Possible value(s): - Asset classes specified in Section 2.3
Base Product	- Base product of the trade - Possible value(s): - Base products specified in Section 2.3
Sub Product	- Sub product of the trade - Not applicable
Transaction Type	- Transaction type of the trade - Not applicable
OTC Derivatives Product Taxonomy	OTC Product Taxonomy for Foreign Exchange
Trade Identifiers	
Trade Reference	TR Reference of the trade
User Reference	User Trade Reference of the reporting party
Agent Reference	- Agent Trade Reference of the reporting party - Applicable if Agent Reference is presence
CP Reference	CP trade reference of the reporting party
Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to UTI-TID input
Buyer	- Participant Identifier of the buyer - For the format of Participant Identifier, please refer to Appendix C.1
Seller	- Participant Identifier of the seller - For the format of Participant Identifier, please refer to Appendix C.1
Unique Transaction Identifier (UTI) Indicator	- Indicator to show whether the trade has UTI - Possible value(s): - Yes - No
Prior - Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to prior UTI-TID input
Swap Link ID	Swap link ID of the trade

Field	Description
Clearing	▪ Indicator to show if the trade is anticipated to be cleared ▪ Possible value(s): • Yes • No
CCP	▪ ID and short description of the CCP
Confirmation Date Time	▪ Date and time of the trade confirmation
Confirmation Platform	▪ ID and short description of the CP
Counterparty before CCP Novation	▪ Participant Identifier of the counterparty before CCP novation ▪ For the format of Participant Identifier, please refer to Appendix C.1
Executing Broker / Prime Broker	▪ Participant Identifier of the execution broker / prime broker ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Executing Broker / Prime Broker	▪ Participant Identifier of the counterparty execution broker / prime broker ▪ For the format of Participant Identifier, please refer to Appendix C.1
Execution Agent	▪ Participant Identifier of the execution agent ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Execution Agent	▪ Participant Identifier of the counterparty execution agent ▪ For the format of Participant Identifier, please refer to Appendix C.1
Clearing Broker	▪ Participant Identifier of the clearing broker ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Clearing Broker	▪ Participant Identifier of the counterparty clearing broker ▪ For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Trade Party	▪ Participant Identifier of the settlement agent of the trade party ▪ For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Counter Trade Party	▪ Participant Identifier of the settlement agent of the counter trade party ▪ For the format of Participant Identifier, please refer to Appendix C.1
Reference Branch of Trade Party	▪ Participant Identifier of the reference branch of trade party ▪ For the format of Participant Identifier, please refer to Appendix C.1
Reference Branch of Counter Trade Party	▪ Participant Identifier of the reference branch of counter trade party ▪ For the format of Participant Identifier, please refer to Appendix C.1
Desk ID	▪ Desk ID of the TR Participant trade
Trader ID	▪ Trader ID of the TR Participant trade
Trade Execution Time	▪ Execution date and time of the trade ▪ Unavailable when this field is shown in Trade Event Details of Amendment
Trade Party 1	▪ Participant Identifier of trade party 1 ▪ For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 1 Place of Incorporation	▪ Details of the trade contract

Field	Description
Trade Party 2	- Participant Identifier of trade party 2 - For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 2 Place of Incorporation	Details of the trade contract
Bilateral Comments	- Bilateral comments of the trade - This field is read-only
Special Terms	
Indicator	- Indicator to show the presence of special terms - Possible value(s): - Yes - No
Special Terms Brief Description	Brief description of the special terms of the trade
Counterparty Origin	Origin of the Counterparty
Parent Originator	Parent originator of the trade
Parent Counterparty	Parent counterparty of the trade
Industrial Sector	Industrial sector of the trade participant
Counterparty Industrial Sector	Industrial sector of the trade counterparty
Clearing Exemption	- Indicator to show whether the trade is exempted from clearing - Possible value(s): - Yes - No
Cleared	- Indicator to show whether the trade is cleared - Possible value(s): - Yes - No
Submission Timestamp for Clearing	Submission timestamp for clearing of the trade
Clearing Timestamp	Clearing timestamp of the trade
Collateralized	Collateralization of the trade
Verification Type	Verification type of the trade
Trade Date	Date of the trade
Unique Product Identifier (UPI)	
Product ID Type	Product ID type of the UPI
Product ID Value	Product ID value of the UPI
Broker	
Party 1	Broker party 1 of the trade
Party 2	Broker party 2 of the trade
Calculation Agent	

Field	Description
Party 1	▪ Calculation agent trade party 1 of the trade
Party 2	▪ Calculation agent trade party 2 of the trade
Party Type	▪ Type of the calculation agent parties
Business Center	▪ Business center of the calculation agent parties
Independent Amount	
Payer	▪ Payer of the independent amount
Amount	▪ The independent amount and currency
Linked Independent Amount	
Payer	▪ Payer of the linked independent amount
Amount	▪ The linked independent amount and currency
Maintenance Margin	▪ Maintenance margin amount and currency
Variation Margin	▪ Variation margin amount and currency
Price Notation	
Price Type	▪ Type of price notation
Price	▪ Price amount
Master Agreement	
Type	▪ Type of the master agreement
Version	▪ Version of the master agreement
Date	▪ Date of the master agreement
Master Supplement Date	▪ The master supplement date
Definitions Type	▪ The definitions type
Remarks 1	▪ The Remarks 1 on the latest trade image
Remarks 2	▪ The Remarks 2 on the latest trade image

c) FX Other Trade Details tab

Trade Details - Foreign Exchange			
Trade Summary	General Trade Details	FX Other Trade Details	FX Forward Details
FX Option Details	Settlement Block	Asian Feature Block	Barrier Feature Block
Digital Option Block	Flexi Forward Block	Valuations	Attachment
Buyer: Seller: Effective Date - Leg 1: Termination Date - Leg 1: Notional - Leg 1: Effective Date - Leg 2: Termination Date - Leg 2: Notional - Leg 2: Commencement Date: Expiration Date: Value Date: Option Entitlement: Number of Options: Option Type: Option Style: Strike Price Currency: Strike Price: Strike Price Unit: Underlying Asset: Full Termination Indicator: Final Maturity Date:		TEST100 TEST100 TEST200 TEST200 2016-06-09 2016-06-10 CAD 10.0000000000 2016-04-11 2016-06-10 AUD 10.0000000000 2016-06-09 2016-06-09 2017-01-01 10.0000000000 20.0000000000 Put American CAD 30.0000000000 Amount FLOATINGRATEINDEX (USD-LIBOR-TELERATE)FLOATINGRATE 2017-01-01	

Field	Description
Buyer	- Participant Identifier of the buyer - For the format of Participant Identifier, please refer to Appendix C.1
Seller	- Participant Identifier of the seller - For the format of Participant Identifier, please refer to Appendix C.1
Effective Date - Leg 1	Effective date of leg 1
Termination Date - Leg 1	Termination date of leg 1
Notional - Leg 1	Notional amount with currency code of leg 1
Effective Date - Leg 2	Effective date of leg 2
Termination Date - Leg 2	Termination date of leg 2
Notional - Leg 2	Notional amount with currency code of leg 2
Commencement Date	Commencement date of the trade
Expiration Date	Expiration date of the trade
Value Date	Value date of the trade
Option Entitlement	Option entitlement of the trade
Number of Options	Number of options of the trade
Option Type	Option type of the trade
Option Style	Option style of the trade
Strike Price Currency	Currency of the strike price of the trade
Strike Price	Strike price of the trade
Strike Price Unit	The units in which an amount (not monetary) is denominated
Underlying Asset	Details of the trade contract
Full Termination Indicator	Full termination indicator of the trade
Final Maturity Date	Final maturity date of the trade

d) FX Forward Details tab

Trade Details - Foreign Exchange			
Trade Summary	General Trade Details	FX Other Trade Details	FX Forward Details
FX Option Details	Settlement Block	Asian Feature Block	Barrier Feature Block
Digital Option Block	Flexi Forward Block	Valuations	Attachment
Exchanged Currency			
	USD		CAD
Payer:	TEST100		TEST200
	TEST100		TEST200
Payment Amount:	USD 12.0000000000		CAD 20.0000000000
Exchange Rate			
Exchange Rate - Quote Basis:	CAD/USD 30.0000000000		
Exchange Rate - Forward Points:	40.0000000000		

The following table applies to Exchanged Currency column.

Field	Description
Exchanged Currency	
Exchanged Currency 1	
Payer	▪ Participant Identifier of the payer
Payment Amount	▪ Payment amount with currency
Exchanged Currency 2	
Payer	▪ Participant Identifier of the payer
Payment Amount	▪ Payment amount with currency

The following table applies to Exchange Rate column.

Field	Description
Exchange Rate	
Exchange Rate - Quote Basis	▪ Exchange rate with quote basis
Exchange Rate - Forward Points	▪ Forward points of the trade

e) FX Option Details tab

Trade Details - Foreign Exchange			
Trade Summary	General Trade Details	FX Other Trade Details	FX Forward Details
FX Option Details	Settlement Block	Asian Feature Block	Barrier Feature Block
Digital Option Block	Flexi Forward Block	Valuations	Attachment
Put Notional Amount:		CNY 10.0000000000	
Call Notional Amount:		USD 20.0000000000	
Strike Price			
Strike Price - Quote Basis:		USD/CNY 30.0000000000	
Premium			
Premium Amount:		CNY 30.0000000000	
Premium Payer:		TEST200 TEST200	
Option Effective Date - Unadjusted Date:		2016-06-10	
Multiple Exercise			
Multiple Exercise Minimum Amount:		CAD 10.0000000000	
Multiple Exercise Maximum Amount:		USD 20.0000000000	

History

Field	Description
Put Notional Amount	Put notional amount of the trade
Call Notional Amount	Call notional amount of the trade
Strike Price	
Strike Price - Quote Basis	Strike price with quote basis
Premium	
Premium Amount	Details of the trade contract
Premium Payer	Participant Identifier of the premium payer
Option Effective Date - Unadjusted Date	Details of the trade contract
Multiple Exercise	
Multiple Exercise Minimum Amount	Details of the trade contract
Multiple Exercise Maximum Amount	Details of the trade contract

f) Settlement Block tab

Trade Details - Foreign Exchange			
Trade Summary	General Trade Details	FX Other Trade Details	FX Forward Details
FX Option Details	Settlement Block	Asian Feature Block	Barrier Feature Block
Digital Option Block	Flexi Forward Block	Valuations	Attachment
Settlement Details			
Settlement Currency:		CAD	
Fixing Date:		2016-06-09	

History

Field	Description
Settlement Details	
Settlement Currency	Settlement Currency of the trade
Fixing Date	Fixing date of the trade

g) Asian Feature Block tab

Trade Details - Foreign Exchange			
Trade Summary	General Trade Details	FX Other Trade Details	FX Forward Details
FX Option Details	Settlement Block	Asian Feature Block	Barrier Feature Block
Digital Option Block	Flexi Forward Block	Valuations	Attachment

Asian Feature Details

(Asian) Rate Source:	AssocBanksSingapore
Observation Period Start Date:	2016-06-09
Observation Period End Date:	2016-06-09
Observation Frequency:	1M
Observation Rate Quote Basis:	USD/CNY

History

Field	Description
Asian Feature Details	
(Asian) Rate Source	▪ Details of the trade contract
Observation Period Start Date	▪ Details of the trade contract
Observation Period End Date	▪ Details of the trade contract
Observation Frequency	▪ Details of the trade contract
Observation Rate Quote Basis	▪ Details of the trade contract

h) Barrier Feature Block tab

Trade Details - Foreign Exchange			
Trade Summary	General Trade Details	FX Other Trade Details	FX Forward Details
FX Option Details	Settlement Block	Asian Feature Block	Barrier Feature Block
Digital Option Block	Flexi Forward Block	Valuations	Attachment

Barrier Feature Details

Barrier Type:	Knockin
Barrier Direction:	Down
Trigger Rate:	10.0000000000
Trigger Rate Source:	BankOfCanada
Trigger Rate Quote Basis:	USD/CAD
Observation Period Start Date:	2016-06-09
Observation Period End Date:	2016-06-09
Observation Date Point:	2016-06-09

History

Field	Description
Barrier Feature Details	
Barrier Type	▪ Details of the trade contract
Barrier Direction	▪ Details of the trade contract
Trigger Rate	▪ Details of the trade contract
Trigger Rate Source	▪ Details of the trade contract
Trigger Rate Quote Basis	▪ Details of the trade contract
Observation Period Start Date	▪ Details of the trade contract
Observation Period End Date	▪ Details of the trade contract
Observation Date Point	▪ Display each entry on separate line

i) Digital Option Block tab

Trade Details - Foreign Exchange			
Trade Summary	General Trade Details	FX Other Trade Details	FX Forward Details
FX Option Details	Settlement Block	Asian Feature Block	Barrier Feature Block
Digital Option Block	Flexi Forward Block	Valuations	Attachment
Digital Option Details Touch Condition: Touch Direction: Trigger Condition: Trigger Rate: Trigger Rate Source: Trigger Rate Quote Basis: Digital Option Payout: Digital Option Payout - Style: Touch AtOrAbove AtOrAbove 10.0000000000 BankOfEngland USD/CAD USD 10.0000000000 Deferred			
			History

Field	Description
Digital Option Details	
Touch Condition	▪ Details of the trade contract
Touch Direction	▪ Details of the trade contract
Trigger Condition	▪ Details of the trade contract
Trigger Rate	▪ Details of the trade contract
Trigger Rate Source	▪ Details of the trade contract
Trigger Rate Quote Basis	▪ Details of the trade contract
Digital Option Payout	▪ Amount value with currency
Digital Option Payout - Style	▪ Details of the trade contract

j) Flexi Forward Block tab

Field	Description
Flexi Forward Details	
Execution Period Start Date	Details of the trade contract
Execution Period Expiry Date	Details of the trade contract

(ii) Processing Steps

User can perform the following actions:

➤ Hyperlink (i.e. to view linked trade details)

- This action is unavailable (i) if the function is initiated from the “View Trade Details” or “View Trade History” function; or (ii) the trade is not linked to another trade.

1. Click the hyperlink in “Linked Trade Reference” field on “Trade Summary” tab.
2. “View Trade Details” function is initiated.

➤ History (i.e. to view the trade history)

- This action is available only if the function is initiated from the “Trade Enquiry” function.

1. Click <History> button.
2. “View Trade History” function is initiated.

15.1.3.5 Trade Details – Equity (Exclude Equity Other)

(i) Screen and Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable.
For those optional fields without values, blank will be displayed.

a) Trade Summary tab

Trade Details - Equity	
Trade Summary	General Trade Details
Equity Swap Specific Details	Interest Leg
Valuations	Equity Leg
Asset Class: Base Product: Sub Product: Transaction Type: OTC Derivatives Product Taxonomy: Trade Type:	Equity Swap Price Return Basic Performance Single Name - Reporting
Trade Identifiers Trade Reference: User Reference: Agent Reference: CP Reference: Unique Transaction Identifier (UTI) Issuer ID: UTI Value: Unique Transaction Identifier - Unique Trade ID (UTI-TID):	
Participant: Participant's LEI: Participant Reporting For Role: Participant Reporting For: Participant Reporting For (Original Input Code): Participant Reporting For's LEI: Participant Reporting For Place of Incorporation: Counterparty: Counterparty (Original Input Code): Counterparty Participant's LEI: Counterparty Place of Incorporation: Counterparty Role: Reporting Party: Agent: Trade Status: Last Event Date: Last Event Effective Date: Trade Date: Trade Execution Time: Creation Timestamp: Reporting Interface: Link Status: Linked Trade Reference: Last Reconciliation Status: Last Reconciliation Status Update Time: Late Matching: Suppress Uncertain Indicator:	
Trade Information Equity Leg Effective Date - Unadjusted Date: Interest Leg Effective Date - Unadjusted Date: Equity Leg Termination Date - Unadjusted Date: Interest Leg Termination Date - Unadjusted Date: Deal Notional Amount: Underlying Asset - Asset Type: Underlying Asset - ID Type: Underlying Asset - Instrument ID: Underlying Asset - Name: Backloading: Backloading Date:	

Field	Description
Asset Class	▪ Asset class of the trade ▪ Possible value(s): • Asset Classes specified in Section 2.3
Base Product	▪ Base product of the trade ▪ Possible value(s): • Base Products specified in Section 2.3
Sub Product	▪ Sub product of the trade ▪ Possible value(s): • Sub Products specified in Section 2.3 ▪ Applicable only to the following base product(s): • Equity:Option • Equity:Swap
Transaction Type	▪ Transaction type of the trade ▪ Possible value(s): • Transaction Types specified in Section 2.3 ▪ Applicable only to the following sub product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance
OTC Derivatives Product Taxonomy	▪ OTC Product Taxonomy for Equity ▪ Not applicable
Trade Type	▪ Trade type of the trade ▪ Possible value(s): • Reporting
Trade Identifiers	
Trade Reference	▪ TR Reference of the trade
User Reference	▪ User Trade References of the reporting party
Agent Reference	▪ Agent Trade References of the reporting party
CP Reference	▪ CP trade reference of the reporting party
Unique Transaction Identifier (UTI)	
Issuer ID	▪ This field corresponds to Prefix of UTI of UTI input
UTI Value	▪ This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	▪ This field corresponds to UTI-TID input
Participant	▪ Participant Identifier of the reporting party of the trade ▪ For the format of Participant Identifier, please refer to Appendix C.1
Participant's LEI	▪ LEI of the reporting party ▪ For LEI of the trade party, it has to be enquired through the "View Participant List" function. Please refer to Section 5.3 in Administrative Functions for details.

Field	Description
Participant Reporting For Role	▪ Role of the TR Participant in the trade ▪ Possible value(s): • Variance Payer • Variance Receiver • Equity Leg Payer • Equity Leg Receiver • Option Buyer • Option Seller
Participant Reporting For	▪ Participant Identifier of the trade party the reporting party is reporting for ▪ For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For (Original Input Code)	▪ Participant Identifier of the original input code of the trade party the reporting party is reporting for ▪ For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For's LEI	▪ Display LEI of participant reporting for maintained in TR system ▪ Applicable only when participant reporting for is TR entity
Participant Reporting For Place of Incorporation	▪ Details of the trade contract
Counterparty	▪ Participant Identifier of the counterparty of the trade ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty (Original Input Code)	▪ Participant Identifier of the original input code of the counterparty of the trade ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Participant's LEI	▪ LEI of the Counterparty of the trade ▪ Applicable only when the counterparty is a TR entity
Counterparty Place of Incorporation	▪ Details of the trade contract
Counterparty Role	▪ Role of the Counterparty in the trade ▪ Possible value(s): • Variance Payer • Variance Receiver • Equity Leg Payer • Equity Leg Receiver • Option Buyer • Option Seller
Reporting Party	▪ Participant ID of the reporting party of the trade ▪ This field refers the same party in the "Participant" field

Field	Description
Agent	▪ Participant ID of the Agent ▪ The value of this field is only visible to the reporting party and its agent of the trade. When the trade is viewed by the counterparty side, “[masked]” is displayed.
Trade Status	▪ Status of the trade ▪ Possible value(s): • Trade Status specified in Appendix A.3.1
Last Event Date	▪ The last event date of the trade
Last Event Effective Date	▪ The last event effective date of the trade ▪ “-” is displayed if not applicable or empty
Trade Date	▪ Date of the trade
Trade Execution Time	▪ Execution date and time of the trade
Creation Timestamp	▪ Timestamp generated by the HKTR upon trade creation
Reporting Interface	▪ Reporting interface of the trade ▪ Possible value(s): • Reporting Interface specified in Appendix A.6 ▪ The value of this field is only visible to the reporting party and its agent of the trade. When the trade is viewed by the counterparty side, “[masked]” is displayed.
Link Status	▪ Link status of the trade ▪ Possible value(s): • Link Status specified in Appendix A.3.4 ▪ Applicable only to the current trade image
Linked Trade Reference	▪ Counterparty's linked Trade Reference (hyperlink) ▪ Counterparty's current trade image can be accessed through clicking the hyperlink
Last Reconciliation Status	▪ Last reconciliation status of the trade ▪ Possible value(s): • All (default) • Last Reconciliation specified in Appendix A.3.5
Last Reconciliation Status Update Time	▪ Last reconciliation status update time of the trade
Late Matching	▪ Indicator to show whether the trade is late matched ▪ Possible value(s): • Yes • No ▪ Applicable only to the current trade image

Field	Description
Suppress Uncertain Indicator	▪ Indicator to show whether the trade is suppressed by a participant ▪ Indicator value will only be shown on the counterparty's current trade image when the participant is an Overseas AI ▪ Possible value(s): • Yes • No ▪ “-” is displayed when the trade is viewed from the trade party side
Trade Information	
Equity Leg Effective Date - Unadjusted Date	▪ Unadjusted effective date of the equity leg ▪ Available only for Equity:Swap:PriceReturnBasicPerformance
Interest Leg Effective Date - Unadjusted Date	▪ Unadjusted effective date of the interest leg ▪ Available only for Equity:Swap:PriceReturnBasicPerformance
Effective Date - Unadjusted Date	▪ Unadjusted effective date of the variance leg ▪ Available only for Equity:Swap:ParameterReturnVariance
Dividend Leg Effective Date - Unadjusted Date	▪ Unadjusted Effective Date of the Dividend Leg ▪ Available only for below sub product(s): • Equity:Swap:ParameterReturnDividend
Fixed Leg Effective Date - Unadjusted Date	▪ Unadjusted Effective Date of the Fixed Leg ▪ Available only for below sub product(s): • Equity:Swap:ParameterReturnDividend
Equity Leg Termination Date - Unadjusted Date	▪ Unadjusted termination date of the equity leg ▪ Available only for Equity:Swap:PriceReturnBasicPerformance
Interest Leg Termination Date - Unadjusted Date	▪ Unadjusted termination date of the interest leg ▪ Available only for Equity:Swap:PriceReturnBasicPerformance
Valuation Date - Unadjusted Date	▪ Unadjusted valuation date of the variance leg ▪ Available only for Equity:Swap:ParameterReturnVariance
Expiration Date - Unadjusted Date	▪ Unadjusted expiration date of the trade ▪ Available only for Equity:Option:PriceReturnBasicPerformance
Notional Amount	▪ Notional amount with currency code ▪ Available only for the following sub product(s): • Equity:Option:ParameterReturnVariance
Deal Notional Amount	▪ Notional amount with currency code ▪ Available only for the following sub product(s): • Equity:Swap:PriceReturnBasicPerformance
Variance Amount	▪ Variance amount with currency code ▪ Available only for the following sub product(s): ▪ Equity:Swap:ParameterReturnVariance
Underlying Asset - Asset Type	▪ Asset type of the underlying asset
Underlying Asset - ID Type	▪ ID type of the underlying asset

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Field	Description
Underlying Asset - Instrument ID	Instrument ID of the underlying asset
Underlying Asset - Name	Long name of the underlying asset
Backloading	- Indicator to show if the trade is a Backloading trade - Possible value(s): - Yes - No
Backloading Date	- Backloading date of the trade “-” is displayed if inapplicable

b) General Trade Details tab

Trade Details - Equity			
Trade Summary	General Trade Details	Single Underlyer	Settlement
Equity Swap Specific Details	Interest Leg	Equity Leg	FX Feature
Valuations			
Asset Class: Equity Base Product: Swap Sub Product: Price Return Basic Performance Transaction Type: Single Name OTC Derivatives Product Taxonomy: -			
Trade Identifiers Trade Reference: T20160412007156 User Reference: UTR-00-EQSWP-UM-TEST100 Agent Reference: - CP Reference: - Unique Transaction Identifier (UTI) Issuer ID: UTI Value: Unique Transaction Identifier - Unique Trade ID (UTI-TID):			
Equity Leg Payer: TEST100 Buyer: TEST100 Equity Leg Receiver: TEST200 Seller: TEST200 Unique Transaction Identifier (UTI) Indicator: No			
Prior - Unique Transaction Identifier (UTI) Issuer ID: UTI Value: Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID): No Clearing: No CCP: Confirmation Date Time: Confirmation Platform: OTHERS - Refer to AIDG enumeration Counterparty before CCP Novation: Execution Agent: Counterparty Execution Agent: Clearing Broker: Counterparty Clearing Broker: Settlement Agent of the Trade Party: Settlement Agent of the Counter Trade Party: Reference Branch of Trade Party: Reference Branch of Counter Trade Party: Desk ID: Trader ID: Trade Execution Time: Trade Party 1: TEST100 Trade Party 1 Place of Incorporation: AFG Trade Party 2: TEST200 Trade Party 2 Place of Incorporation: ALA Bilateral Comments:			
Special Terms Indicator: Special Terms Brief Description:			
Counterparty Origin: Parent Originator: Parent Counterparty: Corporate Industrial Sector: Corporate Counterparty Industrial Sector: Corporate Clearing Exemption: Cleared: Submission Timestamp for Clearing: Clearing Timestamp: Collateralized: Verification Type: Trade Date: 2016-04-12			

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Unique Product Identifier (UPI)
Product ID Type:
Product ID Value:
Broker
Party 1:
Party 2:
Calculation Agent
Party 1:
Party 2:
Party Type:
Business Center:
Hedging Party
Party 1:
Party 2:
Independent Amount
Payer:
Amount:
Percentage:
Linked Independent Amount
Payer:
Amount:
Percentage:
Maintenance Margin:
Variation Margin:
Price Notation
Price Type:
Price:
Master Agreement
Type:
Version:
Date:
Master Supplement Date:
Definitions Type:
Remarks 1:
Remarks 2:

[History](#)

Field	Description
Asset Class	- Asset class of the trade - Possible value(s): - Asset Classes specified in Section 2.3
Base Product	- Base product of the trade - Possible value(s): - Base Products specified in Section 2.3
Sub Product	- Sub product of the trade - Possible value(s): - Sub Products specified in Section 2.3 - Applicable only to the following base product(s): - Equity:Option - Equity:Swap
Transaction Type	- Transaction type of the trade - Possible value(s): - Transaction Types specified in Section 2.3 - Applicable only to the following sub product(s): - Equity:Option:PriceReturnBasicPerformance - Equity:Swap:PriceReturnBasicPerformance - Equity:Swap:ParameterReturnVariance
OTC Derivatives Product Taxonomy	- OTC Product Taxonomy for Equity - Not applicable
Trade Identifiers	
Trade Reference	TR Reference of the trade
User Reference	User Trade Reference of the reporting party
Agent Reference	Agent Trade Reference of the reporting party

Field	Description
CP Reference	CP trade reference of the reporting party
Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to UTI-TID input
Variance Payer	- Participant Identifier of the variance payer - For the format of Participant Identifier, please refer to Appendix C.1 - Available only for the following sub product(s): - Equity:Swap:ParameterReturnVariance
Equity Leg Payer	- Participant Identifier of the equity leg payer - For the format of Participant Identifier, please refer to Appendix C.1 - Available only for the following sub product(s): - Equity:Swap:PriceReturnBasicPerformance
Dividend Amount Payer	- Display participant identifier - For the format of Participant Identifier, please refer to Appendix C.1 - Available only for the following sub product(s): - Equity:Swap:ParameterReturnDividend
Buyer	- Participant Identifier of the buyer - For the format of Participant Identifier, please refer to Appendix C.1 - Available only for the following sub product(s): - Equity:Option:PriceReturnBasicPerformance - Equity:Swap:PriceReturnBasicPerformance
Variance Receiver	- Participant Identifier of the variance receiver - For the format of Participant Identifier, please refer to Appendix C.1 - Available only for the following sub product(s): - Equity:Swap:ParameterReturnVariance
Equity Leg Receiver	- Participant Identifier of the equity leg receiver - For the format of Participant Identifier, please refer to Appendix C.1 - Available only for the following sub product(s): - Equity:Swap:PriceReturnBasicPerformance
Fixed Amount Payer	- Display participant identifier - For the format of Participant Identifier, please refer to Appendix C.1 - Available only for the following sub product(s): - Equity:Swap:ParameterReturnDividend
Seller	- Participant Identifier of the seller - For the format of Participant Identifier, please refer to Appendix C.1 - Available only for the following sub product(s): - Equity:Option:PriceReturnBasicPerformance - Equity:Swap:PriceReturnBasicPerformance

Field	Description
Unique Transaction Identifier (UTI) Indicator	▪ Indicator to show whether the trade has UTI ▪ Possible value(s): • Yes • No
Prior-Unique Transaction Identifier (UTI)	
Issuer ID	▪ This field corresponds to Prefix of UTI of UTI input
UTI Value	▪ This field corresponds to Value of UTI of UTI input
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)	▪ This field corresponds to prior UTI-TID input
Clearing	▪ Indicator to show if the trade is anticipated to be cleared ▪ Possible value(s): • Yes • No
CCP	▪ ID and short description of the CCP ▪ For possible values, please refer to Appendix A.5
Confirmation Date Time	▪ Date and time of the trade confirmation
Confirmation Platform	▪ ID and short description of the CP ▪ For possible values, please refer to Appendix A.7
Counterparty before CCP Novation	▪ Participant Identifier of the counterparty before CCP novation ▪ For the format of Participant Identifier, please refer to Appendix C.1
Execution Agent	▪ Participant Identifier of the execution agent ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Execution Agent	▪ Participant Identifier of the counterparty execution agent ▪ For the format of Participant Identifier, please refer to Appendix C.1
Clearing Broker	▪ Participant Identifier of the clearing broker ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Clearing Broker	▪ Participant Identifier of the counterparty clearing broker ▪ For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Trade Party	▪ Participant Identifier of the settlement agent of the trade party ▪ For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Counter Trade Party	▪ Participant Identifier of the settlement agent of the counter trade party ▪ For the format of Participant Identifier, please refer to Appendix C.1
Reference Branch of Trade Party	▪ Participant Identifier of the reference branch of trade party ▪ For the format of Participant Identifier, please refer to Appendix C.1
Reference Branch of Counter Trade Party	▪ Participant Identifier of the reference branch of counter trade party ▪ For the format of Participant Identifier, please refer to Appendix C.1
Desk ID	▪ Desk ID of the trade

Field	Description
Trader ID	Trader ID of the trade
Trade Execution Time	- Execution date and time of the trade - Unavailable when this tab is shown in Trade Event Details of Amendment
Trade Party 1	- Participant Identifier of trade party 1 - For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 1 Place of Incorporation	Details of the trade contract
Trade Party 2	- Participant Identifier of trade party 2 - For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 2 Place of Incorporation	Details of the trade contract
Bilateral Comments	- Bilateral comments of the trade - Unavailable when this tab is shown in Trade Event Details of Amendment
Special Terms	
Indicator	- Indicator to show the presence of special terms - Possible value(s): - Yes - No
Special Terms Brief Description	Brief description of the special terms of the trade
Counterparty Origin	Origin of the Counterparty
Parent Originator	Parent originator of the trade
Parent Counterparty	Parent counterparty of the trade
Industrial Sector	Industrial sector of the trade participant
Counterparty Industrial Sector	Industrial sector of the trade counterparty
Clearing Exemption	- Indicator to show whether the trade is exempted from clearing - Possible value(s): - Yes - No
Cleared	- Indicator to show whether the trade is cleared - Possible value(s): - Yes - No
Submission Timestamp for Clearing	Submission timestamp for clearing of the trade
Clearing Timestamp	Clearing timestamp of the trade
Collateralized	Collateralization of the trade
Verification Type	Verification type of the trade

Field	Description
Trade Date	▪ Date of the trade
Unique Product Identifier (UPI)	
Product ID Type	▪ Product ID type of the UPI
Product ID Value	▪ Product ID value of the UPI
Broker	
Party 1	▪ Broker party 1 of the trade
Party 2	▪ Broker party 2 of the trade
Calculation Agent	
Party 1	▪ Calculation agent trade party 1 of the trade
Party 2	▪ Calculation agent trade party 2 of the trade
Party Type	▪ Type of the calculation agent parties
Business Center	▪ Business center of the calculation agent parties
Hedging Party	
Party 1	▪ Hedging party 1 of the trade
Party 2	▪ Hedging party 2 of the trade
Independent Amount	
Payer	▪ Payer of the independent amount
Amount	▪ The independent amount and currency
Percentage	▪ The percentage of the notional amount
Linked Independent Amount	
Payer	▪ Payer of the linked independent amount
Amount	▪ The linked independent amount and currency
Percentage	▪ The percentage of the notional amount
Maintenance Margin	▪ Maintenance margin amount and currency
Variation Margin	▪ Variation margin amount and currency
Price Notation	
Price Type	▪ Type of price notation
Price	▪ Price amount
Master Agreement	
Type	▪ Type of the master agreement
Version	▪ Version of the master agreement
Date	▪ Date of the master agreement
Master Supplement Date	▪ The master supplement date
Definitions Type	▪ The definitions type
Remarks 1	▪ The Remarks 1 on the latest trade image
Remarks 2	▪ The Remarks 2 on the latest trade image

c) Single Underlyer tab

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Trade Details - Equity			
Trade Summary	General Trade Details	Single Underlyer	Settlement
Equity Swap Specific Details	Interest Leg	Equity Leg	FX Feature
Valuations			
Underlying Asset - Asset Type:		Share	
Underlying Asset - ID Type:		ISIN	
Underlying Asset - Instrument ID:		0005.HK	
Underlying Asset - Name:			
Underlying Asset - Exchange ID:			
Underlying Asset - Related Exchange ID:			
Underlying Asset - Open Unit:			
Underlying Asset - Place of Issuance Incorporation:		ATA	
History			

Field	Description
Underlying Asset - Asset Type	Asset type of the underlying asset
Underlying Asset - ID Type	ID type of the underlying asset
Underlying Asset - Instrument ID	Instrument ID of the underlying asset
Underlying Asset - Name	Asset name of the underlying asset
Underlying Asset - Exchange ID	Exchange ID of the underlying asset
Underlying Asset - Related Exchange ID	Related exchange ID of the underlying asset
Underlying Asset - Open Unit	Open unit of the underlying asset
Underlying Asset - Place of Issuance Incorporation	- Place of issuing the underlying asset - Possible value(s): - Country (Alpha-3) List specified in Appendix B.2

d) Settlement tab

Trade Details - Equity			
Trade Summary	General Trade Details	Single Underlyer	Settlement
Equity Swap Specific Details	Interest Leg	Equity Leg	FX Feature
Valuations			
Settlement Method:			
Settlement Currency:			
History			

Field	Description
Settlement Method	▪ Settlement method of the trade
Settlement Currency	▪ Settlement currency of the trade

e) Option Specific Details tab

This tab is available only for Equity:Option:PriceReturnBasicPerformance.

Trade Details - Equity			
Trade Summary	General Trade Details	Single Underlyer	Settlement
Option Specific Details	Option Exercise	Option Premium	FX Feature
Valuations			
Option Type:		Call	
Notional Amount:			
Strike Price Currency:		USD	
Strike Price:		1,000,000,000.0000000000	
Number of Options:		1,000,000,000.0000000000	
Option Entitlement:		1,111,111,112.0000000000	
Valuation Date - Unadjusted Date:			
History			

Field	Description
Option Type	▪ Type of the option transaction ▪ Possible value(s): • Call • Put
Notional Amount	▪ Notional amount with currency of the option transaction
Strike Price Currency	▪ Currency of the strike price of the option transaction
Strike Price	▪ Strike price of the option transaction
Number of Options	▪ The number of options comprised in the option transaction
Option Entitlement	▪ The number of shares per option comprised in the option transaction supplement
Valuation Date - Unadjusted Date	▪ Value date of the option transaction

f) Option Exercise tab

This tab is available only for Equity:Option:PriceReturnBasicPerformance.

Trade Details - Equity			
Trade Summary	General Trade Details	Single Underlier	Settlement
Option Specific Details	Option Exercise	Option Premium	FX Feature
Valuations			
Option Style:		American	
Commencement Date - Unadjusted Date:		2016-04-12	
Expiration Date - Unadjusted Date:		2017-04-12	
History			

Field	Description
Option Style	Style of the option transaction
Commencement Date - Unadjusted Date	- Commencement date of the option transaction - Applicable only when Option Style is “European”
Expiration Date - Unadjusted Date	Expiration of the option transaction

g) Option Premium tab

This tab is available only for Equity:Option:PriceReturnBasicPerformance.

Trade Details - Equity			
Trade Summary	General Trade Details	Single Underlier	Settlement
Option Specific Details	Option Exercise	Option Premium	FX Feature
Valuations			
Payer:			
Payment Amount:			
History			

Field	Description
Payer	ID and name of the payer
Payment Amount	Amount with currency of the payment

h) Equity Swap Specific Details tab

Trade Details - Equity			
Trade Summary	General Trade Details	Single Underlyer	Settlement
Equity Swap Specific Details	Interest Leg	Equity Leg	FX Feature
Valuations			
Optional Early Termination Indicator: Optional Early Termination - Date: - Optional Early Termination - Electing Party: - Fee In: Fee Out:			
History			

The fields below are applicable for Equity:Swap:PriceReturnBasicPerformance

Field	Description
Optional Early Termination Indicator	Optional early termination indicator of the trade
Optional Early Termination -Date	- Optional early termination date of the trade - Applicable only when Optional Early Termination Indicator is “Yes”
Optional Early Termination - Electing Party	- ID and name of the optional early termination electing party of the trade - Applicable only when Optional Early Termination Indicator is “Yes”
Fee In	Upfront payment paid by the buyer
Fee Out	End of swap payment paid by the buyer

i) Interest Leg tab

Trade Details - Equity			
Trade Summary	General Trade Details	Single Underlyer	Settlement
Equity Swap Specific Details	Interest Leg	Equity Leg	FX Feature
Valuations			
Interest Leg Payer: Interest Leg Receiver: Interest Leg Effective Date - Unadjusted Date: Interest Leg Termination Date - Unadjusted Date: Interest Leg Notional Amount: Floating Rate Option: Floating Rate Spread: Designated Maturity Period: Fixed Rate:			
History			

The fields below are applicable only for
Equity:Swap:PriceReturnBasicPerformance.

Field	Description
Interest Leg Payer	▪ Payer of the interest leg
Interest Leg Receiver	▪ Receiver of the interest leg
Interest Leg Effective Date - Unadjusted Date	▪ Effective date of the interest leg
Interest Leg Termination Date - Unadjusted Date	▪ Termination date of the interest leg
Interest Leg Notional Amount	▪ Notional amount with currency in respect of the equity swap transaction
Floating Rate Option	▪ Floating rate option in respect of the equity swap transaction ▪ Applicable only when there is no fixed rate
Floating Rate Spread	▪ The initial rate or amount, as the case may be ▪ Applicable only when there is no fixed rate
Designated Maturity Period	▪ A time period of the stream ▪ Applicable only when there is no fixed rate
Fixed Rate	▪ Fixed rate value in respect of the equity swap transaction ▪ Applicable only when there is no Floating Rate Option, Floating Rate Spread and Designated Maturity Period

j) Equity Leg tab

This tab is available only Equity:Swap:PriceReturnBasicPerformance.

Trade Details - Equity			
Trade Summary	General Trade Details	Single Underlyer	Settlement
Equity Swap Specific Details	Interest Leg	Equity Leg	FX Feature
Valuations			
Equity Leg Payer:		TEST100 TEST100	
Equity Leg Receiver:		TEST200 TEST200	
Equity Leg Effective Date - Unadjusted Date:		2016-04-11	
Equity Leg Termination Date - Unadjusted Date:		2017-04-11	
Initial Price:		AUD 10.0000000000	
Deal Notional Amount:		AUD 100.0000000000	
Final Valuation Date - Unadjusted Date:			
Valuation Date - Unadjusted Date:			
Type of Return:			

History

Field	Description
Equity Leg Payer	▪ Payer of the equity leg
Equity Leg Receiver	▪ Receiver of the equity leg
Equity Leg Effective Date - Unadjusted Date	▪ Effective date on the equity leg
Equity Leg Termination Date - Unadjusted Date	▪ Termination date on the equity leg
Initial Price	▪ Initial price with currency code
Deal Notional Amount	▪ Deal notional amount with currency
Final Valuation Date - Unadjusted Date	▪ Final valuation date on the equity leg
Valuation Date - Unadjusted Date	▪ Valuation date on the equity leg
Type of Return	▪ Type of return of the equity swap transaction

k) Variance Leg – General Information

This tab is available only for the following sub product(s) unless otherwise specified:

- Equity:Swap:ParameterReturnVariance

Trade Details - Equity

Trade Summary	General Trade Details	Single Underlyer	Settlement
Variance Leg - General Information	Variance Leg - Amount Information	FX Feature	Valuations
Variance Payer:		TEST100 TEST100	
Variance Receiver:		TEST200 TEST200	
Effective Date - Unadjusted Date:			
Termination Date - Unadjusted Date:			
Valuation Date - Unadjusted Date:		2017-04-12	

History

Field	Description
Variance Payer	▪ Payer on the variance leg
Variance Receiver	▪ Receiver on the variance leg
Effective Date - Unadjusted Date	▪ Effective date on the variance leg
Termination Date - Unadjusted Date	▪ Termination date on the variance leg
Valuation Date - Unadjusted Date	▪ Valuation date on the variance leg

1) Variance Leg – Amount Information

This tab is available only for the following sub product(s) unless otherwise specified:

- Equity:Swap:ParameterReturnVariance

Trade Details - Equity			
Trade Summary	General Trade Details	Single Underlyer	Settlement
Variance Leg - General Information	Variance Leg - Amount Information	FX Feature	Valuations
Observation Start Date - Unadjusted Date: 2016-04-12 Observation End Date - Unadjusted Date: Variance Amount: USD 10,000.0000000000 Vega Notional Amount: Volatility Strike Price: 1,000.0000000000 Variance Strike Price: - Variance Cap Indicator: Variance Cap: Variance Cap Factor: Type of Return: Initial Price: Final Price:			
History			

Field	Description
Observation Start Date - Unadjusted Date	Observation start date on the variance leg
Observation End Date - Unadjusted Date	Observation end date on the variance leg
Variance Amount	Variance amount with variance amount currency
Vega Notional Amount	Vega notional amount with vega notional currency
Volatility Strike Price	- Volatility strike price on the variance leg - Applicable only when there is no Variance Strike Price
Variance Strike Price	- Variance strike price on the variance leg - Applicable only when there is no Volatility Strike Price
Variance Cap Indicator	Variance cap indicator on the variance leg
Variance Cap	Unadjusted variance cap on the variance leg
Variance Cap Factor	Variance cap factor on the variance leg
Type of Return	Type of return on the variance leg
Initial Price	Initial price with currency code on the variance leg
Final Price	Final price with currency code on the variance leg

m) FX Feature

Trade Details - Equity			
Trade Summary	General Trade Details	Single Underlier	Settlement
Equity Swap Specific Details	Interest Leg	Equity Leg	FX Feature
Valuations			
Reference Currency:			
History			

Field	Description
Reference Currency	Reference currency of the trade

n) Dividend Leg

Trade Details - Equity			
Trade Summary	General Trade Details	Single Underlier	Settlement
Dividend Leg	Fixed Leg	Valuations	
Dividend Amount Payer: TEST200 TEST200 Dividend Amount Receiver: TEST100 TEST100 Dividend Leg Effective Date - Unadjusted Date: Dividend Leg Termination Date - Unadjusted Date: 2016-09-10 Notional Amount: ZWL 12,345.0000000000 Declared Cash Dividend Percentage: Declared Cash Equivalent Dividend Percentage: Period Start Date: 2016-09-19 2016-09-19 Period End Date: 2016-12-19 2016-12-19 Period Fixed Strike: 1,111,111.9999990000 1,111.9999990000 Dividend Payment Date: Valuation Date: Special Dividends: Material Non-Cash Dividend:			
History			

Field	Description
Dividend Amount Payer	- Display participant identifier - For the format of Participant Identifier, please refer to Appendix C.1
Dividend Amount Receiver	Details of the trade contract
Dividend Leg Effective Date - Unadjusted Date	Unadjusted Effective Date of the Dividend Leg
Dividend Leg Termination Date - Unadjusted Date	The termination date of this leg of the swap
Notional Amount	Display [Notional Amount - Amount] with [Notional Amount - Currency]
Declared Cash Dividend Percentage	Details of the trade contract
Declared Cash Equivalent Dividend Percentage	Details of the trade contract
Period Start Date	In the case multiple date are inputted, each amount should be displayed line-by-line

Field	Description
Period End Date	In the case multiple date are inputted, each amount should be displayed line-by-line
Period Fixed Strike	In the case multiple amounts are inputted, each amount should be displayed line-by-line
Dividend Payment Date	In the case multiple date are inputted, each date should be displayed line-by-line
Valuation Date	- Valuation date of the trade - In the case multiple date are inputted, each date should be displayed line-by-line
Special Dividends	- Possible value(s): - Yes - No
Material Non-Cash Dividend	- Possible value(s): - Yes - No

o) Fixed Leg

Trade Details - Equity			
Trade Summary	General Trade Details	Single Underlyer	Settlement
Dividend Leg	Fixed Leg	Valuations	
Fixed Amount Payer: TEST100 Fixed Amount Receiver: TEST100 Fixed Leg Effective Date - Unadjusted Date: TEST200 Fixed Leg Termination Date - Unadjusted Date: TEST200 Period Fixed Amount: 2017-09-08 Fixed Amount Payment Date Offset: Fixed Amount Payment Date:			
History			

Field	Description
Fixed Amount Payer	- Display participant identifier - For the format of Participant Identifier, please refer to Appendix C.1
Fixed Amount Receiver	Details of the trade contract
Fixed Leg Effective Date - Unadjusted Date	Unadjusted Effective Date of the Fixed Leg
Fixed Leg Termination Date - Unadjusted Date	The termination date of this leg of the swap
Period Fixed Amount	- Display [Period Fixed Amount] with [Period Fixed Amount Currency] - In the case multiple amounts are inputted, each date should be displayed line-by-line
Fixed Amount Payment Date Offset	- A time period, e.g. a day, week, month or year of the stream - In the case multiple amounts are inputted, each date should be displayed line-by-line
Fixed Amount Payment Date	In the case multiple date are inputted, each date should be displayed line-by-line

(ii) Processing Steps

User can perform the following actions:

➤ **Hyperlink (i.e. to view linked trade details)**

- *This action is unavailable (i) if the function is initiated from the “View Trade Details” or “View Trade History” function; or (ii) the trade is not linked to another trade.*

1. Click the hyperlink in “Linked Trade Reference” field on “Trade Summary” tab.
2. “View Trade Details” function is initiated.

➤ **History (i.e. to view the trade history)**

- *This action is available only if the function is initiated from the “Trade Enquiry” function.*

1. Click <History> button.
2. “View Trade History” function is initiated.

15.1.3.6 Trade Details – Equity (For Equity Other)

(i) Screen and Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable.
For those optional fields without values, blank will be displayed.

a) Trade Summary tab

Trade Details - Equity			
Trade Summary	General Trade Details	Underlyer	Settlement
Notional	Simple Payment	Variance Extension	Equity Extension
Valuations	Attachment		
Asset Class: Equity Base Product: Other Sub Product: - Transaction Type: - OTC Derivatives Product Taxonomy: - Trade Type: Reporting			
Trade Identifiers Trade Reference: T20160511008312 User Reference: UTR-03-002-EQEXT-01 Agent Reference: - CP Reference: - Unique Transaction Identifier (UTI) Issuer ID: - UTI Value: - Unique Transaction Identifier - Unique Trade ID (UTI-TID): -			
Participant: TEST100 Participant's LEI: TEST100LEI Participant Reporting For Role: - Participant Reporting For: TEST100 Participant Reporting For (Original Input Code): TEST100 Participant Reporting For's LEI: TEST100LEI Participant Reporting For Place of Incorporation: AFG Counterparty: TEST200 Counterparty (Original Input Code): TEST200 Counterparty Participant's LEI: TEST200LEI Counterparty Place of Incorporation: ALA Counterparty Role: - Reporting Party: TEST100 Agent: - Trade Status: Active Last Event Date: 2016-04-10 Last Event Effective Date: - Trade Date: 2016-04-10 Trade Execution Time: - Creation Timestamp: 2016-05-11 16:50:19 Reporting Interface: TR Link Status: Unlinked Linked Trade Reference: - Last Reconciliation Status: - Last Reconciliation Status Update Time: - Late Matching: No Suppress Uncertain Indicator: -			
Trade Information Effective Date - Leg 1: - Termination Date - Leg 1: - Effective Date - Leg 2: - Termination Date - Leg 2: - Expiration Date - Unadjusted Date: - Final Maturity Date: 2017-10-10 Notional - Leg 1: - Notional - Leg 2: - Variance Amount: - Underlying Asset - Leg 1 - Asset Type: - Underlying Asset - Leg 1 - ID Type: - Underlying Asset - Leg 1 - Instrument ID: - Underlying Asset - Leg 1 - Name: - Underlying Asset - Leg 2 - Asset Type: - Underlying Asset - Leg 2 - ID Type: - Underlying Asset - Leg 2 - Instrument ID: - Underlying Asset - Leg 2 - Name: -			
Backloading: No Backloading Date: -			

History

Field	Description
Asset Class	- Asset class of the trade - Possible value(s): - Asset Classes specified in Section 2.3
Base Product	- Base product of the trade - Possible value(s): - Base Products specified in Section 2.3
Sub Product	- Sub product of the trade - Possible value(s): “-” should be shown
Transaction Type	- Transaction type of the trade - Possible value(s): “-” should be shown
OTC Derivatives Product Taxonomy	OTC Product Taxonomy for Equity
Trade Type	- Trade type of the trade - Possible value(s): - Reporting
Trade Identifiers	
Trade Reference	TR Reference of the trade
User Reference	User Trade References of the reporting party
Agent Reference	Agent Trade References of the reporting party
CP Reference	CP trade reference of the reporting party
Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to UTI-TID input
Participant	- Participant Identifier of the reporting party of the trade - For the format of Participant Identifier, please refer to Appendix C.1
Participant's LEI	- LEI of the reporting party - For LEI of the trade party, it has to be enquired through the "View Participant List" function. Please refer to Section 5.3 in Administrative Functions for details.
Participant Reporting For Role	- Role of the TR Participant in the trade - Not applicable
Participant Reporting For	- Participant Identifier of the trade party the reporting party is reporting for - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For (Original Input Code)	- Participant Identifier of the original input code of the trade party the reporting party is reporting for - For the format of Participant Identifier, please refer to Appendix C.1

Field	Description
Participant Reporting For's LEI	- Display LEI of participant reporting for maintained in TR system - Applicable only when participant reporting for is TR entity
Participant Reporting For Place of Incorporation	Details of the trade contract
Counterparty	- Participant Identifier of the counterparty of the trade - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty (Original Input Code)	- Participant Identifier of the original input code of the counterparty of the trade - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Participant's LEI	- LEI of the Counterparty of the trade - Applicable only when the counterparty is a TR entity
Counterparty Place of Incorporation	Details of the trade contract
Counterparty Role	- Role of the Counterparty in the trade - Not applicable
Reporting Party	- Participant ID of the reporting party of the trade - This field refers the same party in the "Participant" field
Agent	- Participant ID of the Agent - The value of this field is only visible to the reporting party and its agent of the trade. When the trade is viewed by the counterparty side, "[masked]" is displayed.
Trade Status	- Status of the trade - Possible value(s): - Trade Status specified in Appendix A.3.1
Last Event Date	The last event date of the trade
Last Event Effective Date	- The last event effective date of the trade "-" is displayed if not applicable or empty
Trade Date	Date of the trade
Trade Execution Time	Execution date and time of the trade
Creation Timestamp	Timestamp generated by the HKTR upon trade creation
Reporting Interface	- Reporting interface of the trade - Possible value(s): - Reporting Interface specified in Appendix A.6 - The value of this field is only visible to the reporting party and its agent of the trade. When the trade is viewed by the counterparty side, "[masked]" is displayed.
Link Status	- Link status of the trade - Possible value(s): - Link Status specified in Appendix A.3.4 - Applicable only to the current trade image

Field	Description
Linked Trade Reference	- Counterparty's linked Trade Reference (hyperlink) - Counterparty's current trade image can be accessed through clicking the hyperlink
Last Reconciliation Status	- Last reconciliation status of the trade - Possible value(s): - All (default) - Last Reconciliation specified in Appendix A.3.5
Last Reconciliation Status Update Time	Last reconciliation status update time of the trade
Late Matching	- Indicator to show whether the trade is late matched - Possible value(s): - Yes - No - Applicable only to the current trade image
Suppress Uncertain Indicator	- Indicator to show whether the trade is suppressed by a participant - Indicator value will only be shown on the counterparty's current trade image when the participant is an Overseas AI - Possible value(s): - Yes - No “-” is displayed when the trade is viewed from the trade party side
Trade Information	
Effective Date - Leg 1	Effective date of leg 1
Termination Date - Leg 1	Termination date of leg 1
Effective Date - Leg 2	Effective date of leg 2
Termination Date - Leg 2	Termination date of leg 2
Expiration Date - Unadjusted Date	Expiration date of the trade
Final Maturity Date	Final maturity date of the trade
Notional - Leg 1	Notional amount with currency code of leg 1
Notional - Leg 2	Notional amount with currency code of leg 2
Variance Amount	Variance amount with currency code of the trade
Underlying Asset - Leg 1 - Asset Type	Asset type of the underlying asset
Underlying Asset - Leg 1 - ID Type	ID type of the underlying asset
Underlying Asset - Leg 1 - Instrument ID	Instrument ID of the underlying asset
Underlying Asset - Leg 1 - Name	Long name of the underlying asset

Field	Description
Underlying Asset - Leg 2 - Asset Type	▪ Asset type of the underlying asset
Underlying Asset - Leg 2 - ID Type	▪ ID type of the underlying asset
Underlying Asset - Leg 2 - Instrument ID	▪ Instrument ID of the underlying asset
Underlying Asset - Leg 2 - Name	▪ Long name of the underlying asset
Backloading	▪ Indicator to show if the trade is a Backloading trade ▪ Possible value(s): • Yes • No
Backloading Date	▪ Backloading date of the trade ▪ “-” is displayed if inapplicable

b) General Trade Details tab

Trade Details - Equity				
Trade Summary		General Trade Details	Underlier	Settlement
Notional		Simple Payment	Variance Extension	Equity Extension
Valuations		Attachment		
Asset Class:		Equity		
Base Product:		Other		
Sub Product:		-		
Transaction Type:		-		
OTC Derivatives Product Taxonomy:				
Trade Identifiers				
Trade Reference:		T20160511008312		
User Reference:		UTR-03-002-EQEXT-01		
Agent Reference:		-		
CP Reference:				
Unique Transaction Identifier (UTI)				
Issuer ID:				
UTI Value:				
Unique Transaction Identifier - Unique Trade ID (UTI-TID):				
Buyer:				
Seller:				
Unique Transaction Identifier (UTI) Indicator:		No		
Prior - Unique Transaction Identifier (UTI)				
Issuer ID:				
UTI Value:				
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID):				
Clearing:		No		
CCP:				
Confirmation Date Time:				
Confirmation Platform:		OTHERS - Refer to AIDG enumeration		
Counterparty before CCP Novation:				
Execution Agent:				
Counterparty Execution Agent:				
Clearing Broker:				
Counterparty Clearing Broker:				
Settlement Agent of the Trade Party:				
Settlement Agent of the Counter Trade Party:				
Reference Branch of Trade Party:				
Reference Branch of Counter Trade Party:				
Desk ID:				
Trader ID:				
Trade Execution Time:				
Trade Party 1:		TEST100		
Trade Party 1 Place of Incorporation:		AFG		
Trade Party 2:		TEST200		
Trade Party 2 Place of Incorporation:		ALA		
Bilateral Comments:				

Hong Kong Interbank Clearing Limited

Operating Procedures for Hong Kong Trade Repository -

User Manual for Participants (Trade Functions – Reporting Service)

Special Terms	
Indicator:	
Special Terms Brief Description:	
Counterparty Origin:	
Parent Originator:	
Parent Counterparty:	
Industrial Sector:	Corporate
Counterparty Industrial Sector:	Corporate
Clearing Exemption:	
Cleared:	
Submission Timestamp for Clearing:	
Clearing Timestamp:	
Collateralized:	
Verification Type:	
Trade Date:	2016-04-10
Unique Product Identifier (UPI)	
Product ID Type:	
Product ID Value:	
Broker	
Party 1:	
Party 2:	
Calculation Agent	
Party 1:	
Party 2:	
Party Type:	
Business Center:	
Hedging Party	
Party 1:	
Party 2:	
Independent Amount	
Payer:	
Amount:	
Percentage:	
Maintenance Margin:	
Variation Margin:	
Price Notation	
Price Type:	
Price:	
Master Agreement	
Type:	
Version:	
Date:	
Master Supplement Date:	
Definitions Type:	
Remarks 1:	
Remarks 2:	
Effective Date - Leg 1:	
Termination Date - Leg 1:	
Effective Date - Leg 2:	
Termination Date - Leg 2:	
Expiration Date - Unadjusted Date:	
Trade Details Remarks 1:	
Trade Details Remarks 2:	
Full Termination Indicator:	
Option Entitlement:	
Number of Options:	
Option Type:	
Commencement Date - Unadjusted Date:	
Option Style:	
Strike Price Currency:	
Strike Price:	
Final Maturity Date:	
Notional - Leg 1:	
Notional - Leg 2:	
2017-10-10	

History

Field	Description
Asset Class	- Asset class of the trade - Possible value(s): - Asset Classes specified in Section 2.3
Base Product	- Base product of the trade - Possible value(s): - Base Products specified in Section 2.3
Sub Product	- Sub product of the trade - Possible value(s): - Sub Products specified in Section 2.3
Transaction Type	- Transaction type of the trade - Possible value(s): - Transaction Types specified in Section 2.3

Field	Description
OTC Derivatives Product Taxonomy	OTC Product Taxonomy for Equity
Trade Identifiers	
Trade Reference	TR Reference of the trade
User Reference	User Trade Reference of the reporting party
Agent Reference	Agent Trade Reference of the reporting party
CP Reference	CP trade reference of the reporting party
Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to UTI-TID input
Buyer	- Participant Identifier of the variance payer - For the format of Participant Identifier, please refer to Appendix C.1
Seller	- Participant Identifier of the seller - For the format of Participant Identifier, please refer to Appendix C.1
Unique Transaction Identifier (UTI) Indicator	- Indicator to show whether the trade has UTI - Possible value(s): - Yes - No
Prior-Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to prior UTI-TID input
Clearing	- Indicator to show if the trade is anticipated to be cleared - Possible value(s): - Yes - No
CCP	- ID and short description of the CCP - For possible values, please refer to Appendix A.5
Confirmation Date Time	Date and time of the trade confirmation
Confirmation Platform	- ID and short description of the CP - For possible values, please refer to Appendix A.7

Field	Description
Counterparty before CCP Novation	- Participant Identifier of the counterparty before CCP novation - For the format of Participant Identifier, please refer to Appendix C.1
Execution Agent	- Participant Identifier of the execution agent - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Execution Agent	- Participant Identifier of the counterparty execution agent - For the format of Participant Identifier, please refer to Appendix C.1
Clearing Broker	- Participant Identifier of the clearing broker - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Clearing Broker	- Participant Identifier of the counterparty clearing broker - For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Trade Party	- Participant Identifier of the settlement agent of the trade party - For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Counter Trade Party	- Participant Identifier of the settlement agent of the counter trade party - For the format of Participant Identifier, please refer to Appendix C.1
Reference Branch of Trade Party	- Participant Identifier of the reference branch of trade party - For the format of Participant Identifier, please refer to Appendix C.1
Reference Branch of Counter Trade Party	- Participant Identifier of the reference branch of counter trade party - For the format of Participant Identifier, please refer to Appendix C.1
Desk ID	Desk ID of the trade
Trader ID	Trader ID of the trade
Trade Execution Time	- Execution date and time of the trade - Unavailable when this tab is shown in Trade Event Details of Amendment
Trade Party 1	- Participant Identifier of trade party 1 - For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 1 Place of Incorporation	Details of the trade contract
Trade Party 2	- Participant Identifier of trade party 2 - For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 2 Place of Incorporation	Details of the trade contract

Field	Description
Bilateral Comments	▪ Bilateral comments of the trade ▪ Unavailable when this tab is shown in Trade Event Details of Amendment
Special Terms	
Indicator	▪ Indicator to show the presence of special terms ▪ Possible value(s): • Yes • No
Special Terms Brief Description	▪ Brief description of the special terms of the trade
Counterparty Origin	▪ Origin of the Counterparty
Parent Originator	▪ Parent originator of the trade
Parent Counterparty	▪ Parent counterparty of the trade
Industrial Sector	▪ Industrial sector of the trade participant
Counterparty Industrial Sector	▪ Industrial sector of the trade counterparty
Clearing Exemption	▪ Indicator to show whether the trade is exempted from clearing ▪ Possible value(s): • Yes • No
Cleared	▪ Indicator to show whether the trade is cleared ▪ Possible value(s): • Yes • No
Submission Timestamp for Clearing	▪ Submission timestamp for clearing of the trade
Clearing Timestamp	▪ Clearing timestamp of the trade
Collateralized	▪ Collateralization of the trade
Verification Type	▪ Verification type of the trade
Trade Date	▪ Date of the trade
Unique Product Identifier (UPI)	
Product ID Type	▪ Product ID type of the UPI
Product ID Value	▪ Product ID value of the UPI
Broker	
Party 1	▪ Broker party 1 of the trade
Party 2	▪ Broker party 2 of the trade
Calculation Agent	
Party 1	▪ Calculation agent trade party 1 of the trade
Party 2	▪ Calculation agent trade party 2 of the trade
Party Type	▪ Type of the calculation agent parties
Business Center	▪ Business center of the calculation agent parties

Field	Description
Hedging Party	
Party 1	▪ Hedging party 1 of the trade
Party 2	▪ Hedging party 2 of the trade
Independent Amount	
Payer	▪ Payer of the independent amount
Amount	▪ The independent amount and currency
Percentage	▪ The percentage of the notional amount
Linked Independent Amount	
Payer	▪ Payer of the linked independent amount
Amount	▪ The linked independent amount and currency
Percentage	▪ The percentage of the notional amount
Maintenance Margin	▪ Maintenance margin amount and currency
Variation Margin	▪ Variation margin amount and currency
Price Notation	
Price Type	▪ Type of price notation
Price	▪ Price amount
Master Agreement	
Type	▪ Type of the master agreement
Version	▪ Version of the master agreement
Date	▪ Date of the master agreement
Master Supplement Date	▪ The master supplement date
Definitions Type	▪ The definitions type
Remarks 1	▪ The Remarks 1 on the latest trade image
Remarks 2	▪ The Remarks 2 on the latest trade image
Effective Date - Leg 1	▪ Effective date of leg 1
Termination Date - Leg 1	▪ Termination date of leg 1
Effective Date - Leg 2	▪ Effective date of leg 2
Termination Date - Leg 2	▪ Termination date of leg 2
Expiration Date - Unadjusted Date	▪ Expiration date of the trade
Trade Details Remarks 1	▪ Details of the trade contract
Trade Details Remarks 2	▪ Details of the trade contract
Full Termination Indicator	▪ Full termination indicator of the trade
Option Entitlement	▪ Option entitlement of the trade

Field	Description
Number of Options	▪ Number of options of the trade
Option Type	▪ Option type of the trade
Commencement Date - Unadjusted Date	▪ Commencement date of the trade
Option Style	▪ Option style of the trade
Strike Price Currency	▪ Currency of the strike price of the trade
Strike Price	▪ Strike price of the trade
Final Maturity Date	▪ Final maturity date of the trade
Notional - Leg 1	▪ Notional amount with currency code of leg 1
Notional - Leg 2	▪ Notional amount with currency code of leg 2

c) Underlyer tab

Trade Details - Equity

Trade Summary	General Trade Details	Underlyer	Settlement
Notional	Simple Payment	Variance Extension	Equity Extension
Valuations	Attachment		

Underlyer
Underlying Asset - Leg 1 - Asset Type:
Underlying Asset - Leg 1 - ID Type:
Underlying Asset - Leg 1 - Instrument ID:
Underlying Asset - Leg 1 - Name:
Underlying Asset - Leg 1 - Exchange ID:
Underlying Asset - Leg 1 - Related Exchange ID:
Underlying Asset - Leg 1 - Open Unit:
Underlying Asset - Leg 1 - Place of Issuance Incorporation:
Underlying Asset - Leg 2 - Asset Type:
Underlying Asset - Leg 2 - ID Type:
Underlying Asset - Leg 2 - Instrument ID:
Underlying Asset - Leg 2 - Name:
Underlying Asset - Leg 2 - Exchange ID:
Underlying Asset - Leg 2 - Related Exchange ID:
Underlying Asset - Leg 2 - Open Unit:
Underlying Asset - Leg 2 - Place of Issuance Incorporation:

History

Field	Description
Underlying Asset - Leg 1 - Asset Type	▪ Asset type of the underlying asset
Underlying Asset - Leg 1 - ID Type	▪ ID type of the underlying asset
Underlying Asset - Leg 1 - Instrument ID	▪ Instrument ID of the underlying asset
Underlying Asset - Leg 1 - Name	▪ Asset name of the underlying asset
Underlying Asset - Leg 1 - Exchange ID	▪ Exchange ID of the underlying asset
Underlying Asset - Leg 1 - Related Exchange ID	▪ Related exchange ID of the underlying asset
Underlying Asset - Leg 1 - Open Unit	▪ Open unit of the underlying asset
Underlying Asset - Leg 1 - Place of Issuance Incorporation	▪ Possible value(s): Country (Alpha-3) List specified in Appendix B.2

Field	Description
Underlying Asset - Leg 2 - Asset Type	▪ Asset type of the underlying asset
Underlying Asset - Leg 2 - ID Type	▪ ID type of the underlying asset
Underlying Asset - Leg 2 - Instrument ID	▪ Instrument ID of the underlying asset
Underlying Asset - Leg 2 - Name	▪ Asset name of the underlying asset
Underlying Asset - Leg 2 - Exchange ID	▪ Exchange ID of the underlying asset
Underlying Asset - Leg 2 - Related Exchange ID	▪ Related exchange ID of the underlying asset
Underlying Asset - Leg 2 - Open Unit	▪ Open unit of the underlying asset
Underlying Asset - Leg 2 - Place of Issuance Incorporation	▪ Possible value(s): • Country (Alpha-3) List specified in Appendix B.2

d) Settlement tab

Trade Details - Equity

Trade Summary	General Trade Details	Underlyer	Settlement
Notional	Simple Payment	Variance Extension	Equity Extension
Valuations	Attachment		

Settlement Method:
Settlement Currency:

History

Field	Description
Settlement Method	▪ Settlement method of the trade
Settlement Currency	▪ Settlement currency of the trade

e) Notional tab

This tab is available only for Equity:Other.

Trade Details - Equity			
Trade Summary	General Trade Details	Underlier	Settlement
Notional	Simple Payment	Variance Extension	Equity Extension
Valuations	Attachment		
Notional - Leg 1: Notional - Leg 2:			
History			

Field	Description
Notional - Leg 1	Notional amount with currency code of leg 1
Notional - Leg 2	Notional amount with currency code of leg 2

f) Simple Payment tab

This tab is available only for Equity:Other.

Trade Details - Equity			
Trade Summary	General Trade Details	Underlier	Settlement
Notional	Simple Payment	Variance Extension	Equity Extension
Valuations	Attachment		
Premium Payer: Payment Amount:			
History			

Field	Description
Premium Payer	- Participant Identifier of the premium payer - For the format of Participant Identifier, please refer to Appendix C.1
Payment Amount	Payment amount with currency code

g) Variance Extension tab

This tab is available only for Equity:Other.

Trade Details - Equity			
Trade Summary	General Trade Details	Underlyer	Settlement
Notional	Simple Payment	Variance Extension	Equity Extension
Valuations	Attachment		

Variance Payer:

Variance Receiver:

Valuation Date - Unadjusted Date:

Observation Start Date - Unadjusted Date:

Observation End Date - Unadjusted Date:

Variance Amount:

Vega Notional:

Volatility Strike Price:

Variance Strike Price:

Variance Cap:

Type of Return:

Initial Price:

Final Price:

Reference Currency:

History

Field	Description
Variance Payer	- Participant Identifier of the variance payer - For the format of Participant Identifier, please refer to Appendix C.1
Variance Receiver	- Participant Identifier of the variance receiver - For the format of Participant Identifier, please refer to Appendix C.1
Valuation Date - Unadjusted Date	Valuation date of the trade
Observation Start Date - Unadjusted Date	Observation start date of the trade
Observation End Date - Unadjusted Date	Observation end date of the trade
Variance Amount	Variance amount with currency code of the trade
Vega Notional	Vega notional amount with currency code of the trade
Volatility Strike Price	Volatility strike price with currency code of the trade
Variance Strike Price	Variance strike price with currency code of the trade
Variance Cap	Variance cap of the trade
Type of Return	Type of return of the trade
Initial Price	Initial price with currency code of the trade
Final Price	Final price with currency code of the trade
Reference Currency	Reference currency of the trade

h) Equity Extension tab

This tab is available only for Equity:Other.

Field	Description
Optional Early Termination Date	Optional early termination date of the trade
Optional Early Termination Electing Party	ID and name of the optional early termination electing party of the trade

(ii) Processing Steps

User can perform the following actions:

➤ **Hyperlink (i.e. to view linked trade details)**

- This action is unavailable (i) if the function is initiated from the “View Trade Details” or “View Trade History” function; or (ii) the trade is not linked to another trade.

1. Click the hyperlink in “Linked Trade Reference” field on “Trade Summary” tab.
2. “View Trade Details” function is initiated.

➤ **History (i.e. to view the trade history)**

- This action is available only if the function is initiated from the “Trade Enquiry” function.

1. Click <History> button.
2. “View Trade History” function is initiated.

15.1.3.7 Trade Details – Credit (Exclude Credit Other)

(i) Screen and Field Description

Unless otherwise specified, “-” will be displayed in the field if it is not applicable.
 For those optional fields without values provided by reporting/trade party, blank will be displayed.

a) Trade Summary tab

Trade Details - Credit			
Trade Summary	General Trade Details	General Terms	Fee Leg
Protection Terms	Settlement Terms	Valuations	
Asset Class: Credit Base Product: Single Name Sub Product: Corporate Transaction Type: Emerging European Corporate LPN OTC Derivatives Product Taxonomy: - Trade Type: Reporting			
Trade Identifiers Trade Reference: T20160511008301 User Reference: UTR-00-CDSNC-UM-TEST100 Agent Reference: - CP Reference: -			
Unique Transaction Identifier (UTI) Issuer ID: UTI Value: Unique Transaction Identifier - Unique Trade ID (UTI-TID):			
Participant: TEST100 Participant's LEI: TEST100LEI Participant Reporting For Role: Buyer Participant Reporting For: TEST100 Participant Reporting For (Original Input Code): TEST100 FULL NAME Participant Reporting For's LEI: TEST100LEI Participant Reporting For Place of Incorporation: ABW Counterparty: TEST200 Counterparty (Original Input Code): TEST200 FULL NAME Counterparty Participant's LEI: TEST200LEI Counterparty Place of Incorporation: ALB Counterparty Role: Seller Reporting Party: TEST100 Agent: - Trade Status: Active Last Event Date: 2016-04-10 Last Event Effective Date: - Trade Date: 2016-04-10 Trade Execution Time: 2014-05-10 00:00:00 Creation Timestamp: 2016-05-11 10:49:28 Reporting Interface: TR Link Status: Unlinked Linked Trade Reference: - Last Reconciliation Status: - Last Reconciliation Status Update Time: - Late Matching: No Suppress Uncertain Indicator: -			
Trade Information Effective Date - Unadjusted Date: 2016-04-12 Scheduled Termination Date - Unadjusted Date: 2017-01-18 Notional Amount: USD 12,345,678,901,234,567,890.0123456789			
Backloading: No Backloading Date: -			

History

Field	Description
Asset Class	- Asset class of the trade - Possible value(s): - Credit
Base Product	- Base product of the trade - Possible value(s): - Base Products specified in Section 2.3
Sub Product	- Sub product of the trade - Possible value(s): - Sub Products specified in Section 2.3
Transaction Type	- Transaction type of the trade - Possible value(s): - Transaction Types specified in Section 2.3
OTC Derivatives Product Taxonomy	OTC Product Taxonomy for Credit
Trade Type	Trade type of the trade
Trade Identifiers	
Trade Reference	TR Reference of the trade
User Reference	User Trade Reference of the reporting party
Agent Reference	- Agent Trade Reference of the reporting party - Applicable if Agent Reference is presence
CP Reference	CP trade reference of the reporting party
Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to UTI-TID input
Participant	- Participant Identifier of the reporting party of the trade - For the format of Participant Identifier, please refer to Appendix C.1
Participant's LEI	- LEI of the reporting party - For LEI of the trade party, it has to be enquired through the "View Participant List" function. Please refer to Section 5.3 in Administrative Functions for details.
Participant Reporting For Role	- Role of the TR Participant in the trade - Possible value(s): - Buyer - Seller - Display “-” if not applicable.
Participant Reporting For	- Participant Identifier of the trade party the reporting party is reporting for - For the format of Participant Identifier, please refer to Appendix C.1

Field	Description
Participant Reporting For (Original Input Code)	- Participant Identifier of the original input code of the trade party the reporting party is reporting for - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For's LEI	- Display LEI of participant reporting for maintained in TR system - Applicable only when participant reporting for is TR entity
Participant Reporting For Place of Incorporation	Details of the trade contract
Counterparty	- Participant Identifier of the counterparty of the trade - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty (Original Input Code)	- Participant Identifier of the original input code of the counterparty of the trade - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Participant's LEI	- LEI of the Counterparty of the trade - Applicable only when the counterparty is a TR entity
Counterparty Place of Incorporation	Details of the trade contract
Counterparty Role	- Role of the Counterparty in the trade - Possible value(s): - Buyer - Seller - Display “-” if not applicable.
Reporting Party	Participant ID of the reporting party of the trade
Agent	- Participant ID of the Agent - Display “-” if not applicable.
Trade Status	Status of the trade
Last Event Date	The last event date of the trade
Last Event Effective Date	- The last event effective date of the trade “-” is displayed if not applicable or empty
Trade Date	Date of the trade
Trade Execution Time	Execution date and time of the trade
Creation Timestamp	Timestamp generated by the HKTR upon trade creation
Reporting Interface	- Reporting interface of the trade - Possible value(s): - TR - DTCC
Link Status	- Link status of the trade - Applicable only to the current trade image - Display “-” if not applicable.

Field	Description
Linked Trade Reference	- Counterparty's linked Trade Reference (hyperlink) - Hyperlink to corresponding Trade Details if the source page is not View Trade Details and View Trade History. - Applicable only to the current trade image - Display “-” without hyperlink if there is not any linked trade or not applicable.
Last Reconciliation Status	- Last reconciliation status of the trade - Possible value(s): - Last Reconciliation specified in Appendix A.3.5 - Applicable only to the current trade image - Display “-” if not applicable.
Last Reconciliation Status Update Time	- Last reconciliation status update time of the trade - Applicable only to the current trade image - Display “-” if not applicable.
Late Matching	- Indicator to show whether the trade is late matched - Possible value(s): - Yes - No - Applicable only to the current trade image - Display “-” if not applicable.
Suppress Uncertain Indicator	- Indicator to show whether the trade is suppressed by a participant - Indicator value will only be shown on the counterparty's current trade image when the participant is an Overseas AI - Possible value(s): - Yes - No “-” is displayed when the trade is viewed from the trade party side
Trade Information	
Effective Date - Unadjusted Date	The unadjusted effective date of the trade
Scheduled Termination Date - Unadjusted Date	Details of the trade contract
Notional Amount	Notional amount with currency code
Attachment Point	- An attachment point of 5% would be represented as 0.05 - Lower bound percentage of the loss that the Tranche can endure, expressed as a decimal. - The difference between Attachment and Exhaustion points is call the width of the Tranche. - Available only for the following following product(s): - Credit:IndexTranche:CDX - Credit:IndexTranche:iTraxx

Field	Description
Exhaustion Point	- An exhaustion point of 5% would be represented as 0.05 - Upper bound percentage of the loss that the Tranche can endure, expressed as a decimal. - The difference between Attachment and Exhaustion points is call the width of the Tranche. - Available only for the following following product(s): - Credit:IndexTranche:CDX - Credit:IndexTranche:iTraxx
Backloading	- Indicator to show if the trade is a Backloading trade - Possible value(s): - Yes - No
Backloading Date	- Backloading date of the trade “-” is displayed if inapplicable

b) General Trade Details tab

Trade Details - Credit	
Trade Summary	General Trade Details
Protection Terms	Settlement Terms
Asset Class: Credit Base Product: Single Name Sub Product: Corporate Transaction Type: Emerging European Corporate LPN OTC Derivatives Product Taxonomy: -	General Terms Valuations
Trade Identifiers Trade Reference: T20160511008301 User Reference: UTR-00-CDSNC-UM-TEST100 Agent Reference: - CP Reference: - Unique Transaction Identifier (UTI) Issuer ID: UTI Value: Unique Transaction Identifier - Unique Trade ID (UTI-TID):	
Buyer: TEST100 Seller: TEST200 Unique Transaction Identifier (UTI) Indicator: No	
Prior - Unique Transaction Identifier (UTI) Issuer ID: UTI Value: Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID):	
Clearing: Yes CCP: CME - Chicago Mercantile Exchange Confirmation Date Time: Confirmation Platform: PAPER - Refer to AIDG enumeration Counterparty before CCP Novation: TEST200 Execution Agent: TEST200 Counterparty Execution Agent: TEST200 Clearing Broker: TEST200 Counterparty Clearing Broker: TEST200 Settlement Agent of the Trade Party: TEST200 Settlement Agent of the Counter Trade Party: TEST200 Reference Branch of Trade Party: HKP Reference Branch of Counter Trade Party: HKP Desk ID: PropDesk Trader ID: Trader Trade Execution Time: 2014-05-10 00:00:00 Trade Party 1: TEST100 Trade Party 1 Place of Incorporation: ABW Trade Party 2: TEST200 Trade Party 2 Place of Incorporation: ALB Bilateral Comments:	
Special Terms Indicator: Yes Special Terms Brief Description: SPT	

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Counterparty Origin:	Customer
Parent Originator:	TEST200 TEST200
Parent Counterparty:	TEST200 TEST200
Industrial Sector:	Individual
Counterparty Industrial Sector:	Individual
Clearing Exemption:	No
Cleared:	Yes
Submission Timestamp for Clearing:	2016-01-18 00:00:00
Clearing Timestamp:	2016-01-18 00:00:00
Collateralized:	Fully
Verification Type:	Electronic
Trade Date:	2016-04-10
Unique Product Identifier (UPI)	
Product ID Type:	UPI
Product ID Value:	UPI-06-BASE
Broker	
Party 1:	TEST200 TEST200
Party 2:	TEST200 TEST200
Calculation Agent	
Party 1:	TEST200 TEST200
Party 2:	TEST200 TEST200
Party Type:	
Business Center:	AEAD
Independent Amount	
Payer:	TEST200 TEST200
Amount:	USD 12,345,678,901,234,567,890.0123456789
Percentage:	
Linked Independent Amount	
Payer:	TEST200 TEST200
Amount:	USD 12,345,678,901,234,567,890.0123456789
Percentage:	
Maintenance Margin:	USD 12,345,678,901,234,567,890.0123456789
Variation Margin:	USD 12,345,678,901,234,567,890.0123456789
Price Notation	
Price Type:	AgreedInitialPrice
Price:	0.012345679
Master Agreement	
Type:	Bespoke
Version:	1987
Date:	2016-01-18
Master Document Transaction Type / Underlying Master Document	2003CreditIndex
Transaction Type:	
Master Document Transaction Date / Underlying Master Document	2016-01-18
Transaction Date:	
Master Confirmation Annex Date:	2016-01-18
Documentation Type:	CreditDerivativesPhysicalSettlementMatrix
Master Supplement Date:	2016-01-18
Definitions Type:	ISDA1998FX
Remarks 1:	
Remarks 2:	
Embedded Option on Swap:	CancelableProvision

[History](#)

Field	Description
Asset Class	- Asset class of the trade - Possible value(s): - Credit
Base Product	- Base product of the trade - Possible value(s): - Base Products specified in Section 2.3
Sub Product	- Sub product of the trade - Possible value(s): - Sub Products specified in Section 2.3
Transaction Type	- Transaction type of the trade - Possible value(s): - Transaction Types specified in Section 2.3
OTC Derivatives Product Taxonomy	- OTC Product Taxonomy for Credit - Not applicable
Trade Identifiers	
Trade Reference	TR Reference of the trade

Field	Description
User Reference	User Trade Reference of the reporting party
Agent Reference	- Agent Trade Reference of the reporting party - Applicable if Agent Reference is presence
CP Reference	CP trade reference of the reporting party
Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to UTI-TID input
Buyer	- Participant Identifier of the buyer - For the format of Participant Identifier, please refer to Appendix C.1
Seller	- Participant Identifier of the seller - For the format of Participant Identifier, please refer to Appendix C.1
Unique Transaction Identifier (UTI) Indicator	- Indicator to show whether the trade has UTI - Possible value(s): - Yes - No
Prior - Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to prior UTI-TID input
Clearing	- Indicator to show if the trade is anticipated to be cleared - Possible value(s): - Yes - No
CCP	ID and short description of the CCP
Confirmation Date Time	Date and time of the trade confirmation
Confirmation Platform	ID and short description of the CP
Counterparty before CCP Novation	- Participant Identifier of the counterparty before CCP novation - For the format of Participant Identifier, please refer to Appendix C.1
Execution Agent	- Participant Identifier of the execution agent - For the format of Participant Identifier, please refer to Appendix C.1

Field	Description
Counterparty Execution Agent	- Participant Identifier of the counterparty execution agent - For the format of Participant Identifier, please refer to Appendix C.1
Clearing Broker	- Participant Identifier of the clearing broker - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Clearing Broker	- Participant Identifier of the counterparty clearing broker - For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Trade Party	- Participant Identifier of the settlement agent of the trade party - For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Counter Trade Party	- Participant Identifier of the settlement agent of the counter trade party - For the format of Participant Identifier, please refer to Appendix C.1
Reference Branch of Trade Party	- Participant Identifier of the reference branch of trade party - For the format of Participant Identifier, please refer to Appendix C.1
Reference Branch of Counter Trade Party	- Participant Identifier of the reference branch of counter trade party - For the format of Participant Identifier, please refer to Appendix C.1
Desk ID	Desk ID of the trade
Trader ID	Trader ID of the trade
Trade Execution Time	- Execution date and time of the trade - When this tab is shown in Trade Event Details of Amendment, this field is not displayed.
Trade Party 1	- Participant Identifier of trade party 1 - For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 1 Place of Incorporation	Details of the trade contract
Trade Party 2	- Participant Identifier of trade party 2 - For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 2 Place of Incorporation	Details of the trade contract
Bilateral Comments	- Bilateral comments of the trade - This field is read-only
Special Terms	
Indicator	- Indicator to show the presence of special terms - Possible value(s): - Yes - No

Field	Description
Special Terms Brief Description	Brief description of the special terms of the trade
Counterparty Origin	Origin of the Counterparty
Parent Originator	Parent originator of the trade
Parent Counterparty	Parent counterparty of the trade
Industrial Sector	Industrial sector of the trade participant
Counterparty Industrial Sector	Industrial sector of the trade counterparty
Clearing Exemption	- Indicator to show whether the trade is exempted from clearing - Possible value(s): - Yes - No
Cleared	- Indicator to show whether the trade is cleared - Possible value(s): - Yes - No
Submission Timestamp for Clearing	Submission timestamp for clearing of the trade
Clearing Timestamp	Clearing timestamp of the trade
Collateralized	Collateralization of the trade
Verification Type	Verification type of the trade
Trade Date	Date of the trade
Unique Product Identifier (UPI)	
Product ID Type	Product ID type of the UPI
Product ID Value	Product ID value of the UPI
Broker	
Party 1	Broker party 1 of the trade
Party 2	Broker party 2 of the trade
Calculation Agent	
Party 1	Calculation agent trade party 1 of the trade
Party 2	Calculation agent trade party 2 of the trade
Party Type	Type of the calculation agent parties
Business Center	Business center of the calculation agent parties
Independent Amount	
Payer	Payer of the independent amount
Amount	The independent amount and currency
Percentage	The percentage of the notional amount
Linked Independent Amount	
Payer	Payer of the linked independent amount
Amount	The linked independent amount and currency

Field	Description
Percentage	▪ The percentage of the notional amount
Maintenance Margin	▪ Maintenance margin amount and currency
Variation Margin	▪ Variation margin amount and currency
Price Notation	
Price Type	▪ Type of price notation
Price	▪ Price amount
Master Agreement	
Type	▪ Type of the master agreement
Version	▪ Version of the master agreement
Date	▪ Date of the master agreement
Master Document Transaction Type / Underlying Master Document Transaction Type	▪ The type of master confirmation executed between the parties
Master Document Transaction Date / Underlying Master Document Transaction Date	▪ The date of the confirmation executed between the parties and intended to govern all relevant transactions between those parties
Master Confirmation Annex Date	▪ The date that an annex to the master confirmation was executed between the parties ▪ Available only for the following following product(s): • Credit:SingleName:Sovereign • Credit:SingleName:Corporate
Documentation Type	▪ Identifies the form of applicable matrix
Master Supplement Date	▪ The master supplement date
Definitions Type	▪ The definitions type
Remarks 1	▪ The Remarks 1 on the latest trade image
Remarks 2	▪ The Remarks 2 on the latest trade image
Embedded Option on Swap	▪ Details of the trade contract

c) General Terms tab

Trade Details - Credit			
Trade Summary	General Trade Details	General Terms	Fee Leg
Protection Terms	Settlement Terms	Valuations	
Effective Date - Unadjusted Date: Scheduled Termination Date - Unadjusted Date: Reference Entity - ID Type: Reference Entity - Entity ID: Reference Entity - Entity Name: Reference Obligation - Asset Type: Reference Obligation - ID Type: Reference Obligation - Instrument ID: Reference Obligation - Name: Reference Obligation - Place of Issuance Incorporation: Additional Terms:		2016-04-12 2017-01-18 RED RE-06-MAX-ID-2-0123456789 RE-06-MAX-NAME-0123456789 Bond RED RO-06-MAX-ID-2-0123456789 RO-06-MAX-NAME AIA Additional Term	

[History](#)

Field	Description
Effective Date - Unadjusted Date	The unadjusted effective date of the trade
Scheduled Termination Date - Unadjusted Date	Details of the trade contract
Reference Entity – ID Type	- The type of identification code of the reference entity - Possible value(s): - RED - Bloomberg - Available only for the following following product(s): - Credit:SingleName:Sovereign - Credit:SingleName:Corporate
Reference Entity – Entity ID	- Identification of the reference entity - Available only for the following following product(s): - Credit:SingleName:Sovereign - Credit:SingleName:Corporate
Reference Entity – Entity Name	- The name of the reference entity - Available only for the following following product(s): - Credit:SingleName:Sovereign - Credit:SingleName:Corporate
Reference Obligation – Asset Type	- Define the underlying asset, either a listed security or other instrument - Possible value(s): - Bond - ConvertibleBond - Mortgage - Loan - Available only for the following following product(s): - Credit:SingleName:Sovereign - Credit:SingleName:Corporate

Field	Description
Reference Obligation – ID Type	▪ The type of identification code of the underlying asset ▪ Possible value(s): • RED • ISIN • CUSIP • SEDOL • Bloomberg ▪ Available only for the following following product(s): • Credit:SingleName:Sovereign • Credit:SingleName:Corporate
Reference Obligation – Instrument ID	▪ Identification of the underlying asset ▪ Available only for the following following product(s): • Credit:SingleName:Sovereign • Credit:SingleName:Corporate
Reference Obligation – Name	▪ Name of the underlying asset ▪ Available only for the following following product(s): • Credit:SingleName:Sovereign • Credit:SingleName:Corporate
Reference Obligation - Place of Issuance Incorporation	▪ Place of issuing the underlying asset ▪ Available only for the following following product(s): • Credit:SingleName:Sovereign • Credit:SingleName:Corporate
Index Reference Information – ID Type	▪ The type of identification code of the underlying index ▪ Possible value(s): • RED ▪ Available only for the following following product(s): • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Index:CDX • Credit:Index:iTraxx
Index Reference Information – Index ID	▪ Identification of the underlying index ▪ Available only for the following following product(s): • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Index:CDX • Credit:Index:iTraxx
Index Reference Information – Index Name	▪ The name of the index ▪ Available only for the following following product(s): • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Index:CDX • Credit:Index:iTraxx

Field	Description
Index Reference Information – Place of Issuance Reference	▪ Place of issuing the underlying index ▪ Available only for the following following product(s): • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Index:CDX • Credit:Index:iTraxx
Attachment Point	▪ An attachment point of 5% would be represented as 0.05 ▪ Available only for the following following product(s): • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx
Exhaustion Point	▪ An exhaustion point of 5% would be represented as 0.05 ▪ Available only for the following following product(s): • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx
Settled Entity Matrix Date	▪ Available only for the following following product(s): • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx
Additional Terms	▪ Details of the trade contract

d) Fee Leg tab

Trade Details – Credit			
Trade Summary	General Trade Details	General Terms	Fee Leg
Protection Terms	Settlement Terms	Valuations	
Initial Payment Amount Payer: TEST100 TEST100 Initial Payment Amount Receiver: TEST200 TEST200 Initial Payment Date - Unadjusted Date: 2017-01-18 Initial Payment Amount: USD 12,345,678,901,234,567,890.0123456789 Single Payment Date - Unadjusted Date: 2017-01-18 Single Payment Amount: USD 12,345,678,901,234,567,890.0123456789 Payment Frequency: 3M Fixed Rate (per annum): 12,345,678,901.9999999999			
			History

Field	Description
Initial Payment Amount Payer	Details of the trade contract
Initial Payment Amount Receiver	Details of the trade contract
Initial Payment Date - Unadjusted Date	Date for Initial Payment
Initial Payment Amount	Display [Payment Amount - Amount] with [Payment Amount - Currency]
Single Payment Date - Unadjusted Date	- Date for Single Payment - Available only for the following following product(s): - Credit:SingleName:Sovereign - Credit:SingleName:Corporate
Single Payment Amount	- Display [Payment Amount - Amount] with [Payment Amount - Currency] - Available only for the following following product(s): - Credit:SingleName:Sovereign - Credit:SingleName:Corporate
Payment Frequency	Payment frequency of the trade
Fixed Rate (per annum)	0.119 is shown for fixed rate value of 11.9%

e) Protection Terms tab

Trade Details - Credit					
Trade Summary	General Trade Details	General Terms	Fee Leg		
Protection Terms	Settlement Terms	Valuations			
Notional Amount:		USD 12,345,678,901,234,567,890.0123456789			
Restructuring Events:					
				History	

Field	Description
Notional Amount	Notional amount with currency code
Restructuring Events	- Possible value(s): - Yes - No - Available only for the following following product(s): - Credit:SingleName:Sovereign - Credit:SingleName:Corporate

f) Settlement Terms tab

Field	Description
Cash Settlement Currency	Details of the trade contract
Physical Settlement Currency	Details of the trade contract

(ii) Processing Steps

User can perform the following actions:

➤ **Hyperlink (i.e. to view linked trade details)**

- This action is unavailable (i) if the function is initiated from the “View Trade Details” or “View Trade History” function; or (ii) the trade is not linked to another trade.

1. Click the hyperlink in “Linked Trade Reference” field on “Trade Summary” tab.
2. “View Trade Details” function is initiated.

➤ **History (i.e. to view the trade history)**

- This action is available only if the function is initiated from the “Trade Enquiry” function.

1. Click <History> button.
2. “View Trade History” function is initiated.

15.1.3.8 Trade Details – Credit (For Credit Other)

(i) Screen and Field Description

Unless otherwise specified, “-” will be displayed in the field if it is not applicable.
For those optional fields without values provided by reporting/trade party, blank will be displayed.

a) Trade Summary tab

Trade Details - Credit		Fee Leg	
Trade Summary	General Trade Details	General Terms	Fee Leg
Settlement Terms	Valuations	Attachment	
Asset Class:		Credit	
Base Product:		Other	
Sub Product:		-	
Transaction Type:		-	
OTC Derivatives Product Taxonomy:			
Trade Type:		Reporting	
Trade Identifiers			
Trade Reference:		T20160511008316	
User Reference:		UTR-03-002-CDEXT-01	
Agent Reference:		-	
CP Reference:			
Unique Transaction Identifier (UTI)			
Issuer ID:			
UTI Value:			
Unique Transaction Identifier - Unique Trade ID (UTI-TID):			
Participant:		TEST100	
Participant's LEI:		TEST100	
Participant Reporting For Role:		TEST100LEI	
Participant Reporting For:		-	
Participant Reporting For (Original Input Code):		TEST100	
Participant Reporting For's LEI:		TEST100	
Participant Reporting For Place of Incorporation:		TEST100LEI	
Counterparty:		TEST200	
Counterparty (Original Input Code):		TEST200	
Counterparty Participant's LEI:		TEST200	
Counterparty Place of Incorporation:		TEST200LEI	
Counterparty Role:		-	
Reporting Party:		TEST100	
Agent:		-	
Trade Status:		Active	
Last Event Date:		2016-04-10	
Last Event Effective Date:		-	
Trade Date:		2016-04-10	
Trade Execution Time:			
Creation Timestamp:		2016-05-11 17:42:37	
Reporting Interface:		TR	
Link Status:		Unlinked	
Linked Trade Reference:		-	
Last Reconciliation Status:		-	
Last Reconciliation Status Update Time:		-	
Late Matching:		No	
Suppress Uncertain Indicator:		-	
Trade Information			
Effective Date - Leg 1:		2016-04-11	
Termination Date - Leg 1:		2017-01-18	
Notional - Leg 1:		AED 100.0000000000	
Effective Date - Leg 2:			
Termination Date - Leg 2:			
Notional - Leg 2:		AMD 200.0000000000	
Expiration Date:			
Final Maturity Date:		2017-01-20	
Attachment Point:			
Exhaustion Point:			
Backloading:		No	
Backloading Date:		-	

History

Field	Description
Asset Class	- Asset class of the trade - Possible value(s): - Credit
Base Product	- Base product of the trade - Possible value(s): - Base Products specified in Section 2.3
Sub Product	- Sub product of the trade - Should show “-”
Transaction Type	- Transaction type of the trade - Should show “-”
OTC Derivatives Product Taxonomy	OTC Product Taxonomy for Credit
Trade Type	Trade type of the trade
Trade Identifiers	
Trade Reference	TR Reference of the trade
User Reference	User Trade Reference of the reporting party
Agent Reference	- Agent Trade Reference of the reporting party - Applicable if Agent Reference is presence
CP Reference	CP trade reference of the reporting party
Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to UTI-TID input
Participant	- Participant Identifier of the reporting party of the trade - For the format of Participant Identifier, please refer to Appendix C.1
Participant’s LEI	- LEI of the reporting party - For LEI of the trade party, it has to be enquired through the "View Participant List" function. Please refer to Section 5.3 in Administrative Functions for details.
Participant Reporting For Role	- Role of the TR Participant in the trade - Not applicable
Participant Reporting For	- Participant Identifier of the trade party the reporting party is reporting for - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For (Original Input Code)	- Participant Identifier of the original input code of the trade party the reporting party is reporting for - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For’s LEI	- Display LEI of participant reporting for maintained in TR system - Applicable only when participant reporting for is TR entity

Field	Description
Participant Reporting For Place of Incorporation	▪ Details of the trade contract
Counterparty	▪ Participant Identifier of the counterparty of the trade ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty (Original Input Code)	▪ Participant Identifier of the original input code of the counterparty of the trade ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Participant's LEI	▪ LEI of the Counterparty of the trade ▪ Applicable only when the counterparty is a TR entity
Counterparty Place of Incorporation	▪ Details of the trade contract
Counterparty Role	▪ Role of the Counterparty in the trade ▪ Not applicable
Reporting Party	▪ Participant ID of the reporting party of the trade
Agent	▪ Participant ID of the Agent ▪ Display “-” if not applicable.
Trade Status	▪ Status of the trade
Last Event Date	▪ The last event date of the trade
Last Event Effective Date	▪ The last event effective date of the trade ▪ “-” is displayed if not applicable or empty
Trade Date	▪ Date of the trade
Trade Execution Time	▪ Execution date and time of the trade
Creation Timestamp	▪ Timestamp generated by the HKTR upon trade creation
Reporting Interface	▪ Reporting interface of the trade ▪ Possible value(s): • TR • DTCC
Link Status	▪ Link status of the trade ▪ Applicable only to the current trade image ▪ Display “-” if not applicable.
Linked Trade Reference	▪ Counterparty's linked Trade Reference (hyperlink) ▪ Hyperlink to corresponding Trade Details if the source page is not View Trade Details and View Trade History. ▪ Applicable only to the current trade image ▪ Display “-” without hyperlink if there is not any linked trade or not applicable.
Last Reconciliation Status	▪ Last reconciliation status of the trade ▪ Possible value(s): • Last Reconciliation specified in Appendix A.3.5 ▪ Applicable only to the current trade image ▪ Display “-” if not applicable.

Field	Description
Last Reconciliation Status Update Time	▪ Last reconciliation status update time of the trade ▪ Applicable only to the current trade image ▪ Display “-” if not applicable.
Late Matching	▪ Indicator to show whether the trade is late matched ▪ Possible value(s): • Yes • No ▪ Applicable only to the current trade image ▪ Display “-” if not applicable.
Suppress Uncertain Indicator	▪ Indicator to show whether the trade is suppressed by a participant ▪ Indicator value will only be shown on the counterparty's current trade image when the participant is an Overseas AI ▪ Possible value(s): • Yes • No ▪ “-” is displayed when the trade is viewed from the trade party side
Trade Information	
Effective Date - Leg 1	▪ Effective date of leg 1
Termination Date - Leg 1	▪ Termination date of leg 1
Notional - Leg 1	▪ Notional amount with currency code of leg 1
Effective Date - Leg 2	▪ Effective date of leg 2
Termination Date - Leg 2	▪ Termination date of leg 2
Notional - Leg 2	▪ Notional amount with currency code of leg 2
Expiration Date	▪ Expiration date of the trade
Final Maturity Date	▪ Final maturity date of the trade
Attachment Point	▪ An attachment point of 5% would be represented as 0.05 ▪ Lower bound percentage of the loss that the Tranche can endure, expressed as a decimal. ▪ The difference between Attachment and Exhaustion points is call the width of the Tranche.
Exhaustion Point	▪ An exhaustion point of 5% would be represented as 0.05 ▪ Upper bound percentage of the loss that the Tranche can endure, expressed as a decimal. ▪ The difference between Attachment and Exhaustion points is call the width of the Tranche.
Backloading	▪ Indicator to show if the trade is a Backloading trade ▪ Possible value(s): • Yes • No

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Field	Description
Backloading Date	- Backloading date of the trade “-” is displayed if inapplicable

b) General Trade Details tab

Trade Details - Credit   

Trade Summary	General Trade Details	General Terms	Fee Leg
Settlement Terms	Valuations	Attachment	

Asset Class: Credit

Base Product: Other

Sub Product: -

Transaction Type: -

OTC Derivatives Product Taxonomy:

[Trade Identifiers](#)

Trade Reference: T20160511008316

User Reference: UTR-03-002-CDEXT-01

Agent Reference: -

CP Reference:

[Unique Transaction Identifier \(UTI\)](#)

Issuer ID:

UTI Value:

Unique Transaction Identifier - Unique Trade ID (UTI-TID):

Buyer: TEST100

Seller: TEST100

Unique Transaction Identifier (UTI) Indicator: No

[Prior - Unique Transaction Identifier \(UTI\)](#)

Issuer ID:

UTI Value:

Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID):

Clearing: No

CCP:

Confirmation Date Time:

Confirmation Platform: OTHERS - Refer to AIDG enumeration

Counterparty before CCP Novation:

Execution Agent:

Counterparty Execution Agent:

Clearing Broker:

Counterparty Clearing Broker:

Settlement Agent of the Trade Party:

Settlement Agent of the Counter Trade Party:

Reference Branch of Trade Party:

Reference Branch of Counter Trade Party:

Desk ID:

Trader ID:

Trade Execution Time:

Trade Party 1: TEST100

Trade Party 1 Place of Incorporation: TEST100

Trade Party 2: TEST200

Trade Party 2 Place of Incorporation: TEST200

Bilateral Comments:

[Special Terms](#)

Indicator:

Special Terms Brief Description:

Counterparty Origin:

Parent Originator:

Parent Counterparty:

Industrial Sector: Corporate

Counterparty Industrial Sector: Corporate

Clearing Exemption:

Cleared:

Submission Timestamp for Clearing:

Clearing Timestamp:

Collateralized:

Verification Type:

Trade Date: 2016-04-10

[Unique Product Identifier \(UPI\)](#)

Product ID Type:

Product ID Value:

[Broker](#)

Party 1:

Party 2:

[Calculation Agent](#)

Party 1:

Party 2:

Party Type:

Business Center:

[Independent Amount](#)

Payer:

Amount:

Percentage:

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Maintenance Margin:	
Variation Margin:	
Price Notation	
Price Type:	
Price:	
Master Agreement	
Type:	
Version:	
Date:	
Master Supplement Date:	
Master Document Transaction Type / Underlying Master Document	
Transaction Type:	
Master Document Transaction Date / Underlying Master Document	
Transaction Date:	
Documentation Type:	
Definitions Type:	
Remarks 1:	
Remarks 2:	
Effective Date - Leg 1:	2016-04-11
Termination Date - Leg 1:	2017-01-18
Notional - Leg 1:	AED 100.0000000000
Effective Date - Leg 2:	
Termination Date - Leg 2:	
Notional - Leg 2:	AMD 200.0000000000
Commencement Date:	
Expiration Date:	
Option Entitlement:	
Number of Options:	
Option Type:	
Option Style:	
Strike Price Unit:	
Strike Price Currency:	
Strike Price Amount:	
Embedded Option on Swap:	
Full Termination Indicator:	
Final Maturity Date:	2017-01-20

History

Field	Description
Asset Class	- Asset class of the trade - Possible value(s): - Credit
Base Product	- Base product of the trade - Possible value(s): - Base Products specified in Section 2.3
Sub Product	- Sub product of the trade - Should show “-”
Transaction Type	- Transaction type of the trade - Should show “-”
OTC Derivatives Product Taxonomy	OTC Product Taxonomy for Credit
Trade Identifiers	
Trade Reference	TR Reference of the trade
User Reference	User Trade Reference of the reporting party
Agent Reference	- Agent Trade Reference of the reporting party - Applicable if Agent Reference is presence
CP Reference	CP trade reference of the reporting party
Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to UTI-TID input

Field	Description
Buyer	- Participant Identifier of the buyer (Leg 1 Payer) - For the format of Participant Identifier, please refer to Appendix C.1
Seller	- Participant Identifier of the seller (Leg 2 Payer) - For the format of Participant Identifier, please refer to Appendix C.1
Unique Transaction Identifier (UTI) Indicator	- Indicator to show whether the trade has UTI - Possible value(s): - Yes - No
Prior - Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to prior UTI-TID input
Clearing	- Indicator to show if the trade is anticipated to be cleared - Possible value(s): - Yes - No
CCP	ID and short description of the CCP
Confirmation Date Time	Date and time of the trade confirmation
Confirmation Platform	ID and short description of the CP
Counterparty before CCP Novation	- Participant Identifier of the counterparty before CCP novation - For the format of Participant Identifier, please refer to Appendix C.1
Execution Agent	- Participant Identifier of the execution agent - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Execution Agent	- Participant Identifier of the counterparty execution agent - For the format of Participant Identifier, please refer to Appendix C.1
Clearing Broker	- Participant Identifier of the clearing broker - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Clearing Broker	- Participant Identifier of the counterparty clearing broker - For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Trade Party	- Participant Identifier of the settlement agent of the trade party - For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Counter Trade Party	- Participant Identifier of the settlement agent of the counter trade party - For the format of Participant Identifier, please refer to Appendix C.1
Reference Branch of Trade Party	- Participant Identifier of the reference branch of trade party - For the format of Participant Identifier, please refer to Appendix C.1

Field	Description
Reference Branch of Counter Trade Party	- Participant Identifier of the reference branch of counter trade party - For the format of Participant Identifier, please refer to Appendix C.1
Desk ID	Desk ID of the trade
Trader ID	Trader ID of the trade
Trade Execution Time	- Execution date and time of the trade - When this tab is shown in Trade Event Details of Amendment, this field is not displayed.
Trade Party 1	- Participant Identifier of trade party 1 - For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 1 Place of Incorporation	Details of the trade contract
Trade Party 2	- Participant Identifier of trade party 2 - For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 2 Place of Incorporation	Details of the trade contract
Bilateral Comments	- Bilateral comments of the trade - This field is read-only
Special Terms	
Indicator	- Indicator to show the presence of special terms - Possible value(s): - Yes - No
Special Terms Brief Description	Brief description of the special terms of the trade
Counterparty Origin	Origin of the Counterparty
Parent Originator	Parent originator of the trade
Parent Counterparty	Parent counterparty of the trade
Industrial Sector	Industrial sector of the trade participant
Counterparty Industrial Sector	Industrial sector of the trade counterparty
Clearing Exemption	- Indicator to show whether the trade is exempted from clearing - Possible value(s): - Yes - No
Cleared	- Indicator to show whether the trade is cleared - Possible value(s): - Yes - No
Submission Timestamp for Clearing	Submission timestamp for clearing of the trade
Clearing Timestamp	Clearing timestamp of the trade

Field	Description
Collateralized	▪ Collateralization of the trade
Verification Type	▪ Verification type of the trade
Trade Date	▪ Date of the trade
Unique Product Identifier (UPI)	
Product ID Type	▪ Product ID type of the UPI
Product ID Value	▪ Product ID value of the UPI
Broker	
Party 1	▪ Broker party 1 of the trade
Party 2	▪ Broker party 2 of the trade
Calculation Agent	
Party 1	▪ Calculation agent trade party 1 of the trade
Party 2	▪ Calculation agent trade party 2 of the trade
Party Type	▪ Type of the calculation agent parties
Business Center	▪ Business center of the calculation agent parties
Independent Amount	
Payer	▪ Payer of the independent amount
Amount	▪ The independent amount and currency
Percentage	▪ The percentage of the notional amount
Linked Independent Amount	
Payer	▪ Payer of the linked independent amount
Amount	▪ The linked independent amount and currency
Percentage	▪ The percentage of the notional amount
Maintenance Margin	▪ Maintenance margin amount and currency
Variation Margin	▪ Variation margin amount and currency
Price Notation	
Price Type	▪ Type of price notation
Price	▪ Price amount
Master Agreement	
Type	▪ Type of the master agreement
Version	▪ Version of the master agreement
Date	▪ Date of the master agreement
Master Supplement Date	▪ The master supplement date
Master Document Transaction Type / Underlying Master Document Transaction Type	▪ The type of master confirmation executed between the parties

Field	Description
Master Document Transaction Date / Underlying Master Document Transaction Date	The date of the confirmation executed between the parties and intended to govern all relevant transactions between those parties
Documentation Type	Identifies the form of applicable matrix
Definitions Type	The definitions type
Remarks 1	The Remarks 1 on the latest trade image
Remarks 2	The Remarks 2 on the latest trade image
Effective Date - Leg 1	Effective date of leg 1
Termination Date - Leg 1	Termination date of leg 1
Notional - Leg 1	Notional amount with currency code of leg 1
Effective Date - Leg 2	Effective date of leg 2
Termination Date - Leg 2	Termination date of leg 2
Notional - Leg 2	Notional amount with currency code of leg 2
Commencement Date	- Commencement date of the trade - For options, the earliest exercise date of the option.
Expiration Date	- Expiration date of the trade - For options, the last exercise date of the option
Option Entitlement	- Option entitlement of the trade - The number of units of underlyer per option comprised in the option transaction
Number of Options	Number of options of the trade
Option Type	Option type of the trade
Option Style	- Option style of the trade - The data type used to hold the exercise style description of an option in a generic product
Strike Price Unit	The units in which an amount (not monetary) is denominated
Strike Price Currency	Currency of the strike price of the trade
Strike Price Amount	The price or level at which the option has been struck
Embedded Option on Swap	Details of the trade contract
Full Termination Indicator	Full termination indicator of the trade
Final Maturity Date	Final maturity date of the trade

c) General Terms tab

Trade Details - Credit

Trade Summary

General Trade Details

General Terms

Fee Leg

Settlement Terms

Valuations

Attachment

Effective Date - Unadjusted Date:

Scheduled Termination Date - Unadjusted Date:

Reference Pool

Basket Constituent Weight Percentage	Reference Entity - ID Type	Reference Entity - Entity ID	Reference Entity - Entity Name	Reference Obligation - Asset Type	Reference Obligation - ID Type	Reference Obligation - Instrument ID	Reference Obligation - Name	Reference Obligation - Place of Issuance Incorporation	Index Reference Information - ID Type	Index Reference Information - Index ID	Index Reference Information - Index Name	Index Reference Information - Place of Issuance Reference

nth To Default:

nth To Default:

Attachment Point:

Exhaustion Point:

History

Field	Description
Effective Date - Unadjusted Date	Unadjusted effective date of the trade
Scheduled Termination Date - Unadjusted Date	Details of the trade contract
Reference Pool - Display reference pool items in tabular layout with vertical scrolling, up to 20 items	
Basket Constituent Weight Percentage	Describes the weight of each of the constituents within the basket in percentage
Reference Entity – ID Type	- The type of identification code of the reference entity - Possible value(s): - RED - Bloomberg
Reference Entity – Entity ID	Identification of the reference entity
Reference Entity – Entity Name	The name of the reference entity
Reference Obligation – Asset Type	- Define the underlying asset, either a listed security or other instrument - Possible value(s): - Bond - ConvertibleBond - Mortgage - Loan

Field	Description
Reference Obligation – ID Type	▪ The type of identification code of the underlying asset ▪ Possible value(s): • RED • ISIN • CUSIP • SEDOL • Bloomberg
Reference Obligation – Instrument ID	▪ Identification of the underlying asset
Reference Obligation – Name	▪ Name of the underlying asset
Reference Obligation – Place of Issuance Incorporation	▪ Place of issuing the underlying asset
Index Reference Information - ID Type	▪ The type of identification code of the underlying index ▪ Possible value(s): • RED
Index Reference Information - Index ID	▪ Identification of the underlying index
Index Reference Information - Index Name	▪ The name of the index
Index Reference Information - Place of Issuance Reference	▪ Place of issuing the underlying index
nth To Default	▪ Nth reference obligation to default triggers payout
mth To Default	▪ Mth reference obligation to default to allow representation of Nth to Mth defaults
Attachment Point	▪ An attachment point of 5% would be represented as 0.05
Exhaustion Point	▪ An exhaustion point of 5% would be represented as 0.05

d) Fee Leg tab

Trade Details - Credit			
Trade Summary	General Trade Details	General Terms	Fee Leg
Settlement Terms	Valuations	Attachment	
Initial Payment Amount Payer: Initial Payment Amount Receiver: Initial Payment Amount: Single Payment Amount: Payment Frequency: Fixed Rate (per annum):			
			History

Field	Description
Initial Payment Amount Payer	Details of the trade contract
Initial Payment Amount Receiver	Details of the trade contract
Initial Payment Amount	Display [Payment Amount - Amount] with [Payment Amount - Currency]
Single Payment Amount	Display [Payment Amount - Amount] with [Payment Amount - Currency]
Payment Frequency	Payment frequency of the trade
Fixed Rate (per annum)	0.119 is shown for fixed rate value of 11.9%

e) Settlement Terms tab

Trade Details - Credit			
Trade Summary	General Trade Details	General Terms	Fee Leg
Settlement Terms	Valuations	Attachment	
Cash Settlement Currency: Physical Settlement Currency:			
			History

Field	Description
Cash Settlement Currency	Details of the trade contract
Physical Settlement Currency	Details of the trade contract

(ii) Processing Steps

User can perform the following actions:

➤ **Hyperlink (i.e. to view linked trade details)**

- *This action is unavailable (i) if the function is initiated from the “View Trade Details” or “View Trade History” function; or (ii) the trade is not linked to another trade.*

- 1.
1. Click the hyperlink in “Linked Trade Reference” field on “Trade Summary” tab.
2. “View Trade Details” function is initiated.

➤ **History (i.e. to view the trade history)**

- *This action is available only if the function is initiated from the “Trade Enquiry” function.*

1. Click <History> button.
2. “View Trade History” function is initiated.

15.1.3.9 Trade Details –Commodity (Exclude Commodity Other)

(i) Screen and Field Description

Unless otherwise specified, “-” will be displayed in the field if it is not applicable.
For those optional fields without values provided by reporting/trade party, blank will be displayed.

a) Trade Summary tab

Trade Details - Commodity			
Trade Summary	General Trade Details	Option	Financial Option
Physical Option	Forward	Average Price Leg	Bullion Physical Leg
Metal Physical Leg	Fixed Leg	Settlement	Valuations
Asset Class: Base Product: Sub Product: Transaction Type: OTC Derivatives Product Taxonomy: Trade Type:		Commodity Option Option Option - Commodity:Energy:Coal:Option:Cash Reporting	
Trade Identifiers Trade Reference: User Reference: Agent Reference: CP Reference:		T20160511008302 UTR-00-CMOOO-UM-TEST100 -	
Unique Transaction Identifier (UTI) Issuer ID: UTI Value: Unique Transaction Identifier - Unique Trade ID (UTI-TID):			
Participant: Participant's LEI: Participant Reporting For Role: Participant Reporting For: Participant Reporting For (Original Input Code): Participant Reporting For's LEI: Participant Reporting For Place of Incorporation: Counterparty: Counterparty (Original Input Code): Counterparty Participant's LEI: Counterparty Place of Incorporation: Counterparty Role: Reporting Party: Agent: Trade Status: Last Event Date: Last Event Effective Date: Trade Date: Trade Execution Time: Creation Timestamp: Reporting Interface: Link Status: Linked Trade Reference: Last Reconciliation Status: Last Reconciliation Status Update Time: Late Matching: Suppress Uncertain Indicator:		TEST100 TEST100 TEST100LEI Option Buyer TEST100 TEST100 TEST100 TEST100LEI TEST200 TEST200 TEST200 TEST200LEI Option Seller TEST100 - Active 2016-04-10 - 2016-04-10 2016-05-11 11:33:25 TR Unlinked - - - No -	
Trade Information CCP: Backloading: Backloading Date:			
		No -	

History

Field	Description
Asset Class	- Asset class of the trade - Possible value(s): - Asset Classes specified in Section 2.3
Base Product	- Base product of the trade - Possible value(s): - Base Products specified in Section 2.3
Sub Product	- Sub product of the trade - Possible value(s): - Sub Products specified in Section 2.3
Transaction Type	- Transaction type of the trade - Not applicable
OTC Derivatives Product Taxonomy	OTC Product Taxonomy for Commodity
Trade Type	Trade type of the trade
Trade Identifiers	
Trade Reference	TR Reference of the trade
User Reference	User Trade Reference of the reporting party
Agent Reference	- Agent Trade Reference of the reporting party - Applicable if Agent Reference is presence
CP Reference	CP trade reference of the reporting party
Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to UTI-TID input
Participant	- Participant Identifier of the reporting party of the trade - For the format of Participant Identifier, please refer to Appendix C.1
Participant's LEI	- LEI of the reporting party - For LEI of the trade party, it has to be enquired through the "View Participant List" function. Please refer to Section 5.3 in Administrative Functions for details.

Field	Description
Participant Reporting For Role	▪ Role of the TR Participant in the trade ▪ Possible value(s): • Option Buyer • Option Seller • Floating Leg 1 Payer • Floating Leg 2 Payer • Fixed Rate Payer • Average Price Leg Payer • Bullion Physical Leg Payer • Metal Physical Leg Payer • Coal Physical Leg Payer • Gas Physical Leg Payer • Oil Physical Leg Payer • Electricity Physical Leg Payer ▪ Display “-” if not applicable.
Participant Reporting For	▪ Participant Identifier of the trade party the reporting party is reporting for ▪ For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For (Original Input Code)	▪ Participant Identifier of the original input code of the trade party the reporting party is reporting for ▪ For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For’s LEI	▪ Display LEI of participant reporting for maintained in TR system ▪ Applicable only when participant reporting for is TR entity
Participant Reporting For Place of Incorporation	▪ Details of the trade contract
Counterparty	▪ Participant Identifier of the counterparty of the trade ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty (Original Input Code)	▪ Participant Identifier of the original input code of the counterparty of the trade ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Participant’s LEI	▪ LEI of the Counterparty of the trade ▪ Applicable only when the counterparty is a TR entity
Counterparty Place of Incorporation	▪ Details of the trade contract

Field	Description
Counterparty Role	▪ Role of the Counterparty in the trade ▪ Possible value(s): • Option Buyer • Option Seller • Floating Leg 1 Payer • Floating Leg 2 Payer • Fixed Rate Payer • Average Price Leg Payer • Bullion Physical Leg Payer • Metal Physical Leg Payer • Coal Physical Leg Payer • Gas Physical Leg Payer • Oil Physical Leg Payer • Electricity Physical Leg Payer ▪ Display “-” if not applicable.
Reporting Party	▪ Participant ID of the reporting party of the trade
Agent	▪ Participant ID of the Agent ▪ Display “-” if not applicable
Trade Status	▪ Status of the trade ▪ Possible value(s): • Trade Status specified in Appendix A.3.1
Last Event Date	▪ The last event date of the trade
Last Event Effective Date	▪ The last event effective date of the trade ▪ “-” is displayed if not applicable or empty
Trade Date	▪ Date of the trade
Trade Execution Time	▪ Execution date and time of the trade
Creation Timestamp	▪ Timestamp generated by the HKTR upon trade creation
Reporting Interface	▪ Reporting interface of the trade ▪ Possible value(s): • TR • DTCC
Link Status	▪ Link status of the trade ▪ Possible value(s): • Link Status specified in Appendix A.3.4 ▪ Applicable only to the current trade image ▪ Display “-” if not applicable.
Linked Trade Reference	▪ Counterparty's linked Trade Reference (hyperlink) ▪ Hyperlink to corresponding Trade Details if the source page is not View Trade Details and View Trade History. ▪ Applicable only to the current trade image

Field	Description
Last Reconciliation Status	▪ Last reconciliation status of the trade ▪ Possible value(s): • Last Reconciliation specified in Appendix A.3.5 ▪ Applicable only to the current trade image ▪ Display “-” if not applicable.
Last Reconciliation Status Update Time	▪ Last reconciliation status update time of the trade ▪ Applicable only to the current trade image ▪ Display “-” if not applicable.
Late Matching	▪ Indicator to show whether the trade is late matched ▪ Possible value(s): • Yes • No ▪ Applicable only to the current trade image ▪ Display “-” if not applicable.
Suppress Uncertain Indicator	▪ Indicator to show whether the trade is suppressed by a participant ▪ Indicator value will only be shown on the counterparty's current trade image when the participant is an Overseas AI ▪ Possible value(s): • Yes • No ▪ “-” is displayed when the trade is viewed from the trade party side
Trade Information	
CCP	▪ ID and short description of the CCP
Backloading	▪ Indicator to show if the trade is a Backloading trade ▪ Possible value(s): • Yes • No
Backloading Date	▪ Backloading date of the trade ▪ “-” is displayed if inapplicable

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b) General Trade Details tab

Trade Details - Commodity			
Trade Summary	General Trade Details	Option	Financial Option
Physical Option	Forward	Average Price Leg	Bullion Physical Leg
Metal Physical Leg	Fixed Leg	Settlement	Valuations
Asset Class: Commodity Base Product: Option Sub Product: Option Option Transaction Type: - OTC Derivatives Product Taxonomy: Commodity:Energy:Coal:Option:Cash			
Trade Identifiers Trade Reference: T20160511008302 User Reference: UTR-00-CMOOO-UM-TEST100 Agent Reference: - CP Reference: - Unique Transaction Identifier (UTI) Issuer ID: UTI Value: Unique Transaction Identifier - Unique Trade ID (UTI-TID):			
Option Buyer: TEST100 Option Seller: TEST100 Unique Transaction Identifier (UTI) Indicator: No			
Prior - Unique Transaction Identifier (UTI) Issuer ID: UTI Value:			
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID): Clearing: No CCP: Confirmation Date Time: Confirmation Platform: PAPER - Refer to AIDG enumeration Counterparty before CCP Novation: Execution Agent: Counterparty Execution Agent: Clearing Broker: Counterparty Clearing Broker: Settlement Agent of the Trade Party: Settlement Agent of the Counter Trade Party: Reference Branch of Trade Party: Reference Branch of Counter Trade Party: Desk ID: Trader ID: Trade Execution Time: Trade Party 1: TEST100 Trade Party 1 Place of Incorporation: TEST100 Trade Party 2: TEST200 Trade Party 2 Place of Incorporation: TEST200 Bilateral Comments:			
Special Terms Indicator: Special Terms Brief Description:			
Counterparty Origin: Parent Originator: Parent Counterparty: Industrial Sector: Corporate Counterparty Industrial Sector: Corporate Clearing Exemption: Cleared: Submission Timestamp for Clearing: Clearing Timestamp: Collateralized: Verification Type: Trade Date: 2016-04-10			
Unique Product Identifier (UPI) Product ID Type: Product ID Value:			
Broker Party 1: Party 2:			
Calculation Agent Party 1: Party 2: Party Type: Business Center:			

Independent Amount Payer: Amount: Percentage:
Linked Independent Amount Payer: Amount: Percentage:
Maintenance Margin: Variation Margin:
Price Notation Price Type: Price:
Master Agreement Type: Version: Date:
Master Supplement Date: Definitions Type: Remarks 1: Remarks 2:

History

Field	Description
Asset Class	- Asset class of the trade - Possible value(s): - Asset Classes specified in Section 2.3
Base Product	- Base product of the trade - Possible value(s): - Base Products specified in Section 2.3
Sub Product	- Sub product of the trade - Possible value(s): - Sub Products specified in Section 2.3
Transaction Type	- Transaction type of the trade - Not applicable
OTC Derivatives Product Taxonomy	OTC Product Taxonomy for Commodity
Trade Identifiers	
Trade Reference	TR Reference of the trade
User Reference	User Trade Reference of the reporting party
Agent Reference	- Agent Trade Reference of the reporting party - Applicable if Agent Reference is presence
CP Reference	CP trade reference of the reporting party
Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to UTI-TID input
Option Buyer	- Buyer of the option - Available only for the following base product(s): - Commodity:Option

Field	Description
Option Seller	▪ Seller of the option ▪ Available only for the following base product(s): • Commodity:Option
Floating Leg 1 Payer	▪ Applicable to floating leg 1 payer ▪ Available only for the following base product(s): • Commodity:Swap
Floating Leg 2 Payer	▪ Applicable to floating leg 2 payer ▪ Available only for the following base product(s): • Commodity:Swap
Fixed Rate Payer	▪ Applicable to fixed rate payer ▪ Available only for the following base product(s): • Commodity:Swap • Commodity:Forward
Average Price Leg Payer	▪ Applicable to Average Price Leg payer ▪ Available only for the following base product(s): • Commodity:Forward
Bullion Physical Leg Payer	▪ Applicable to bullion physical leg payer ▪ Available only for the following base product(s): • Commodity:Forward
Metal Physical Leg Payer	▪ Applicable to metal physical leg payer ▪ Available only for the following base product(s): • Commodity:Forward
Coal Physical Leg Payer	▪ Applicable to coal physical leg payer ▪ Available only for the following base product(s): • Commodity:Swap
Gas Physical Leg Payer	▪ Applicable to gas physical leg payer ▪ Available only for the following base product(s): • Commodity:Swap
Oil Physical Leg Payer	▪ Applicable to oil physical leg payer ▪ Available only for the following base product(s): • Commodity:Swap
Electricity Physical Leg Payer	▪ Applicable to electricity physical leg payer ▪ Available only for the following base product(s): • Commodity:Swap
Unique Transaction Identifier (UTI) Indicator	▪ Indicator to show whether the trade has UTI ▪ Possible value(s): • Yes • No
Prior - Unique Transaction Identifier (UTI)	
Issuer ID	▪ This field corresponds to Prefix of UTI of UTI input
UTI Value	▪ This field corresponds to Value of UTI of UTI input

Field	Description
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to prior UTI-TID input
Clearing	- Indicator to show if the trade is anticipated to be cleared - Possible value(s): - Yes - No
CCP	ID and short description of the CCP
Confirmation Date Time	Date and time of the trade confirmation
Confirmation Platform	ID and short description of the CP
Counterparty before CCP Novation	- Participant Identifier of the counterparty before CCP novation - For the format of Participant Identifier, please refer to Appendix C.1
Execution Agent	- Participant Identifier of the execution agent - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Execution Agent	- Participant Identifier of the counterparty execution agent - For the format of Participant Identifier, please refer to Appendix C.1
Clearing Broker	- Participant Identifier of the clearing broker - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Clearing Broker	- Participant Identifier of the counterparty clearing broker - For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Trade Party	- Participant Identifier of the settlement agent of the trade party - For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Counter Trade Party	- Participant Identifier of the settlement agent of the counter trade party - For the format of Participant Identifier, please refer to Appendix C.1
Reference Branch of Trade Party	- Participant Identifier of the reference branch of trade party - For the format of Participant Identifier, please refer to Appendix C.1
Reference Branch of Counter Trade Party	- Participant Identifier of the reference branch of counter trade party - For the format of Participant Identifier, please refer to Appendix C.1
Desk ID	Desk ID of the trade
Trader ID	Trader ID of the trade
Trade Execution Time	- Execution date and time of the trade - When this tab is shown in Trade Event Details of Amendment, this field is not displayed.
Trade Party 1	- Participant Identifier of trade party 1 - For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 1 Place of Incorporation	Details of the trade contract
Trade Party 2	- Participant Identifier of trade party 2 - For the format of Participant Identifier, please refer to Appendix C.1

Field	Description
Trade Party 2 Place of Incorporation	Details of the trade contract
Bilateral Comments	- Bilateral comments of the trade - This field is read-only
Special Terms	
Indicator	- Indicator to show the presence of special terms - Possible value(s): - Yes - No
Special Terms Brief Description	Brief description of the special terms of the trade
Counterparty Origin	Origin of the Counterparty
Parent Originator	Parent originator of the trade
Parent Counterparty	Parent counterparty of the trade
Industrial Sector	Industrial sector of the trade participant
Counterparty Industrial Sector	Industrial sector of the trade counterparty
Clearing Exemption	- Indicator to show whether the trade is exempted from clearing - Possible value(s): - Yes - No
Cleared	- Indicator to show whether the trade is cleared - Possible value(s): - Yes - No
Submission Timestamp for Clearing	Submission timestamp for clearing of the trade
Clearing Timestamp	Clearing timestamp of the trade
Collateralized	Collateralization of the trade
Verification Type	Verification type of the trade
Trade Date	Date of the trade
Unique Product Identifier (UPI)	
Product ID Type	Product ID type of the UPI
Product ID Value	Product ID value of the UPI
Broker	
Party 1	Broker party 1 of the trade
Party 2	Broker party 2 of the trade
Calculation Agent	
Party 1	Calculation agent trade party 1 of the trade
Party 2	Calculation agent trade party 2 of the trade

Field	Description
Party Type	▪ Type of the calculation agent parties
Business Center	▪ Business center of the calculation agent parties
Independent Amount	
Payer	▪ Payer of the independent amount
Amount	▪ The independent amount and currency
Percentage	▪ The percentage of the notional amount
Linked Independent Amount	
Payer	▪ Payer of the linked independent amount
Amount	▪ The linked independent amount and currency
Percentage	▪ The percentage of the notional amount
Maintenance Margin	▪ Maintenance margin amount and currency
Variation Margin	▪ Variation margin amount and currency
Price Notation	
Price Type	▪ Type of price notation
Price	▪ Price amount
Master Agreement	
Type	▪ Type of the master agreement
Version	▪ Version of the master agreement
Date	▪ Date of the master agreement
Master Supplement Date	▪ The master supplement date
Definitions Type	▪ The definitions type
Remarks 1	▪ The Remarks 1 on the latest trade image
Remarks 2	▪ The Remarks 2 on the latest trade image

c) Settlement tab

Trade Details - Commodity			
Trade Summary	General Trade Details	Option	Financial Option
Physical Option	Forward	Average Price Leg	Bullion Physical Leg
Metal Physical Leg	Fixed Leg	Settlement	Valuations
Settlement Currency:			
History			

Field	Description
Settlement Currency	▪ Settlement currency of the trade

d) Swap tab

Trade Details - Commodity			
Trade Summary	General Trade Details	Swap	Fixed Leg
Floating Leg 1	Floating Leg 2	Coal Physical Leg	Gas Physical Leg
Oil Physical Leg	Electricity Physical Leg	Settlement	Valuations
Effective Date Unadjusted Date: 2016-01-20 Convention: FOLLOWING			
Termination Date Unadjusted Date: 2016-11-19 Convention: MODFOLLOWING			
History			

Field	Description
Effective Date	The effective date of the trade
Termination Date	The termination date of the trade

e) Forward tab

Trade Details - Commodity			
Trade Summary	General Trade Details	Option	Financial Option
Physical Option	Forward	Average Price Leg	Bullion Physical Leg
Metal Physical Leg	Fixed Leg	Settlement	Valuations
Value Date Unadjusted Date: Convention:			
History			

Field	Description
Value Date	Value date of the trade

f) Option tab

Trade Details - Commodity			
Trade Summary	General Trade Details	Option	Financial Option
Physical Option	Forward	Average Price Leg	Bullion Physical Leg
Metal Physical Leg	Fixed Leg	Settlement	Valuations
Option Buyer:		TEST100	
Option Seller:		TEST100	
Option Type:		TEST200	
Premium Payer:		TEST200	
Premium Receiver:		Call	
Premium Payment Amount:			
Premium Payment Per Unit:			

[History](#)

Field	Description
Option Buyer	▪ Details of the trade contract
Option Seller	▪ Details of the trade contract
Option Type	▪ Option type of the trade
Premium Payer	▪ Participant Identifier of the premium payer
Premium Receiver	▪ Participant Identifier of the premium receiver
Premium Payment Amount	▪ Details of the trade contract
Premium Payment Per Unit	▪ Details of the trade contract

g) Financial Option tab

Trade Details - Commodity			
Trade Summary	General Trade Details	Option	Financial Option
Physical Option	Forward	Average Price Leg	Bullion Physical Leg
Metal Physical Leg	Fixed Leg	Settlement	Valuations
Commodity Instrument ID: FUEL OIL-380 CST DAILY ESTIMATED MARINE FUEL OIL SPOT PRICES CRISTOBAL (EX-WHARF)-PLATTS OILGRAM BUNKERWIRE Name: Commodity Base: COMMODITYBASE Details: COMMODITYDETAILS Unit of Measure: BasisPointValuePerBasisPoint Currency: USD			
Commodity Exchange ID:			
Commodity Publication Rate Source: Rate Source Page: Rate Source Page Heading:			
Commodity Specified Price: Commodity Delivery Dates:			
Option Effective Date Unadjusted Date: 2016-04-12 Convention: MODFOLLOWING			
Option Style: European			
Option Commencement Date Unadjusted Date: - Convention: -			
Expiration Date Unadjusted Date: 2016-12-31 Convention: MODFOLLOWING			

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Option Notional Quantity	
Unit:	
Frequency:	
Quantity:	
Option Notional Quantity Schedule	
Step Unit	Step Frequency
Option Total Notional Quantity: 18,145,678,900,987,654,321.0987654321	
Strike Price Per unit: -	
Strike Price Per Unit Schedule	
Step Currency	Step Amount
USD	18,545,678,900,987,654,321.0987654321
HKD	12,345,678,900,987,654,321.0987654321
Floating Strike Price Per Unit Spread:	
Option Floating Strike Price Per Unit Spread Schedule	
Step Currency	Step Amount
Option Floating Strike Price Per Unit Commodity	
Instrument ID:	
Name:	
Base:	
Details:	
Unit of Measure:	
Currency:	
Option Floating Strike Price Per Unit Commodity Exchange ID:	
Option Floating Strike Price Per Unit Commodity Publication	
Rate Source:	
Rate Source Page:	
Rate Source Page Heading:	
Option Floating Strike Price Per Unit Commodity Specified Price: -	
Option Floating Strike Price Per Unit Commodity Delivery Dates: -	

History

Field	Description
Commodity	
Instrument ID	▪ Details of the trade contract
Name	▪ Details of the trade contract
Base	▪ Details of the trade contract
Details	▪ Details of the trade contract
Unit of Measure	▪ Details of the trade contract
Currency	▪ Details of the trade contract
Commodity Exchange ID	▪ Not applicable if Commodity Publication Rate Source is presence
Commodity Publication	
Rate Source	▪ Not applicable if Commodity Exchange ID is presence
Rate Source Page	
Rate Source Page Heading	
Commodity Specified Price	▪ Details of the trade contract
Commodity Delivery Dates	▪ Details of the trade contract
Option Effective Date	▪ Details of the trade contract
Option Style	▪ Details of the trade contract

Field	Description
Option Commencement Date	Option Style is American
Expiration Date	Expiration date of the trade
Option Notional Quantity	
Unit	Not applicable if Option Notional Quantity Schedule is presence
Frequency	
Quantity	
Option Notional Quantity Schedule	
- Display in tabular layout with vertical scrolling, up to 24 items	
Step Unit	Not applicable if Option Notional Quantity is presence
Step Frequency	
Step Quantity	
Option Total Notional Quantity	Details of the trade contract
Strike Price Per unit	Not applicable if Strike Price Per Unit Schedule or Option Floating Strike Price Per Unit Commodity is presence
Strike Price Per Unit Schedule	
- Display in tabular layout with vertical scrolling, up to 24 items	
Step Currency	Not applicable if Strike Price Per Unit or Option Floating Strike Price Per Unit Commodity is presence
Step Amount	
Floating Strike Price Per Unit Spread	Not applicable if Option Floating Strike Price Per Unit Spread Schedule is presence
Option Floating Strike Price Per Unit Spread Schedule	
- Display in tabular layout with vertical scrolling, up to 24 items	
Step Currency	Not applicable if Floating Strike Price Per Unit Spread
Step Amount	
Option Floating Strike Price Per Unit Commodity	
Instrument ID	Not applicable if Strike Price Per Unit or Strike Price Per Unit Schedule is presence
Name	
Base	
Details	
Unit of Measure	
Currency	
Option Floating Strike Price Per Unit Commodity Exchange ID	Not applicable if Option Floating Strike Price Per Unit Commodity Publication Rate Source is presence
Option Floating Strike Price Per Unit Commodity Publication	
Rate Source	Not applicable if Option Floating Strike Price Per Unit Commodity Exchange ID is presence
Rate Source Page	

Field	Description
Rate Source Page Heading	
Option Floating Strike Price Per Unit Commodity Specified Price	Option Floating Strike Price Per Unit Commodity is presence
Option Floating Strike Price Per Unit Commodity Delivery Dates	Option Floating Strike Price Per Unit Commodity is presence

h) Physical Option tab

Trade Details - Commodity			
Trade Summary	General Trade Details	Option	Financial Option
Physical Option	Forward	Average Price Leg	Bullion Physical Leg
Metal Physical Leg	Fixed Leg	Settlement	Valuations

Option Style:

Option Commencement Dates

Unadjusted Date:

Convention:

Expiration Dates

Unadjusted Date:

Convention:

History

Field	Description
Option Style	Details of the trade contract
Option Commencement Dates	Option Style is American
Expiration Dates	Expiration date of the trade

i) Floating Leg 1 tab

Trade Details - Commodity			
Trade Summary	General Trade Details	Swap	Fixed Leg
Floating Leg 1	Floating Leg 2	Coal Physical Leg	Gas Physical Leg
Oil Physical Leg	Electricity Physical Leg	Settlement	Valuations

Floating Leg 1 Payer: TEST200
TEST200

Commodity

Instrument ID: NATURAL GAS-KERN RIVER GAS TRANSMISSION CO-- ON SYSTEM DELIVERY (NON-WHEELER, NON-KRAMER JUNCTION, NON-DAGGETT)-ICE/10X MONTHLY

Name: CommodityName

Base: COMMODITYBASE

Details: COMMODITYDETAILS

Unit of Measure: BasisPointValuePerBasisPoint

Currency: USD

Commodity Exchange ID:

Commodity Publication

Rate Source:

Rate Source Page:

Rate Source Page Heading:

Commodity Specified Price:

Commodity Delivery Dates:

Notional Quantity

Unit:

Frequency:

Quantity:

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[illegible]

Field	Description
Floating Leg 1 Payer	▪ Details of the trade contract
Commodity	
Instrument ID	▪ Details of the trade contract
Name	▪ Details of the trade contract
Base	▪ Details of the trade contract
Details	▪ Details of the trade contract
Unit of Measure	▪ Details of the trade contract
Currency	▪ Details of the trade contract
Commodity Exchange ID	▪ Not applicable if Commodity Publication Rate Source is presence
Commodity Publication	
Rate Source	▪ Not applicable if Commodity Exchange ID is presence
Rate Source Page	
Rate Source Page Heading	
Commodity Specified Price	▪ Details of the trade contract
Commodity Delivery Dates	▪ Details of the trade contract
Notional Quantity	
Unit	▪ Not applicable if Notional Quantity Schedule is presence
Frequency	
Quantity	
Notional Quantity Schedule	
- Display in tabular layout with vertical scrolling, up to 24 items	
Step Unit	▪ Not applicable if Notional Quantity is presence
Step Frequency	
Step Quantity	
Total Notional Quantity	▪ Total notional quantity of financial option, or financial leg which having another physical leg
Calculation Spread	▪ Not applicable if Calculation Spread Schedule is presence

Field	Description
Calculation Spread Schedule - Display in tabular layout with vertical scrolling, up to 24 items	
Step Currency	Not applicable if Calculation Spread is presence
Step Amount	

j) Floating Leg 2 tab

Trade Details - Commodity

Trade Summary	General Trade Details	Swap	Fixed Leg
Floating Leg 1	Floating Leg 2	Coal Physical Leg	Gas Physical Leg
Oil Physical Leg	Electricity Physical Leg	Settlement	Valuations

Floating Leg 2 Payer:

Commodity

Instrument ID:

Name:

Base:

Details:

Unit of Measure:

Currency:

Commodity Exchange ID:

Commodity Publication

Rate Source:

Rate Source Page:

Rate Source Page Heading:

Commodity Specified Price:

Commodity Delivery Dates:

Notional Quantity

Unit:

Frequency:

Quantity:

Notional Quantity Schedule

Step Unit	Step Frequency	Step Quantity

Total Notional Quantity:

Calculation Spread:

Calculation Spread Schedule

Step Currency	Step Amount

History

Field	Description
Floating Leg 2 Payer	▪ Details of the trade contract
Commodity	
Instrument ID	▪ Details of the trade contract
Name	▪ Details of the trade contract
Base	▪ Details of the trade contract
Details	▪ Details of the trade contract
Unit of Measure	▪ Details of the trade contract
Currency	▪ Details of the trade contract
Commodity Exchange ID	▪ Not applicable if Commodity Publication Rate Source is presence
Commodity Publication	
Rate Source	▪ Not applicable if Commodity Exchange ID is presence
Rate Source Page	

Field	Description
Rate Source Page Heading	
Commodity Specified Price	▪ Details of the trade contract
Commodity Delivery Dates	▪ Details of the trade contract
Notional Quantity	
Unit	▪ Not applicable if Notional Quantity Schedule is presence
Frequency	
Quantity	
Notional Quantity Schedule	
- Display in tabular layout with vertical scrolling, up to 24 items	
Step Unit	▪ Not applicable if Notional Quantity is presence
Step Frequency	
Step Quantity	
Total Notional Quantity	▪ Total notional quantity of financial option, or financial leg which having another physical leg
Calculation Spread	▪ Not applicable if Calculation Spread Schedule is presence
Calculation Spread Schedule	
- Display in tabular layout with vertical scrolling, up to 24 items	
Step Currency	▪ Not applicable if Calculation Spread is presence
Step Amount	

k) Fixed Leg tab

Trade Details - Commodity			
Trade Summary	General Trade Details	Option	Financial Option
Physical Option	Forward	Average Price Leg	Bullion Physical Leg
Metal Physical Leg	Fixed Leg	Settlement	Valuations

Fixed Rate Payer:

Fixed Price:

Currency:

Price:

Unit:

Total Price:

History

Field	Description
Fixed Rate Payer	Details of the trade contract
Fixed Price	
Currency	For Commodity:Option and Commodity:Forward, it is not applicable if Fixed Price Schedule is presence
Price	
Unit	
Fixed Price Schedule	
- Display in tabular layout with vertical scrolling, up to 24 items - Display only for Commodity:Swap	
Step Currency	- Not applicable if Fixed Price is presence - Available only for the following base product(s): - Commodity:Swap
Step Price	
Step Unit	
Total Price	Details of the trade contract
Notional Quantity	
- Display only for Commodity:Swap	
Unit	- Not applicable if Notional Quantity Schedule if presence - Available only for the following base product(s): - Commodity:Swap
Frequency	
Quantity	
Notional Quantity Schedule	
- Display in tabular layout with vertical scrolling, up to 24 items - Display only for Commodity:Swap	
Step Unit	- Not applicable if Notional Quantity is presence - Available only for the following base product(s): - Commodity:Swap
Step Frequency	
Step Quantity	
Total Notional Quantity	- Available only for the following base product(s): - Commodity:Swap

l) Average Price Leg tab

Trade Details - Commodity			
Trade Summary	General Trade Details	Option	Financial Option
Physical Option	Forward	Average Price Leg	Bullion Physical Leg
Metal Physical Leg	Fixed Leg	Settlement	Valuations

Average Price Leg Payer:

Commodity

Instrument ID:

Name:

Base:

Details:

Unit of Measure:

Currency:

Commodity Exchange ID:

Commodity Publication

Rate Source:

Rate Source Page:

Rate Source Page Heading:

Commodity Specified Price:

Commodity Delivery Dates:

Commodity Forward Average Price Leg Pricing Start Date - Unadjusted Date:

History

Field	Description
Average Price Leg Payer	Details of the trade contract
Commodity	
Instrument ID	Details of the trade contract
Name	Details of the trade contract
Base	Details of the trade contract
Details	Details of the trade contract
Unit of Measure	Details of the trade contract
Currency	Details of the trade contract
Commodity Exchange ID	Not applicable if Commodity Publication Rate Source is presence
Commodity Publication	
Rate Source	Not applicable if Commodity Exchange ID is presence
Rate Source Page	
Rate Source Page Heading	
Commodity Specified Price	Details of the trade contract
Commodity Delivery Dates	Details of the trade contract
Commodity Forward Average Price Leg Pricing Start Date - Unadjusted Date	Details of the trade contract

m) Bullion Physical Leg tab

Trade Details - Commodity

Trade Summary

Physical Option

Metal Physical Leg

General Trade Details

Forward

Fixed Leg

Option

Average Price Leg

Settlement

Financial Option

Bullion Physical Leg

Valuations

Bullion Physical Leg Payer:

Bullion Type:

Delivery Location:

Physical Quantity

Unit:

Frequency:

Quantity:

Physical Quantity Schedule

Step Unit	Step Frequency	Step Quantity

Total Physical Quantity:

Settlement Date

Unadjusted Date:

Convention:

History

Field	Description
Bullion Physical Leg Payer	▪ Details of the trade contract
Bullion Type	▪ Details of the trade contract
Delivery Location	▪ Details of the trade contract
Physical Quantity	
Unit	▪ Not applicable if Physical Quantity Schedule is presence
Frequency	
Quantity	
Physical Quantity Schedule	
- Display in tabular layout with vertical scrolling, up to 24 items	
Step Unit	▪ Not applicable if Physical Quantity is presesnce
Step Frequency	
Step Quantity	
Total Physical Quantity	▪ Total physical quantity of physical leg
Settlement Date	▪ Details of the trade contract

n) Metal Physical Leg Tab

Trade Details - Commodity			
Trade Summary	General Trade Details	Option	Financial Option
Physical Option	Forward	Average Price Leg	Bullion Physical Leg
Metal Physical Leg	Fixed Leg	Settlement	Valuations

Metal Physical Leg Payer:

Metal Material:

Metal Shape:

Metal Brand Country:

Metal Grade:

Delivery Periods

Unadjusted Date:

Convention:

Delivery Location:

Physical Quantity

Unit:

Frequency:

Quantity:

Physical Quantity Schedule

Step Unit	Step Frequency	Step Quantity

Total Physical Quantity:

History

Field	Description
Metal Physical Leg Payer	▪ Details of the trade contract
Metal Material	▪ Details of the trade contract
Metal Shape	▪ Details of the trade contract
Metal Brand Country	▪ Details of the trade contract
Metal Grade	▪ Details of the trade contract
Delivery Periods	▪ Details of the trade contract
Delivery Location	▪ Details of the trade contract
Physical Quantity	
Unit	▪ Not applicable if Physical Quantity Schedule is presence
Frequency	
Quantity	
Physical Quantity Schedule	
- Display in tabular layout with vertical scrolling, up to 24 items	
Step Unit	▪ Not applicable if Physical Quantity is presence
Step Frequency	
Step Quantity	
Total Physical Quantity	▪ Total physical quantity of physical leg

o) Coal Physical Leg tab

Trade Details - Commodity			
Trade Summary	General Trade Details	Swap	Fixed Leg
Floating Leg 1	Floating Leg 2	Coal Physical Leg	Gas Physical Leg
Oil Physical Leg	Electricity Physical Leg	Settlement	Valuations

Physical Coal Leg Payer:

Delivery Periods
Unadjusted Date:
Convention:

Coal Type:
Coal Source:
Coal sCoTA Specifications:
Coal BTU Quality Adjustment:
so2 Quality Adjustment:

Delivery Conditions
Delivery At Source:
Delivery Point:

Physical Quantity
Unit:
Frequency:
Quantity:

Physical Quantity Schedule

Step Unit	Step Frequency	Step Quantity

Total Physical Quantity:

History

Field	Description
Physical Coal Leg Payer	Details of the trade contract
Delivery Periods	Details of the trade contract
Coal Type	Details of the trade contract
Coal Source	Details of the trade contract
Coal sCoTA Specifications	Details of the trade contract
Coal BTU Quality Adjustment	Details of the trade contract
so2 Quality Adjustment	Details of the trade contract
Delivery Conditions	
Delivery At Source	Details of the trade contract
Delivery Point	Details of the trade contract
Physical Quantity	
Unit	Not applicable if Physical Quantity Schedule is presence
Frequency	
Quantity	
Physical Quantity Schedule	
- Display in tabular layout with vertical scrolling, up to 24 items	
Step Unit	Not applicable if Physical Quantity is presence
Step Frequency	
Step Quantity	

Field	Description
Total Physical Quantity	Details of the trade contract

p) Gas Physical Leg tab

Trade Details - Commodity

Trade Summary	General Trade Details	Swap	Fixed Leg
Floating Leg 1	Floating Leg 2	Coal Physical Leg	Gas Physical Leg
Oil Physical Leg	Electricity Physical Leg	Settlement	Valuations

Physical Gas Leg Payer:

- Delivery Periods
Unadjusted Date:
Convention:
- Gas Type:
Gas Calorific Value:
Gas Quality:
- Delivery Conditions
Delivery Point:
Entry Point:
Withdrawal Point:
- Physical Quantity
Unit:
Frequency:
Quantity:
- Physical Quantity Schedule

Step Unit	Step Frequency	Step Quantity
-----------	----------------	---------------

Total Physical Quantity:

History

Field	Description
Physical Gas Leg Payer	Details of the trade contract
Delivery Periods	Details of the trade contract
Gas Type	Details of the trade contract
Gas Calorific Value	Not applicable if Gas Quality is presence
Gas Quality	Not applicable if Gas Calorific Value is presence
Delivery Conditions	
Delivery Point	Details of the trade contract
Entry Point	Details of the trade contract
Withdrawal Point	Details of the trade contract
Physical Quantity	
Unit	Not applicable if Physical Quantity Schedule is presence
Frequency	
Quantity	
Physical Quantity Schedule	
- Display in tabular layout with vertical scrolling, up to 24 items	
Step Unit	Not applicable if Physical Quantity is presence
Step Frequency	
Step Quantity	

Field	Description
Total Physical Quantity	Details of the trade contract

q) Oil Physical Leg tab

Trade Details - Commodity

Trade Summary	General Trade Details	Swap	Fixed Leg
Floating Leg 1	Floating Leg 2	Coal Physical Leg	Gas Physical Leg
Oil Physical Leg	Electricity Physical Leg	Settlement	Valuations

Physical Oil Leg Payer:

Delivery Periods
Unadjusted Date:
Convention:

Oil Type:
Oil Grade:

Pipeline
Pipeline Name:
Withdrawal Point:
Entry Point:

Physical Quantity
Quantity Unit:
Frequency:
Quantity:

Physical Quantity Schedule

Step Unit	Step Frequency	Step Quantity

Total Physical Quantity:

History

Field	Description
Physical Oil Leg Payer	Details of the trade contract
Delivery Periods	Details of the trade contract
Oil Type	Details of the trade contract
Oil Grade	Details of the trade contract
Pipeline	
Pipeline Name	Details of the trade contract
Withdrawal Point	Details of the trade contract
Entry Point	Details of the trade contract
Physical Quantity	
Quantity Unit	Not applicable if Physical Quantity Schedule is presence
Frequency	
Quantity	
Physical Quantity Schedule	
- Display in tabular layout with vertical scrolling, up to 24 items	
Step Unit	Not applicable if Physical Quantity is presence
Step Frequency	
Step Quantity	
Total Physical Quantity	Details of the trade contract

r) Electricity Physical Leg tab

Trade Details - Commodity														
Trade Summary		General Trade Details			Swap		Fixed Leg							
Floating Leg 1		Floating Leg 2			Coal Physical Leg		Gas Physical Leg							
Oil Physical Leg		Electricity Physical Leg			Settlement		Valuations							

Electricity Physical Leg Payer:

Delivery Periods

Unadjusted Date:

Convention:

Settlement Periods(s)

Duration	Applicable Day 1	Applicable Day 2	Applicable Day 3	Applicable Day 4	Applicable Day 5	Applicable Day 6	Applicable Day 7	Start Time	Start Time Location	End Time	End Time Location	Exclude Holidays	Include Holidays

Load Type:

Electricity Type:

Electricity Voltage:

Delivery Point:

Physical Quantity

Unit:

Frequency:

Quantity:

Physical Quantity Schedule

Step Unit	Step Frequency	Step Quantity

Total Physical Quantity:

History

Field	Description
Electricity Physical Leg Payer	▪ Details of the trade contract
Delivery Periods	▪ Details of the trade contract
Settlement Periods(s) - Display in tabular layout, up to 12 items	
Duration	▪ Details of the trade contract
Applicable Day 1	▪ Details of the trade contract
Applicable Day 2	▪ Details of the trade contract
Applicable Day 3	▪ Details of the trade contract
Applicable Day 4	▪ Details of the trade contract
Applicable Day 5	▪ Details of the trade contract
Applicable Day 6	▪ Details of the trade contract
Applicable Day 7	▪ Details of the trade contract
Start Time	▪ Details of the trade contract
Start Time Location	▪ Details of the trade contract
End Time	▪ Details of the trade contract
End Time Location	▪ Details of the trade contract
Exclude Holidays	▪ Details of the trade contract
Include Holidays	▪ Details of the trade contract
Load Type	▪ Details of the trade contract
Electricity Type	▪ Details of the trade contract
Electricity Voltage	▪ Details of the trade contract

Field	Description
Delivery Point	▪ Details of the trade contract
Physical Quantity	
Unit	▪ Not applicable if Physical Quantity Schedule is presence
Frequency	
Quantity	
Physical Quantity Schedule	
- Display in tabular layout with vertical scrolling, up to 24 items	
Step Unit	▪ Not applicable if Physical Quantity is presence
Step Frequency	
Step Quantity	
Total Physical Quantity	▪ Details of the trade contract

(ii) Processing Steps

User can perform the following actions:

➤ **Hyperlink (i.e. to view linked trade details)**

- This action is unavailable (i) if the function is initiated from the “View Trade Details” or “View Trade History” function; or (ii) the trade is not linked to another trade.

1. Click the hyperlink in “Linked Trade Reference” field on “Trade Summary” tab.
2. “View Trade Details” function is initiated.

➤ **History (i.e. to view the trade history)**

- This action is available only if the function is initiated from the “Trade Enquiry” function.

1. Click <History> button.
2. “View Trade History” function is initiated.

15.1.3.10 Trade Details – Commodity (For Commodity Other)

(i) Screen and Field Description

Unless otherwise specified, “-” will be displayed in the field if it is not applicable. For those optional fields without values provided by reporting/trade party, blank will be displayed.

a) Trade Summary tab

Trade Details - Commodity				
Trade Summary		General Trade Details	Underlyer	Settlement
Premium		Valuations	Attachment	
Asset Class:		Commodity		
Base Product:		Other		
Sub Product:		-		
Transaction Type:		-		
OTC Derivatives Product Taxonomy:				
Trade Type:		Reporting		
Trade Identifiers				
Trade Reference:		T20160512008351		
User Reference:		UTR-03-002-CMEXT-20		
Agent Reference:		-		
CP Reference:				
Unique Transaction Identifier (UTI)				
Issuer ID:				
UTI Value:				
Unique Transaction Identifier - Unique Trade ID (UTI-TID):				
Participant:		TEST100 TEST100		
Participant's LEI:		TEST100LEI		
Participant Reporting For Role:		-		
Participant Reporting For:		TEST100 TEST100		
Participant Reporting For (Original Input Code):		TEST100		
Participant Reporting For's LEI:		TEST100LEI		
Participant Reporting For Place of Incorporation:				
Counterparty:		TEST200 TEST200		
Counterparty (Original Input Code):		TEST200		
Counterparty Participant's LEI:		TEST200LEI		
Counterparty Place of Incorporation:				
Counterparty Role:		-		
Reporting Party:		TEST100		
Agent:		-		
Trade Status:		Active		
Last Event Date:		2016-04-10		
Last Event Effective Date:		-		
Trade Date:		2016-04-10		
Trade Execution Time:				
Creation Timestamp:		2016-05-12 11:35:30		
Reporting Interface:		TR		
Link Status:		Unlinked		
Linked Trade Reference:		-		
Last Reconciliation Status:		-		
Last Reconciliation Status Update Time:		-		
Late Matching:		No		
Suppress Uncertain Indicator:		-		
Trade Information				
Final Maturity Date:		2016-12-31		
CCP:				
Backloading:		No		
Backloading Date:		-		

Field	Description
Asset Class	- Asset class of the trade - Possible value(s): - Asset Classes specified in Section 2.3
Base Product	- Base product of the trade - Possible value(s): - Base Products specified in Section 2.3
Sub Product	- Sub product of the trade - Not applicable
Transaction Type	- Transaction type of the trade - Not applicable
OTC Derivatives Product Taxonomy	OTC Product Taxonomy for Commodity
Trade Type	Trade type of the trade
Trade Identifiers	
Trade Reference	TR Reference of the trade
User Reference	User Trade Reference of the reporting party
Agent Reference	- Agent Trade Reference of the reporting party - Applicable if Agent Reference is presence
CP Reference	CP trade reference of the reporting party
Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to UTI-TID input
Participant	- Participant Identifier of the reporting party of the trade - For the format of Participant Identifier, please refer to Appendix C.1
Participant's LEI	- LEI of the reporting party - For LEI of the trade party, it has to be enquired through the "View Participant List" function. Please refer to Section 5.3 in Administrative Functions for details.
Participant Reporting For Role	- Role of the TR Participant in the trade - Not applicable
Participant Reporting For	- Participant Identifier of the trade party the reporting party is reporting for - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For (Original Input Code)	- Participant Identifier of the original input code of the trade party the reporting party is reporting for - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For's LEI	- Display LEI of participant reporting for maintained in TR system - Applicable only when participant reporting for is TR entity

Field	Description
Participant Reporting For Place of Incorporation	▪ Details of the trade contract
Counterparty	▪ Participant Identifier of the counterparty of the trade ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty (Original Input Code)	▪ Participant Identifier of the original input code of the counterparty of the trade ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Place of Incorporation	▪ Details of the trade contract
Counterparty Role	▪ Role of the Counterparty in the trade ▪ Not applicable
Counterparty Participant's LEI	▪ LEI of the Counterparty of the trade ▪ Applicable only when the counterparty is a TR entity
Reporting Party	▪ Participant ID of the reporting party of the trade
Agent	▪ Participant ID of the Agent ▪ Display “-” if not applicable
Trade Status	▪ Status of the trade ▪ Possible value(s): • Trade Status specified in Appendix A.3.1
Last Event Date	▪ The last event date of the trade
Last Event Effective Date	▪ The last event effective date of the trade ▪ “-” is displayed if not applicable or empty
Trade Date	▪ Date of the trade
Trade Execution Time	▪ Execution date and time of the trade
Creation Timestamp	▪ Timestamp generated by the HKTR upon trade creation
Reporting Interface	▪ Reporting interface of the trade ▪ Possible value(s): • TR • DTCC
Link Status	▪ Link status of the trade ▪ Possible value(s): • Link Status specified in Appendix A.3.4 ▪ Applicable only to the current trade image ▪ Display “-” if not applicable.
Linked Trade Reference	▪ Counterparty's linked Trade Reference (hyperlink) ▪ Hyperlink to corresponding Trade Details if the source page is not View Trade Details and View Trade History. ▪ Applicable only to the current trade image

Field	Description
Last Reconciliation Status	▪ Last reconciliation status of the trade ▪ Possible value(s): • Last Reconciliation specified in Appendix A.3.5 ▪ Applicable only to the current trade image ▪ Display “-” if not applicable.
Last Reconciliation Status Update Time	▪ Last reconciliation status update time of the trade ▪ Applicable only to the current trade image ▪ Display “-” if not applicable.
Late Matching	▪ Indicator to show whether the trade is late matched ▪ Possible value(s): • Yes • No ▪ Applicable only to the current trade image ▪ Display “-” if not applicable.
Suppress Uncertain Indicator	▪ Indicator to show whether the trade is suppressed by a participant ▪ Indicator value will only be shown on the counterparty's current trade image when the participant is an Overseas AI ▪ Possible value(s): • Yes • No ▪ “-” is displayed when the trade is viewed from the trade party side
Trade Information	
Final Maturity Date	▪ Final maturity date of the trade
CCP	▪ ID and short description of the CCP
Backloading	▪ Indicator to show if the trade is a Backloading trade ▪ Possible value(s): • Yes • No
Backloading Date	▪ Backloading date of the trade ▪ “-” is displayed if inapplicable

b) General Trade Details tab

Trade Details - Commodity			
Trade Summary	General Trade Details	Underlyer	Settlement
Premium	Valuations	Attachment	
Asset Class: Commodity Base Product: Other Sub Product: - Transaction Type: - OTC Derivatives Product Taxonomy:			
Trade Identifiers Trade Reference: T20160512008351 User Reference: UTR-03-002-CMEXT-20 Agent Reference: - CP Reference: - Unique Transaction Identifier (UTI) Issuer ID: UTI Value: Unique Transaction Identifier - Unique Trade ID (UTI-TID):			
Buyer: - Seller: - Unique Transaction Identifier (UTI) Indicator: No			
Prior - Unique Transaction Identifier (UTI) Issuer ID: UTI Value:			
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID): Clearing: No CCP: Confirmation Date Time: Confirmation Platform: PAPER - Refer to AIDG enumeration Counterparty before CCP Novation: Execution Agent: Counterparty Execution Agent: Clearing Broker: Counterparty Clearing Broker: Settlement Agent of the Trade Party: Settlement Agent of the Counter Trade Party: Reference Branch of Trade Party: Reference Branch of Counter Trade Party: Desk ID: Trader ID: Trade Execution Time: Trade Party 1: TEST100 TEST100 Trade Party 1 Place of Incorporation: Trade Party 2: TEST200 TEST200 Trade Party 2 Place of Incorporation: Bilateral Comments:			
Special Terms Indicator: Special Terms Brief Description:			
Counterparty Origin: Parent Originator: Parent Counterparty: Industrial Sector: Corporate Counterparty Industrial Sector: Corporate Clearing Exemption: Cleared: Submission Timestamp for Clearing: Clearing Timestamp: Collateralized: Verification Type: Trade Date: 2016-04-10			
Unique Product Identifier (UPI) Product ID Type: Product ID Value:			
Broker Party 1: Party 2:			
Calculation Agent Party 1: Party 2: Party Type: Business Center:			
Independent Amount Payer: Amount: Percentage:			
Linked Independent Amount Payer: Amount: Percentage:			
Maintenance Margin: Variation Margin:			
Price Notation Price Type: Price:			
Master Agreement Type: Version: Date:			

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Master Supplement Date:
Definitions Type:
Remarks 1:
Remarks 2:
Effective Date - Leg 1:
Termination Date - Leg 1:
Notional - Leg 1 - Units:
Notional - Leg 1 - Currency:
Notional - Leg 1 - Amount:
Effective Date - Leg 2:
Termination Date - Leg 2:
Notional - Leg 2 - Units:
Notional - Leg 2 - Currency:
Notional - Leg 2 - Amount:
Option Type:
Strike Price Per Unit - Unit of Measure:
Strike Price Per Unit - Currency:
Strike Price Per Unit - Amount:
Option Style:
Commencement Date:
Expiration Date:
Value Date:
Option Entitlement:
Number of Options:
Price Notation - Value:
Price Notation - Measure Type:
Price Notation - Quote Units:
Price Notation - Currency:
Grade(s):
Load Type:
Quantity:
Quantity Frequency:
Fixed Price
Currency:
Price:
Unit:

Full Termination Indicator:
Final Maturity Date: 2016-12-31
Underlying Asset:

History

Field	Description
Asset Class	- Asset class of the trade - Possible value(s): - Asset Classes specified in Section 2.3
Base Product	- Base product of the trade - Possible value(s): - Base Products specified in Section 2.3
Sub Product	- Sub product of the trade - Not applicable
Transaction Type	- Transaction type of the trade - Not applicable
OTC Derivatives Product Taxonomy	OTC Product Taxonomy for Commodity
Trade Identifiers	
Trade Reference	TR Reference of the trade
User Reference	User Trade Reference of the reporting party
Agent Reference	- Agent Trade Reference of the reporting party - Applicable if Agent Reference is presence
CP Reference	CP trade reference of the reporting party
Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input

Field	Description
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to UTI-TID input
Buyer	- Participant Identifier of the buyer - For the format of Participant Identifier, please refer to Appendix C.1
Seller	- Participant Identifier of the seller - For the format of Participant Identifier, please refer to Appendix C.1
Unique Transaction Identifier (UTI) Indicator	- Indicator to show whether the trade has UTI - Possible value(s): - Yes - No
Prior - Unique Transaction Identifier (UTI)	
Issuer ID	This field corresponds to Prefix of UTI of UTI input
UTI Value	This field corresponds to Value of UTI of UTI input
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)	This field corresponds to prior UTI-TID input
Clearing	- Indicator to show if the trade is anticipated to be cleared - Possible value(s): - Yes - No
CCP	ID and short description of the CCP
Confirmation Date Time	Date and time of the trade confirmation
Confirmation Platform	ID and short description of the CP
Counterparty before CCP Novation	- Participant Identifier of the counterparty before CCP novation - For the format of Participant Identifier, please refer to Appendix C.1
Execution Agent	- Participant Identifier of the execution agent - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Execution Agent	- Participant Identifier of the counterparty execution agent - For the format of Participant Identifier, please refer to Appendix C.1
Clearing Broker	- Participant Identifier of the clearing broker - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty Clearing Broker	- Participant Identifier of the counterparty clearing broker - For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Trade Party	- Participant Identifier of the settlement agent of the trade party - For the format of Participant Identifier, please refer to Appendix C.1
Settlement Agent of the Counter Trade Party	- Participant Identifier of the settlement agent of the counter trade party - For the format of Participant Identifier, please refer to Appendix C.1

Field	Description
Reference Branch of Trade Party	- Participant Identifier of the reference branch of trade party - For the format of Participant Identifier, please refer to Appendix C.1
Reference Branch of Counter Trade Party	- Participant Identifier of the reference branch of counter trade party - For the format of Participant Identifier, please refer to Appendix C.1
Desk ID	Desk ID of the trade
Trader ID	Trader ID of the trade
Trade Execution Time	- Execution date and time of the trade - When this tab is shown in Trade Event Details of Amendment, this field is not displayed.
Trade Party 1	- Participant Identifier of trade party 1 - For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 1 Place of Incorporation	Details of the trade contract
Trade Party 2	- Participant Identifier of trade party 2 - For the format of Participant Identifier, please refer to Appendix C.1
Trade Party 2 Place of Incorporation	Details of the trade contract
Bilateral Comments	- Bilateral comments of the trade - This field is read-only
Special Terms	
Indicator	- Indicator to show the presence of special terms - Possible value(s): - Yes - No
Special Terms Brief Description	Brief description of the special terms of the trade
Counterparty Origin	Origin of the Counterparty
Parent Originator	Parent originator of the trade
Parent Counterparty	Parent counterparty of the trade
Industrial Sector	Industrial sector of the trade participant
Counterparty Industrial Sector	Industrial sector of the trade counterparty
Clearing Exemption	- Indicator to show whether the trade is exempted from clearing - Possible value(s): - Yes - No
Cleared	- Indicator to show whether the trade is cleared - Possible value(s): - Yes - No

Field	Description
Submission Timestamp for Clearing	▪ Submission timestamp for clearing of the trade
Clearing Timestamp	▪ Clearing timestamp of the trade
Collateralized	▪ Collateralization of the trade
Verification Type	▪ Verification type of the trade
Trade Date	▪ Date of the trade
Unique Product Identifier (UPI)	
Product ID Type	▪ Product ID type of the UPI
Product ID Value	▪ Product ID value of the UPI
Broker	
Party 1	▪ Broker party 1 of the trade
Party 2	▪ Broker party 2 of the trade
Calculation Agent	
Party 1	▪ Calculation agent trade party 1 of the trade
Party 2	▪ Calculation agent trade party 2 of the trade
Party Type	▪ Type of the calculation agent parties
Business Center	▪ Business center of the calculation agent parties
Independent Amount	
Payer	▪ Payer of the independent amount
Amount	▪ The independent amount and currency
Percentage	▪ The percentage of the notional amount
Linked Independent Amount	
Payer	▪ Payer of the linked independent amount
Amount	▪ The linked independent amount and currency
Percentage	▪ The percentage of the notional amount
Maintenance Margin	▪ Maintenance margin amount and currency
Variation Margin	▪ Variation margin amount and currency
Price Notation	
Price Type	▪ Type of price notation
Price	▪ Price amount
Master Agreement	
Type	▪ Type of the master agreement
Version	▪ Version of the master agreement
Date	▪ Date of the master agreement
Master Supplement Date	▪ The master supplement date
Definitions Type	▪ The definitions type
Remarks 1	▪ The Remarks 1 on the latest trade image

Field	Description
Remarks 2	▪ The Remarks 2 on the latest trade image
Effective Date - Leg 1	▪ Effective date of leg 1
Termination Date - Leg 1	▪ Termination date of leg 1
Notional - Leg 1 - Units	▪ Details of the trade contract
Notional - Leg 1 - Currency	▪ Details of the trade contract
Notional - Leg 1 - Amount	▪ Details of the trade contract
Effective Date - Leg 2	▪ Effective date of leg 2
Termination Date - Leg 2	▪ Termination date of leg 2
Notional - Leg 2 - Units	▪ Details of the trade contract
Notional - Leg 2 - Currency	▪ Details of the trade contract
Notional - Leg 2 - Amount	▪ Details of the trade contract
Option Type	▪ Option type of the trade
Strike Price Per Unit - Unit of Measure	▪ Details of the trade contract
Strike Price Per Unit - Currency	▪ Details of the trade contract
Strike Price - Per Unit - Amount	▪ Details of the trade contract
Option Style	▪ Details of the trade contract
Commencement Date	▪ Commencement date of the trade
Expiration Date	▪ Expiration date of the trade
Value Date	▪ Value date of the trade
Option Entitlement	▪ Option entitlement of the trade
Number of Options	▪ Number of options of the trade
Price Notation - Value	▪ Details of the trade contract
Price Notation - Measure Type	▪ Details of the trade contract
Price Notation - Quote Units	▪ Details of the trade contract
Price Notation - Currency	▪ Details of the trade contract
Grade(s)	▪ Display each entry on separate line
Load Type	▪ Details of the trade contract
Quantity	▪ Details of the trade contract
Quantity Frequency	▪ Details of the trade contract

Field	Description
Fixed Price	
Currency	▪ Details of the trade contract
Price	▪ Details of the trade contract
Unit	▪ Details of the trade contract
Full Termination Indicator	▪ Full termination indicator of the trade
Final Maturity Date	▪ Final maturity date of the trade
Underlying Asset	▪ Details of the trade contract

c) Underlyer tab

The screenshot shows a software interface titled "Trade Details - Commodity". It features a tabbed menu with "Trade Summary", "General Trade Details", "Underlyer", and "Settlement". The "Underlyer" tab is active, showing two sections: "Underlyer 1" and "Underlyer 2". Each section contains a "Commodity" sub-section with the following fields: Instrument ID, Name, Base, Details, Unit of Measure, and Currency. A "History" button is located at the bottom right of the interface.

Field	Description
Underlyer 1	
Commodity	
Instrument ID	▪ Details of the trade contract
Name	▪ Details of the trade contract
Base	▪ Details of the trade contract
Details	▪ Details of the trade contract
Unit of Measure	▪ Details of the trade contract
Currency	▪ Details of the trade contract
Underlyer 2	
Commodity	
Instrument ID	▪ Details of the trade contract
Name	▪ Details of the trade contract
Base	▪ Details of the trade contract
Details	▪ Details of the trade contract
Unit of Measure	▪ Details of the trade contract
Currency	▪ Details of the trade contract

d) Settlement tab

Field	Description
Settlement Type	▪ Details of the trade contract
Settlement Currency	▪ Settlement currency of the trade

e) Premium tab

Field	Description
Premium Payer	▪ Participant Identifier of the premium payer
Premium Receiver	▪ Participant Identifier of the premium receiver
Premium Amount	▪ Amount value with currency

(ii) Processing Steps

User can perform the following actions:

➤ Hyperlink (i.e. to view linked trade details)

- This action is unavailable (i) if the function is initiated from the “View Trade Details” or “View Trade History” function; or (ii) the trade is not linked to another trade.

1. Click the hyperlink in “Linked Trade Reference” field on “Trade Summary” tab.
2. “View Trade Details” function is initiated.

➤ **History (i.e. to view the trade history)**

- *This action is available only if the function is initiated from the “Trade Enquiry” function.*

1. Click <History> button.
2. “View Trade History” function is initiated.

15.1.3.11 Trade Details – Common Tabs

(i) Screen and Field Description

Unless otherwise specified, “-” will be displayed in the field if it is not applicable.
For those optional fields without values provided by reporting/trade party, blank will be displayed.

Trade Details page is consists of number of tabs, and some tabs are common to all product types.

a) Valuations tab

Field	Description
Valuations - Display valuations in tabular layout with vertical scrolling - Display latest valuation date time first, earliest valuation date last	
Valuation Date Time (Reporting For)	▪ Details of the trade contract
Valuation Value (Reporting For)	▪ Details of the trade contract
Valuation Type (Reporting For)	▪ Details of the trade contract
Valuation Value (Counterparty)	▪ Details of the trade contract
Valuation Value (CCP)	▪ Details of the trade contract

b) Attachment tab

Trade Details - Interest Rate

Trade Summary	General Trade Details	Calculation Period Amount and Rate	Schedule
Settlement Provision	Premium	FRA	Bond Option
Option	Early Termination	Cancelable Provision	Cross Currency Info
Valuations	Attachment		

Upload File
File: Browse...
Remark:

Upload Attachment Reset

Attachments

Submitting Date Time	File Name	Submitting Party	Submitting User ID	Remark	
2016-05-12 11:50:33	test.csv	TEST100	test01	test remark	Delete Attachment

History

Field	Description
Upload File	
File	- The absolute file path - Only one file can be selected - File name supports maximum 255 characters - Available for trade participant or the agent of the participant only
Remark	- This field is case-sensitive - Available for trade participant or the agent of the participant only
Attachments	
- Display attachment in tabular layout with vertical scrolling - Maximum 40 attachment files can be uploaded per trade - Sort by Submit Date Time and File Name	
Submitting Date Time	Details of the trade contract
File Name	Details of the trade contract
Submitting Party	Details of the trade contract
Submitting User ID	Details of the trade contract
Remark	Details of the trade contract

(ii) Processing Steps

User can perform the following actions:

➤ **Browse**

1. Click the <Browse> button to locate the request file to be uploaded.
2. Select the request file and then click the <Open> button in the “Choose File” dialog.
3. The file path of the selected file is shown in the “File” field.
4. (Optional) Input the Remark.

➤ **Upload Attachment**

1. Click the <Upload Attachment> button to upload the request file located.

Remarks:

- The upload request is validated against some simple rules, such as file name format. Only files in CSV, PDF, DOC, TIF or XML formats can be uploaded.

➤ **Reset**

1. Click <Reset> button to set all the fields to their original values.

➤ **Hyperlink (i.e. to view file details)**

1. Click the hyperlink in “File Name” field on “Attachment” tab.
2. The attach file is opened.

➤ **Delete Attachment**

1. Click <Delete Attachment> button to delete the attachment item.

➤ **History (i.e. to view the trade history)**

- *This action is available only if the function is initiated from the “Trade Enquiry” function.*
1. Click <History> button.
 2. “View Trade History” function is initiated.

15.1.4 View Trade History Function

This function allows User to view the history of a trade, including trade events contributing to the current state of the trade.

The history of Reporting Trade is recorded when:

- event (not subject to any pairing) is applied to the trade; or
- “Relink” trade event is successfully matched; or
- trade status is changed; or
- system event is applied

The history record of counterparty’s “Suppress Uncertain” trade event is displayed only when the history is viewed by the counterparty.

This function is initiated from:

- “View Trade Summary” function
– by clicking the <History>button
- “View Trade Details” function
– by clicking the <History>button

15.1.4.1 Trade History (Exclude Equity Other, Foreign Exchange Other and Credit Other)

(i) Screen and Field Description

Trade History - Commodity

Common Details

Participant:

TEST100 - TEST100

Asset Class:

Commodity

Base Product:

Option

Sub Product:

Option Option

Transaction Type:

-

Trade Type:

Reporting

Trade Date:

2016-04-10

Trade Reference:

T20160512008330

User Reference:

UTR-03-002-CM-01

Agent Reference:

-

CP Reference:

Total Physical Quantity Unit (PT):

Total Physical Quantity (PT):

Total Physical Quantity Unit (CNTRPTY):

Total Physical Quantity (CNTRPTY):

Trade History

Update Time	Event Reference	Event Type	System Event Type	Trade Status	Link Status	Linked Trade Reference	Event Date/System Event Date
2016-05-12 11:09:15	E20160512011419	New Trade	-	Active	Unlinked	-	2016-04-10

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable.
For those optional fields without values, blank will be displayed.

Field	Description
Common Details	
Participant	▪ Participant Identifier of the TR Participant ▪ For the format of Participant Identifier, please refer to Appendix C.1
Asset Class	▪ Asset class of the trade ▪ Possible value(s): • Asset Classes specified in Section 2.3
Base Product	▪ Base product of the trade ▪ Possible value(s): • Base Products specified in Section 2.3
Sub Product	▪ Sub product of the trade ▪ Possible value(s): • Sub Products specified in Section 2.3 ▪ Applicable only to the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Basis • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:PriceParameterReturnVariance • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnDividend • Credit:SingleName:Sovereign • Credit:IndexTranche:CDX • Credit:Index:CDX • Credit:SingleName:Corporate • Credit:IndexTranche:iTraxx • Credit:Index:iTraxx • Commodity:Swap • Commodity:Option • Commodity:Forward

Field	Description
Transaction Type	▪ Transaction type of the trade ▪ Possible value(s): • Transaction Types specified in Section 2.3 ▪ Applicable only to the following sub product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:PriceParameterReturnVariance • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnDividend • Credit:SingleName:Sovereign • Credit:IndexTranche:CDX • Credit:Index:CDX • Credit:SingleName:Corporate • Credit:IndexTranche:iTraxx • Credit:Index:iTraxx
Trade Type	▪ Trade type of the trade
Trade Date	▪ Date of the trade
Trade Reference	▪ TR Reference of the trade
User Reference	▪ User Trade Reference of the reporting party
Agent Reference	▪ Agent Trade Reference of the reporting party ▪ Applicable if Agent Reference is presence
CP Reference	▪ CP trade reference of the reporting party
Notional Amount (Participant)	▪ The notional amount with currency code of the TR Participant of the trade ▪ Available only for the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Basis • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption • InterestRate:Other

Field	Description
Notional Amount (Counterparty)	▪ The notional amount with currency code of the Counterparty of the trade ▪ Available only for the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Basis • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption • InterestRate:Other
Notional Amount	▪ The notional amount with currency code of the trade ▪ Available only for the following product(s): • InterestRate:FRA • InterestRate:CapFloor • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnDividend • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx
Deal Notional Amount	▪ The deal notional amount with currency code of the trade ▪ Available only for the following sub product(s): • Equity:Swap:PriceReturnBasicPerformance
Exchanged Currency 1 - Amount	▪ Notional amount with currency code of the trade ▪ Available only for the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward
Exchanged Currency 2 - Amount	▪ Notional amount with currency code of the trade ▪ Available only for the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward
Put Notional Amount	▪ Put notional amount with currency code of the trade ▪ Available only for the following base product(s): • ForeignExchange:NDO • ForeignExchange:VanillaOption

Field	Description
Call Notional Amount	▪ Call notional amount with currency code of the trade ▪ Available only for the following base product(s): • ForeignExchange:NDO • ForeignExchange:VanillaOption
Variance Amount	▪ Variance amount with currency code of the trade ▪ Available only for the following sub product(s): • Equity:Swap:ParameterReturnVariance
Total Physical Quantity Unit (PT)	▪ Display Total Physical Quantity Unit of participant ▪ Available only for the following base product(s): • Commodity:Swap • Commodity:Forward • Commodity:Option
Total Physical Quantity (PT)	▪ Available only for the following base product(s): • Commodity:Swap • Commodity:Forward • Commodity:Option
Total Notional Quantity (PT)	▪ Available only for the following base product(s): • Commodity:Swap
Total Physical Quantity Unit (CNTRPTY)	▪ Available only for the following base product(s): • Commodity:Swap • Commodity:Forward • Commodity:Option
Total Physical Quantity (CNTRPTY)	▪ Available only for the following base product(s): • Commodity:Swap • Commodity:Forward • Commodity:Option
Total Notional Quantity (CNTRPTY)	▪ Available only for the following base product(s): • Commodity:Swap
Notional - Leg 1 - Units	▪ Available only for the following base product(s): • Commodity:Other
Notional - Leg 1 - Currency	▪ Available only for the following base product(s): • Commodity:Other
Notional - Leg 1 - Amount	▪ Available only for the following base product(s): • Commodity:Other
Notional - Leg 2 - Units	▪ Available only for the following base product(s): • Commodity:Other
Notional - Leg 2 - Currency	▪ Available only for the following base product(s): • Commodity:Other
Notional - Leg 2 - Amount	▪ Available only for the following base product(s): • Commodity:Other
Trade History (repeated for each status transition)	

Field	Description
Update Time	▪ The date and time when the trade is updated ▪ For update by “Relink” trade event, this is the matching time ▪ For other trade event-driven update, this is the trade event completion time ▪ For trade status changes other than trade event-driven, this is the time the trade status is changed ▪ Hyperlink navigates to trade detail view of historical image after applying the event content or system event Upgrade TR Entity (Counterparty) / Upgrade TR Entity (Participant Reporting For) / Back-date Setup of Reporting Obligation (Counterparty) / Counterparty ID Change / Participant Reporting For ID Change or trade status changed processed. ▪ No hyperlink is provided for history record logged for other system event updates.
Event Reference	▪ Event reference of the trade event ▪ Hyperlink to corresponding Trade Event Details or Alleged Trade Event Details. ▪ In participant view, only participant’s event reference is shown. Display “-” without hyperlink if there is not any corresponding trade event owned by the participant. ▪ Display “-” without hyperlink for history logged without event applied.
Event Type	▪ Type of the trade event ▪ Display “-” if not applicable.
System Event Type	▪ Event type generated by HKTR ▪ Event type of system generated event to update or show the most up-to-date trade status or link status of the trade or the TR entity mapped in the trade. ▪ Display “-” if not applicable.
Trade Status	▪ Trade status of the trade as of the corresponding event date / system event date ▪ For “Relink” trade event, this is trade status after the event is matched and applied to the trade
Link Status	▪ This is the link status as of the corresponding update time ▪ If there is other system event(s) generated or re-generated simultaneously with the trade event, the link status of the trade event/system event will be the same as the latest link status
Linked Trade Reference	▪ Reference of the linked counterparty trade ▪ Applicable only when Link Status is “Linked”
Event Date / System Event Date	▪ Event date of the trade event (for “Relink” trade event, this is the date when the trade event is matched and applied to the trade; for other trade events, refer to the definition stipulated in the table in Section 4.1.1) or ▪ Event date of the system event

15.1.4.2 Trade History (For Equity Other)

(i) Screen and Field Description

Trade History - Equity

Common Details

Participant: TEST100 - TEST100
Asset Class: Equity
Base Product: Other
Sub Product: -
Transaction Type: -
Trade Type: Reporting
Trade Date: 2016-04-10
Trade Reference: T20160511008312
User Reference: UTR-03-002-EQEXT-01
Agent Reference: -
CP Reference: -
Notional - Leg 1: -
Notional - Leg 2: -
Variance Amount: -

Trade History

Update Time	Event Reference	Event Type	System Event Type	Trade Status	Link Status	Linked Trade Reference	Event Date/System Event Date
2016-05-11 16:50:19	E20160511011390	New Trade	-	Active	Unlinked	-	2016-04-10

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	Description
Common Details	
Participant	- Participant Identifier of the TR Participant - If User is acting as an Agent, Participant Identifier of the client TR Participant selected in the “Participant Filter” function is displayed - For the format of Participant Identifier, please refer to Appendix C.1
Asset Class	- Asset class of the trade - Possible value(s): - Asset Classes specified in Section 2.3
Base Product	- Base product of the trade - Possible value(s): - Base Products specified in Section 2.3
Sub Product	- Sub product of the trade “-” is shown
Transaction Type	- Transaction type of the trade “-” is shown
Trade Type	- Trade type of the trade - Possible value(s): - Reporting
Trade Date	Date of the trade
Trade Reference	TR Reference of the trade
User Reference	User Trade Reference of the reporting party
Agent Reference	Agent Trade Reference of the reporting party
CP Reference	CP trade reference of the reporting party
Notional - Leg 1	The notional amount with currency code of leg 1

Field	Description
Notional - Leg 2	The notional amount with currency code of leg 2
Variance Amount	Variance amount with currency code of the trade
Trade History (repeated for each status transition)	
Update Time	- The date and time when the trade is updated - For update by “Relink” trade event, this is the matching time - For other trade event-driven update, this is the trade event completion time - For trade status changes other than trade event-driven, this is the time the trade status is changed - For system event-driven update, this is the time the system event is applied
Event Reference	Event reference of the trade event
Event Type	- Type of the trade event - Possible value(s): - Event Types specified in Appendix A.2
System Event Type	Event type generated by HKTR
Trade Status	- Trade status of the trade as of the corresponding event date / system event date - For “Relink” trade event, this is trade status after the event is matched and applied to the trade - Possible value(s): - Trade Status specified in Appendix A.3.1
Link Status	- This is the link status as of the corresponding update time - If there is other system event(s) generated or re-generated simultaneously with the trade event, the link status of the trade event/system event will be the same as the latest link status - Possible value(s): - Link Status specified in Appendix A.3.4
Linked Trade Reference	- Reference of the linked counterparty trade - Applicable only when Link Status is “Linked” - No Hyperlink is not provided for user to click and access Counterparty’s current trade image. It can only be accessed through the linked trade reference under Trade Summary tab.
Event Date / System Event Date	- Event date of the trade event (for “Relink” trade event, this is the date when the trade event is matched and applied to the trade; for other trade events, refer to the definition stipulated in the table in Section 4.1.1) or - Event date of the system event

15.1.4.3 Trade History (For Foreign Exchange Other)

(i) Screen and Field Description

Trade History - Foreign Exchange

Common Details

Participant:

TEST100 - TEST100

Asset Class:

Foreign Exchange

Base Product:

Other

Sub Product:

-

Transaction Type:

-

Trade Type:

Reporting

Trade Date:

2016-04-10

Trade Reference:

T20160511008310

User Reference:

UTR-03-002-FXEXT-01

Agent Reference:

-

CP Reference:

Notional - Leg 1:

CAD 10.0000000000

Notional - Leg 2:

AUD 10.0000000000

Exchanged Currency 1 Amount:

USD 12.0000000000

Exchanged Currency 2 Amount:

CAD 20.0000000000

Put Notional Amount:

CNY 10.0000000000

Call Notional Amount:

USD 20.0000000000

Trade History

Update Time	Event Reference	Event Type	System Event Type	Trade Status	Link Status	Linked Trade Reference	Event Date/System Event Date
2016-05-11 16:27:02	E20160511011387	New Trade	-	Active	Unlinked	-	2016-04-10

Unless otherwise specified, “-” will be displayed in the field if it is not applicable.

Field	Description
Common Details	
Participant	- Participant Identifier of the TR Participant - For the format of Participant Identifier, please refer to Appendix C.1
Asset Class	- Asset class of the trade - Possible value(s): - Asset Classes specified in Section 2.3
Base Product	- Base product of the trade - Possible value(s): - Base Products specified in Section 2.3
Sub Product	- Sub product of the trade - Possible value(s): - Sub Products specified in Section 2.3 - Not applicable
Transaction Type	- Transaction type of the trade - Possible value(s): - Transaction Types specified in Section 2.3 - Not applicable
Trade Type	Trade type of the trade
Trade Date	Date of the trade
Trade Reference	TR Reference of the trade
User Reference	User Trade Reference of the reporting party
Agent Reference	- Agent Trade Reference of the reporting party - Applicable if Agent Reference is presence

Field	Description
CP Reference	CP trade reference of the reporting party
Notional - Leg 1	Notional amount with currency code of leg 1
Notional - Leg 2	Notional amount with currency code of leg 2
Exchanged Currency 1 Amount	Details of the trade contract
Exchanged Currency 2 Amount	Details of the trade contract
Put Notional Amount	Put notional amount with currency code of the trade
Call Notional Amount	Call notional amount with currency code of the trade
Trade History (repeated for each status transition and other associated event)	
Update Time	- The date and time when the trade is updated - For update by “Relink” trade event, this is the matching time - For other trade event-driven update, this is the trade event completion time - For trade status changes other than trade event-driven, this is the time the trade status is changed - Hyperlink navigates to trade detail view of historical image after applying the event content or system event Upgrade TR Entity (Counterparty) / Upgrade TR Entity (Participant Reporting For) / Back-date Setup of Reporting Obligation (Counterparty) / Counterparty ID Change / Participant Reporting For ID Change or trade status changed processed - No hyperlink is provided for history record logged for other system event updates
Event Reference	- Event reference of the trade event - Hyperlink to corresponding Trade Event Details or Alleged Trade Event Details - In participant view, only participant’s event reference is shown. Display “-” without hyperlink if there is not any corresponding trade event owned by the participant - Display “-” without hyperlink for history logged without event applied
Event Type	- Type of the trade event - Possible value(s): - Event Types specified in Appendix A.2 - Display “-” if not applicable
System Event Type	- Event type generated by HKTR - Event type of system generated event to update or show the most up-to-date trade status or link status of the trade or the TR entity mapped in the trade. Display “-” if not applicable
Trade Status	- Trade status of the trade as of the corresponding event date / system event date - For “Relink” trade event, this is trade status after the event is matched and applied to the trade

Field	Description
Link Status	- This is the link status as of the corresponding update time - If there is other system event(s) generated or re-generated simultaneously with the trade event, the link status of the trade event/system event will be the same as the latest link status
Linked Trade Reference	- Reference of the linked counterparty trade - Applicable only when Link Status is “Linked”
Event Date / System Event Date	- Event date of the trade event (for “Relink” trade event, this is the date when the trade event is matched and applied to the trade; for other trade events, refer to the definition stipulated in the table in Section 4.1.1) or - Event date of the system event

15.1.4.4 Trade History (For Credit Other)

(i) Screen and Field Description

Trade History - Credit

Common Details

Participant:

TEST100 - TEST100

Asset Class:

Credit

Base Product:

Other

Sub Product:

-

Transaction Type:

-

Trade Type:

Reporting

Trade Date:

2016-04-10

Trade Reference:

T20160511008316

User Reference:

UTR-03-002-CDEXT-01

Agent Reference:

-

CP Reference:

-

Notional - Leg 1:

AED 100.0000000000

Notional - Leg 2:

AMD 200.0000000000

Trade History

Update Time	Event Reference	Event Type	System Event Type	Trade Status	Link Status	Linked Trade Reference	Event Date/System Event Date
2016-05-11 17:42:37	E20160511011394	New Trade	-	Active	Unlinked	-	2016-04-10

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	Description
Common Details	
Participant	- Participant Identifier of the TR Participant - For the format of Participant Identifier, please refer to Appendix C.1
Asset Class	Asset class of the trade
Base Product	Base product of the trade
Sub Product	- Sub product of the trade “-” is shown
Transaction Type	- Transaction type of the trade “-” is shown
Trade Type	Trade type of the trade
Trade Date	Date of the trade
Trade Reference	TR Reference of the trade

Field	Description
User Reference	User Trade Reference of the reporting party
Agent Reference	- Agent Trade Reference of the reporting party - Applicable if Agent Reference is presence
CP Reference	CP trade reference of the reporting party
Notional - Leg 1	- Notional amount with currency code of leg 1 - Display [Notional - Leg 1 - Amount] with [Notional - Leg 1 - Currency]
Notional - Leg 2	- Notional amount with currency code of leg 2 - Display [Notional - Leg 2 - Amount] with [Notional - Leg 2 - Currency]
Trade History (repeated for each status transition and other associated event)	
Update Time	- The date and time when the trade is updated - For update by “Relink” trade event, this is the matching time - For other trade event-driven update, this is the trade event completion time - For trade status changes other than trade event-driven, this is the time the trade status is changed - Hyperlink navigates to trade detail view of historical image after applying the event content or system event Upgrade TR Entity (Counterparty) / Upgrade TR Entity (Participant Reporting For) / Back-date Setup of Reporting Obligation (Counterparty) / Counterparty ID Change / Participant Reporting For ID Change or trade status changed processed - No hyperlink is provided for history record logged for other system event updates
Event Reference	- Event reference of the trade event - Hyperlink to corresponding Trade Event Details or Alleged Trade Event Details - In participant view, only participant’s event reference is shown. Display “-” without hyperlink if there is not any corresponding trade event owned by the participant - Display “-” without hyperlink for history logged without event applied
Event Type	- Type of the trade event - Display “-” if not applicable
System Event Type	- Event type generated by HKTR - Event type of system generated event to update or show the most up-to-date trade status or link status of the trade or the TR entity mapped in the trade - Display “-” if not applicable
Trade Status	- Trade status of the trade as of the corresponding event date / system event date - For “Relink” trade event, this is trade status after the event is matched and applied to the trade

Field	Description
Link Status	▪ This is the link status as of the corresponding update time ▪ If there is other system event(s) generated or re-generated simultaneously with the trade event, the link status of the trade event/system event will be the same as the latest like status
Linked Trade Reference	▪ Reference of the linked counterparty trade ▪ Applicable only when Link Status is “Linked”
Event Date / System Event Date	▪ Event date of the trade event (for “Relink” trade event, this is the date when the trade event is matched and applied to the trade; for other trade events, refer to the definition stipulated in the table in Section 4.1.1) or ▪ Event date of the system event

15.1.4.5 Trade History Scenarios

Some scenarios in relation to the trade history mechanism are conducted for better understanding.

Scenario 1 (Change in Trade Status):

Step 1: On 2013-08-01, user successfully submitted a single sided New Trade with trade date 2013-08-01 and termination date 2013-08-20. A trade event history record is therefore generated

Step 2: On 2013-08-05, user successfully submitted a post trade Amendment event with agreement date 2013-08-05.

Step 3: On 2013-08-20, the trade became mature and system triggered a system event to turn the trade status to mature.

Step 4: On 2013-08-21, after trade maturity date, user submitted an Amendment event with agreement date 2013-08-19. The trade status was active instead of matured since the trade has not yet matured on that day.

Step 5: At the same time, the matured system event history record (the step 3 one) will simultaneously be re-generated to reflect the latest trade image.

Update Time	Event Reference	Event Type	System Event Type	Trade Status	Link Status	Linked Trade Reference	Event Date / System Event Date
2013-08-21 09:23:50	-	-	Trade Matured	Matured	Single Sided	-	2013-08-20
2013-08-21 09:23:50	E2013080 2345678	Amendment	-	Active	Single Sided	-	2013-08-19
2013-08-20 01:20:30	-	-	Trade Matured	Matured	Single Sided	-	2013-08-20
2013-08-05 09:23:50	E2013080 2234567	Amendment	-	Active	Single Sided	-	2013-08-05
2013-08-01 10:11:22	E2013080 2123456	New Trade	-	Active	Single Sided	-	2013-08-01

Scenario 2 (Change in Link Status):

Step 1: On 2013-08-01, user successfully submitted a New Trade (open for linking) with trade date 2013-08-01.

Step 2: Under day end processing, the trade performed linking process and successfully linked to another trade with trade reference T20130802000001. System event “Trade Linking” was therefore generated to show the successfully linked up between trades.

Step 3: Counterparty no longer had reporting obligation and exited from reporting after 2013-08-15. After day end processing, the link status of user’s trade will automatically be shifted to Single Sided with system event “Exit from Reporting (Counterparty)”.

Step 4: On 2013-08-18, user discovered that an Amendment event with agreement date 2013-08-13 was missed to be reported and therefore reported back immediately. A trade history record was generated correspondingly. As the link status always refers to the latest trade linking status as of the update time, the link status of the new trade record was shown Single Sided.

Step 5: Previously generated system event in step 3 will be re-generated simultaneously to reflect the rationale of the latest link status.

Update Time	Event Reference	Event Type	System Event Type	Trade Status	Link Status	Linked Trade Reference	Event Date / System Event Date
2013-08-18 09:23:50	-	-	Exit from Reporting (Counterparty)	Active	Single Sided	-	2013-08-16
2013-08-18 09:23:50	E2013080 2345678	Amendment	-	Active	Single Sided	-	2013-08-13
2013-08-16 01:20:30	-	-	Exit from Reporting (Counterparty)	Active	Single Sided	-	2013-08-16
2013-08-02 01:10:30	-	-	Trade Linking	Active	Linked	T2013080 2000001	2013-08-02
2013-08-01 10:11:22	E2013080 2123456	New Trade	-	Active	Unlinked	-	2013-08-01

Furthermore, for a system event generated due to a user submitted event, the system event will be generated in real time instead of during the day end batch processing. For example, if a reporting party submits a “Quit” trade event to quit a linked trade, the system event termed as “Quit (Counterparty)” will be generated immediately for the counterparty trade.

The following table shows the list of system event types, if applicable, that can be enquired through the “View Trade History” function:

Value of System Event Type	Meaning	System Event Date
Withdrawal (Counterparty)	The link status of the trade is changed from “Linked” to “Unlinked” as the linked counterparty trade is withdrawn.	Last Version Date
Quit (Counterparty)	The link status of the trade is changed from “Linked” to “Unlinked” as the linked counterparty trade is manually quit.	Counterparty quit date + 1 day, i.e. current date + 1 day

Value of System Event Type	Meaning	System Event Date
Trade Break-up	The link status of the trade is changed from “Linked” to “Unlinked” as the trade is no longer linked to the linked counterparty trade due to any of, but not limited to, the following reasons: • The counterparty of the trade was downgraded to unregistered party • The linked counterparty trade: – was relinked to another trade; or – became “Single Sided” by Relink event; or – was terminated/ matured and became “Single Sided”; or – was quitted and become "Unlinked"; or – was active and become "Single Sided".	Current Date
Participant Reporting For ID Change	The Party ID of Participant Reporting For in the trade is updated by system as requested by the participant via the UI function. The link status of the trade may be changed to “Unlinked” if the reporting party of the trade is the originating party of the trade party participant reporting for or the reporting party of the trade is the participant reporting for itself.	The creation date of the bulk change request, which is the approval date if approval is required.
Counterparty ID Change	The counterparty ID in the trade is updated by system as requested by the participant via the UI function. The link status of the trade may be changed “Unlinked” if the counterparty has reporting obligation on the creation date of the bulk change request.	The creation date of the bulk change request, which is the approval date if approval is required.
Trade Linking	The link status of the trade is changed from “Unlinked” to “Linked” as the trade is successfully linked with counterparty’s trade.	Last Version Date
Exit from Reporting (Auto Quit)	The trade is auto-quit by system as the participant exits from the reporting process. The trade status of the trade is changed to “Quit”.	Reporting obligation effective end date
Exit from Reporting (Counterparty)	The link status of the trade is changed from “Linked” or “Unlinked” to “Single Sided” as counterparty side exits from the reporting process.	Counterparty reporting obligation effective end date + 1 day

Value of System Event Type	Meaning	System Event Date
Originating Party Removed	The link status of the trade is changed from “Linked” or “Unlinked” to “Single Sided” as the originating relationship of participant and the trade party participant reporting for is removed.	Originating relationship effective end date + 1 day
Originating Party Removed (Counterparty)	The link status of the trade is changed from “Linked” or “Unlinked” to “Single Sided” as the originating relationship of counterparty is removed.	Counterparty originating relationship effective end date + 1 day
Trade Matured	The trade is matured and the trade status of the trade is changed to “Matured”.	Termination Date/Value Date
Upgrade TR Entity (Participant Reporting For)	The Participant Reporting For in the trade is upgraded to TR Entity by system. The link status of the trade may be changed from “Single Sided” to “Unlinked” if the reporting party of the trade is the originating party of the upgraded party.	Effective date of the change of Party ID
Upgrade TR Entity (Auto Quit)	The trade is auto-quit by system as the unregistered ID inputted for the field Participant Reporting For in the trade will be associated to a business entity with another originating party.	Effective date of the change of Party ID - 1 day
Upgrade TR Entity (Counterparty)	The counterparty in the trade is upgraded to TR Entity by system. The link status of the trade may be changed from “Single Sided” to “Unlinked” if the counterparty has reporting obligation.	Effective date of the change of Party ID
Back-date Setup of Reporting Obligation (Counterparty)	Related versions of the trade become linkable as a back-dated reporting obligation period is set for counterparty. The counterparty in the trade is upgraded to TR Entity by system if applicable.	Effective date of the reporting obligation setting
Enter into Reporting (Counterparty)	The link status of the trade is changed from “Single Sided” to “Unlinked” as counterparty side enters into the reporting process.	Counterparty reporting obligation effective start date
Originating Party Assigned	The link status of the trade is changed from “Single Sided” to “Unlinked” as the originating relationship between participant and the trade party participant reporting for is established.	Originating relationship effective start date

Value of System Event Type	Meaning	System Event Date
Originating Party Assigned (Auto Quit)	The trade is auto-quit by system as the trade party participant reporting for is assigned with new originating party in system.	Originating relationship effective start date - 1 day
Originating Party Assigned (Counterparty)	The link status of the trade is changed from “Single Sided” to “Unlinked” as the relationship of new originating party with reporting obligation is established on counterparty.	Counterparty originating relationship effective start date

15.1.4.6 Processing Steps

User can perform the following actions:

➤ **Hyperlink (i.e. to view trade event details)**

1. Click the hyperlink in “Event Reference” field.
2. “View Trade Event Details” function is initiated.

➤ **Hyperlink (i.e. to view historical trade details)**

1. Click the hyperlink in “Update Time” field.
2. “View Trade Details” function is initiated to display the historical image of the trade.

15.2 Trade Event Enquiry

This function allows User to enquire the summary, details and history of trade events.

The following sub-functions are provided:

- Find Trade Event
- View Trade Event Summary
- View Trade Event Details
- View Trade Event History

User of TR Participants acting as an Agent will be redirected to “Participant Filter” function to select a TR Participant (client) before proceeding to “Select Asset Class / Quick Detail View” page in “Find Trade Event” function. For details of “Participant Filter” function, please refer to Section 4.6.2 in Administrative Functions.

15.2.1 Find Trade Event Function

This function allows User to find trade events with selected criteria.

This function is initiated from:

- Navigation Menu
 - by clicking “Trade Information > Trade Event Enquiry”

15.2.1.1 Select Asset Class / Quick Detail View

(i) Screen

(ii) Field Description

Field	M/O/D*	Description
Select Asset Class / Quick Detail View		
Participant	D	- Participant Identifier of the TR Participant - If User is acting as an Agent, Participant Identifier of the client TR Participant selected in the “Participant Filter” function is displayed - For the format of Participant Identifier, please refer to Appendix C.1
Asset Class / Quick Detail View	M	- Specify the information to be searched by - Possible selection(s) (only one of the followings): - Asset Class (default) - Quick Detail View
Asset Class	M	- Select the asset class of the trade - Possible selection(s) (only one of the followings): - Interest Rate - Foreign Exchange - Equity - Credit - Commodity - Mandatory if Asset Class is selected in the Asset Class / Quick Detail View selection
Quick Detail View-Event Reference	M	- Event reference of the trade event - Mandatory if Quick Detail View is selected in the Asset Class / Quick Detail View selection

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ Next

1. Select Asset Class or Quick Detail View.
2. (If Asset Class is selected) Click the list-box of “Asset Class” to select an asset class.
3. (If Quick Detail View is selected) Input a trade event reference.
4. Click <Next> button.
5. (If Asset Class is selected) “Trade Event Selection - [Asset Class]” screen is displayed.
6. (If trade event reference is input) “View Trade Event Details” function is initiated. If no record is found, the “Record not found” pop-up dialog box will be displayed.

15.2.1.2 Trade Event Selection - Interest Rate

(i) Screen

Trade Event Selection - Interest Rate

General Trade Event Information

Participant: TEST100 - TEST100

Participant Reporting For ID Type: --All--

Participant Reporting For ID Type (Original Input Code): --All--

Participant Reporting For Place of Incorporation: --All--

Counterparty ID Type: --All--

Counterparty ID Type (Original Input Code): --All--

Counterparty Place of Incorporation: --All--

Base Product: --All--
IR Swap
CapFloor
Cross Currency
FRA
Option
Other

Sub Product: --All--
Fixed Float
OIS
Basis
Fixed Fixed
Inflation
Swaption

File Reference:

Trade Event Type: --All--
New Trade
Amendment
Full Termination
Partial Termination
Withdrawal
Quit
Backloading
Relink
Suppress Uncertain

Trade Event Status: --All--
Unmatched
Cancelled
Completed

Source: --All--

Participant Reporting For:

Participant Reporting For (Original Input Code):

Counterparty:

Counterparty (Original Input Code):

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Date Information

Reporting Date From:	2016-04-28	To:	2016-05-12
Event Date From:		To:	
Event Effective Date From:		To:	
Termination Date / Expiration Date / Last Date in Bermuda Exercise Dates From:		To:	

Event References

Event Reference:	
User Reference:	
Agent Reference:	
CP Reference:	
Ext. TR Reference:	

Trade References

Trade Reference:	
User Reference:	
Agent Reference:	
CP Reference:	

Unique Transaction Identifier (UTI)

Issuer ID:	
UTI Value:	
Unique Transaction Identifier - Unique Trade ID (UTI-TID):	

Late Reporting

Late Submission:	--All--
------------------	---------

Trade Details

Participant Reporting For Role:	--All--	To:	
Notional Currency 1:	--All--	To:	
Notional Amount 1 From:		To:	
Notional Currency 2:	--All--	To:	
Notional Amount 2 From:		To:	
Known Amount Currency 1:	--All--	To:	
Known Amount 1 From:		To:	
Known Amount Currency 2:	--All--	To:	
Known Amount 2 From:		To:	
Fixed Rate 1 From:		To:	
Fixed Rate 2 From:		To:	
Floating Rate Index 1:	--All--	To:	
Floating Rate Index 2:	--All--	To:	
Cancelable Provision:	--All--	To:	
Early Termination:	--All--	To:	
Schedule:	--All--	To:	
Special Terms:	--All--	To:	
Remarks 1:			
Remarks 2:			

Other Trade Details (For Fields Specified Only in Other Templates)

OTC Derivatives Product Taxonomy:	--All--	To:	
Final Maturity Date From:		To:	

Display Options

Records Per Page	25		
Sorting Order			
Available Fields	Sender Reference Event Type Participant Reporting For Participant Reporting For Place of Incorporation Counterparty Counterparty Place of Incorporation Event Date Event Effective Date Effective Date / Effective Date (PT) / Effective Date - Effective Date / COUNTER / Effective Date - Last 3	Selected Fields ☒ Asc ☐ Des Add Remove	Event Reference (Asc) Move Up Move Down

Search

Reset

(ii) Field Description

Field	M/O/D*	Description
General Trade Event Information		
Participant	D	- Participant Identifier of the reporting party of the trade - If User is acting as an Agent, Participant Identifier of the client TR Participant selected in the “Participant Filter” function is displayed - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For ID Type	M	- ID type of the trade party that the reporting party is reporting for - Possible selection(s): - All (default) - Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 - When ID type other than “All” is selected, the accompanied Participant Reporting For must be inputted
Participant Reporting For	O	- ID of the trade party that the reporting party is reporting for - Input ID of type selected in Participant Reporting For ID Type - Disabled if “All” is selected in Participant Reporting For ID Type “Participant Helper” function is provided
Participant Reporting For ID Type (Original Input Code)	M	- ID type of the original input code of the trade party the TR Participant is reporting for - Possible selection(s): - All (default) - Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 - When ID type other than “All” is selected, the accompanied Participant Reporting For (Original Input Code) must be inputted
Participant Reporting For (Original Input Code)	O	- ID of the original input code of the trade party the TR Participant is reporting for - Input ID of type selected in Participant Reporting For ID Type (Original Input Code) - Disabled when “All” is selected in Participant Reporting For ID Type (Original Input Code) “Participant Helper” function is provided
Participant Reporting For Place of Incorporation	M	Search for Participant Reporting For Place of Incorporation of event with types “New Trade”, “Backloading” and “Amendment”

Field	M/O/D*	Description
Counterparty ID Type	M	▪ ID type of the Counterparty of the trade event ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied “Counterparty” must be inputted
Counterparty	O	▪ ID of the Counterparty of the trade event ▪ Disabled if “All” or “Masked Party ID” is selected in Counterparty ID Type ▪ “Participant Helper” function is provided
Counterparty ID Type (Original Input Code)	M	▪ ID type of the original input code of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty (Original Input Code) must be inputted
Counterparty (Original Input Code)	O	▪ ID the original input code of the Counterparty of the trade ▪ Disabled when “All” or “Masked Party ID” is selected in Counterparty ID Type (Original Input Code) ▪ “Participant Helper” function is provided
Counterparty Place of Incorporation	M	▪ Search for Participant Reporting For Place of Incorporation of event with types “New Trade”, “Backloading” and “Amendment”
Base Product	M	▪ Base product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Base products specified in Section 2.3
Sub Product	M	▪ Sub product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Sub products specified in Section 2.3 • Possible values are enabled for selected base products of asset class Interest Rate listed in Section 2.3. “All” is always enabled.
File Reference	O	▪ Reference of the trade event request file ▪ Support wildcard search ▪ Applicable only to trade event request with action “Request”, but not “Cancel”

Field	M/O/D*	Description
Trade Event Type	M	▪ Type of the trade event ▪ Partial termination trade event type is not applicable to InterestRate:FRA ▪ Possible selection(s) (multiple selection allowed): • All (default) • Event Types specified in Appendix A.2
Trade Event Status	M	▪ Status of the trade event ▪ Possible selection(s) (multiple selection allowed): • All (default) • Trade Event Status specified in Appendix A.3.2
Source	M	▪ Source for the trade event ▪ Possible selection(s): • All (default) • Trade Event Sources specified in Appendix A.8
Date Information		
Reporting Date From	O	▪ The start and end of searching range for the reporting date of the trade event ▪ Default range is 2 weeks counting backward from current date
Reporting Date To	O	
Event Date From	O	▪ The start and end of searching range for event date of the trade ▪ Trade event types specified in Section 4.1.1
Event Date To	O	
Event Effective Date From	O	▪ The start and end of searching range for effective date of the following trade event types only: • Amendment • Full Termination • Partial Termination
Event Effective Date To	O	
Termination Date / Expiration Date / Last Date in Bermuda Exercise Dates From	O	▪ The start and end of searching range for termination date of the following trade event types only: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Termination Date / Expiration Date / Last Date in Bermuda Exercise Dates To	O	- The start and end of searching range for termination date of the trade event for following base products: - InterestRate:IRSwap - InterestRate:CrossCurrency - InterestRate:CapFloor - InterestRate:FRA - The start and end of searching range for expiration date of the trade event for following sub product in American or European exercise style. - InterestRate:Option:Swaption - The start and end of search for the last date in Bermuda Exercise Dates of the trade for following sub product in Bermuda exercise style. - InterestRate:Option:Swaption - Applicable to the above product types only
Event References		
Event Reference	O	- Event reference of the trade event - Support wildcard search
User Reference	O	- User reference of the trade event - Support wildcard search
Agent Reference	O	- Agent reference of the trade event - Support wildcard search
CP Reference	O	- CP reference of the trade event - Applicable only to CP source
Ext. TR Reference	O	- External TR reference of the trade event - Applicable only to External TR source
Trade References		
Trade Reference	O	- References of the trade - For “Relink” trade event, this is the trade reference in the “Relink From” field of the trade event request - For “Suppress Uncertain” trade event and trade reported by counterparty, only Trade Reference is applicable to the search - Wildcard search is supported
User Reference	O	
Agent Reference	O	
CP Reference	O	
Unique Transaction Identifier (UTI)		
Issuer ID	O	- UTI of the trade - For “Relink” trade event, this is the UTI of the trade specified in the “Relink From” field of the trade event request - For “Suppress Uncertain” trade event, only Trade Reference is applicable to the search - Wildcard search is supported
UTI Value	O	

Field	M/O/D*	Description
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	O	▪ This field corresponds to UTI-TID input ▪ Search for trade event with underlying trade with specified reference fields. ▪ For “Relink”, this is corresponding UTI-TID of the trade specified in the field Relink From. ▪ Support wildcard search ▪ For “Suppress Uncertain”, only Trade Reference is applicable for the search.
Late Reporting		
Late Submission	M	▪ Possible selection(s): • All (default) • Yes • No ▪ Trade events subjected to late reporting checking only
Trade Details		
Participant Reporting For Role	M	▪ Role of the TR Participant in the trade ▪ Selection of “All” means to search trade the participant is playing for any role ▪ Possible selection(s): • All (default) • Floating Rate Payer • Fixed Rate Payer • Known Amount Payer • Inflation Rate Player • Buyer • Seller ▪ Applicable to all trade event types except “Relink” with the following base product(s) only: • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Option • InterestRate:CapFloor • InterestRate:FRA ▪ “Inflation Rate Payer” is applicable only to the following sub product(s) • InterestRate:IRSwap:Inflation ▪ “Floating Rate Payer” is applicable only to the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Basis • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis

Field	M/O/D*	Description
		▪ “Fixed Rate Payer” and “Known Amount Payer” are applicable only to the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed ▪ “Buyer” and “Seller” are applicable only to the following product types: • InterestRate:CapFloor • InterestRate:FRA • InterestRate:Option:Swaption
Notional Currency 1	M	▪ Currency of the notional amount, regardless of leg 1 and 2 for swap ▪ This field is pairing with Notional Amount, Fixed Rate and Floating Rate Index to the same leg of a swap ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ If Notional Amount 1 is inputted, this is the currency of the Notional Amount 1. ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment • Full Termination • Partial Termination ▪ Applicable to all products types
Notional Amount 1 From	O	▪ The start and end of searching range for notional amount for the following trade event types: • New Trade • Backloading ▪ The start and end of searching range for updated notional amount for the following trade event types: • Amendment • Partial Termination • Full Termination (zero notional amount) ▪ This field is pairing with Currency, Fixed Rate and Floating Rate Index to the same leg of a swap ▪ Applicable only to the above trade event types ▪ Applicable to all products types
Notional Amount 1 To	O	

Field	M/O/D*	Description
Notional Currency 2	M	▪ Currency of the notional amount, regardless of leg 1 and 2 for swap ▪ This field is pairing with Notional Amount, Fixed Rate and floating Rate Index to the same leg of a swap ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ If Notional Amount 2 is inputted, this is the currency of the Notional Amount 2 ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:Option • InterestRate:CrossCurrency
Notional Amount 2 From	O	▪ The start and end of searching range for notional amount for the following trade event types: • New Trade • Backloading ▪ The start and end of searching range for updated notional amount for the following trade event types: • Amendment • Partial Termination • Full Termination (zero notional amount) ▪ This field is pairing with Currency, Fixed Rate and Floating Rate Index to the same leg of a swap ▪ Applicable only to the above trade event types ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:Option • InterestRate:CrossCurrency
Notional Amount 2 To	O	

Field	M/O/D*	Description
Known Amount Currency 1	M	▪ Currency of the Known Amount, regardless of leg 1 and 2 for swap ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ If Known Amount 1 is inputted, this is the currency of the Known Amount 1 ▪ Known Amount Currency is pairing with Known Amount to the same leg of a swap ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption • InterestRate:Other
Known Amount 1 From	O	▪ Known amount of the trade, regardless leg 1 or 2 for swap

Field	M/O/D*	Description
Known Amount 1 To	O	▪ For “New Trade” and “Backloading”, this is known amount of trade ▪ For “Amendment” and “Partial Termination”, this is post-update known amount after the event applied ▪ For “Full Termination”, this is the post-update known amount after event applied (i.e. zero) ▪ Known amount is pairing with known amount currency to the same leg of a swap ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption • InterestRate:Other
Known Amount Currency 2	M	▪ Currency of the known amount, regardless leg 1 or 2 for swap ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ If Known Amount 2 is inputted, this is the currency of the Known Amount 2 ▪ Known Amount is pairing with Known Amount Currency to the same leg of a swap ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption • InterestRate:Other

Field	M/O/D*	Description
Known Amount 2 From	O	▪ Another known amount of the trade, if any ▪ For “New Trade” and “Backloading”, this is known amount of trade ▪ For “Amendment” and “Partial Termination”, this is post-update known amount after the event applied ▪ For “Full Termination”, this is the post-update known amount after event applied (i.e. zero) ▪ Known Amount is pairing with Known Amount Currency to the same leg of a swap ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption • InterestRate:Other
Known Amount 2 To	O	
Fixed Rate 1 From	O	▪ The start and end of searching range for the fixed rate specified in the request for the following trade event types: • New Trade • Backloading • Amendment ▪ This field is pairing with Currency and Notional Amount to the same leg of a swap ▪ Applicable only to the above trade event types and the following product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:FRA
Fixed Rate 1 To	O	
Fixed Rate 2 From	O	▪ The start and end of searching range for another fixed rate specified in the request for the following trade event

Field	M/O/D*	Description
Fixed Rate 2 To	O	types: • New Trade • Backloading • Amendment ▪ This field is pairing with Currency and Notional Amount to the same leg of a swap ▪ Applicable only to the above trade event types and the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed
Floating Rate Index 1	M	▪ Floating rate index of the trade ▪ Possible selection(s): • All (default) • One of the supported floating rate indices ▪ This field is pairing with Currency and Notional Amount to the same leg of a swap ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the following product(s): • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Basis • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis • InterestRate:CapFloor • InterestRate:FRA

Field	M/O/D*	Description
Floating Rate Index 2	M	▪ Floating rate index of the trade ▪ Possible selection(s): • All (default) • One of the supported floating rate indices ▪ This field is pairing with Currency and Notional Amount to the same leg of a swap ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Basis • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis
Cancelable Provision	M	▪ Indicator to show the presence of cancelable provision in the trade ▪ Possible selection(s): • All (default) • Yes • No ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency
Early Termination	M	▪ Indicator to show the presence of early termination in the trade ▪ Possible selection(s): • All (default) • Yes • No ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:CapFloor

Field	M/O/D*	Description
Schedule	M	- Indicator to show the presence of schedule (Notional Schedule/ Spread Schedule/ Fixed Rate Schedule/ Floating Rate Multiplier Schedule/ Spread Schedule/ Cap Rate Schedule/ Floor Rate Schedule) in the trade - Possible selection(s): - All (default) - Yes - No - Applicable only to the following trade event types: - New Trade - Backloading - Amendment - Applicable only to the following base product(s): - InterestRate:IRSwap - InterestRate:CrossCurrency - InterestRate:CapFloor
Special Terms	M	- Indicator to show the presence of special terms in the trade event - Possible selection(s): - All (default) - Yes - No - Applicable only to the following trade event types: - New Trade - Backloading - Amendment
Remarks 1	O	The Remarks 1 on the trade event.
Remarks 2	O	The Remarks 2 on the trade event.
Other Trade Details (For Fields Specified Only in Other Templates)		
OTC Derivatives Product Taxonomy	M	- OTC Product Taxonomy for Interest Rate - Possible selection(s): - All (default) - Interest Rate products listed in AIDG Appendix F (OtherOTCProductTaxonomy tab) - Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: - InterestRate:Other
Final Maturity Date From	O	The start and end of searching range for final maturity date of the trade
Final Maturity Date To	O	- Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following product: - InterestRate:Other
Display Options		

Field	M/O/D*	Description
Refer to Section 4 “Getting Started” of Administrative Functions for field details and processing steps of Display Options.		

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

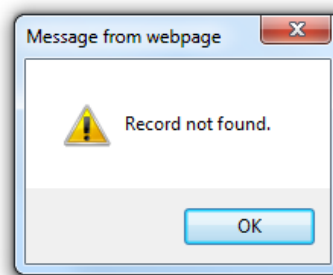
➤ Search

1. (Optional) Click the list-box of “Participant Reporting For ID Type” to select an ID type of the trade party the TR Participant is reporting for.
2. (Optional) Input the ID of the trade party the TR Participant is reporting for in “Participant Reporting For” (or click  to select a participant reporting for).
3. (Optional) Click the list-box of “Participant Reporting For ID Type (Original Input Code)” to select an ID type of the original input code of the trade party the TR Participant is reporting for.
4. (Optional) Input the ID of the original input code of the trade party the TR Participant is reporting for in “Participant Reporting For (Original Input Code)” (or click  to select a Participant Reporting For (Original Input Code)).
5. (Optional) Click the list-box of “Participant Reporting For Place of Incorporation” to select a place of incorporation of the Participant Reporting For.
6. (Optional) Click the list-box of “Counterparty ID Type” to select an ID type of the Counterparty.
7. (Optional) Input the ID of the Counterparty (or click  to select a counterparty).
8. (Optional) Click the list-box of “Counterparty ID Type (Original Input Code)” to select an ID type of the original input code of the Counterparty.
9. (Optional) Input the ID of the Counterparty (Original Input Code) (or click  to select a Counterparty (Original Input Code)).
10. (Optional) Click the list-box of “Counterparty Place of Incorporation” to select a place of incorporation of the Counterparty.

11. (Optional) Click the list-box of “Base Product” to select a base product or hold “Ctrl” key to select multiple base products.
12. (Optional) Click the list-box of “Sub Product” to select a sub product or hold “Ctrl” key to select multiple sub products.
13. (Optional) Input the File Reference of the trade event request file.
14. (Optional) Click the list-box of “Trade Event Type” to select a trade event type or hold “Ctrl” key to select multiple trade event types.
15. (Optional) Click the list-box of “Trade Event Status” to select a trade event status or hold “Ctrl” key to select multiple trade event statuses.
16. (Optional) Click the list-box of “Source” to select the source of the trade event.
17. (Optional) Enter the start and end of Reporting Date range in the format of YYYY-MM-DD (or click  icon to select a date).
18. (Optional) Enter the start and end of Event Date range in the format of YYYY-MM-DD (or click  icon to select a date).
19. (Optional) Enter the start and end of Event Effective Date range in the format of YYYY-MM-DD (or click  icon to select a date).
20. (Optional) Enter the start and end of Termination Date / Expiration Date / Last Date in Bermuda Exercise Dates range in the format of YYYY-MM-DD (or click  icon to select a date).
21. (Optional) Input the Event Reference of the trade event.
22. (Optional) Input the User Reference of the trade event.
23. (Optional) Input the Agent Reference of the trade event.
24. (Optional) Input the CP Reference of the trade event.
25. (Optional) Input the Ext. TR Reference of the trade event.
26. (Optional) Input the TR Reference of the trade.
27. (Optional) Input the User Reference of the trade.
28. (Optional) Input the Agent Reference of the trade.

29. (Optional) Input the CP Reference of the trade.
30. (Optional) Input the Issuer ID of the UTI.
31. (Optional) Input the UTI Value of the UTI.
32. (Optional) Input the Unique Transaction Identifier - Unique Trade ID (UTI-TID).
33. (Optional) Click the list-box of “Late Submission” to select late submission.
34. (Optional) Click the list-box of “Participant Reporting For Role” to select a Role of the trade party.
35. (Optional) Click the list-box of “Notional Currency 1” to select the currency of the trade.
36. (Optional) Input the range of Notional Amount 1.
37. (Optional) Click the list-box of “Notional Currency 2” to select the currency of the trade.
38. (Optional) Input the range of Notional Amount 2.
39. (Optional) Click the list-box of “Known Amount Currency 1” to select the currency of the trade.
40. (Optional) Input the range of Known Amount 1.
41. (Optional) Click the list-box of “Known Amount Currency 2” to select the currency of the trade.
42. (Optional) Input the range of Known Amount 2.
43. (Optional) Input the range of Fixed Rate 1.
44. (Optional) Input the range of Fixed Rate 2.
45. (Optional) Click the list-box of “Floating Rate Index 1” to select a floating rate index.
46. (Optional) Click the list-box of “Floating Rate Index 2” to select a floating rate index 2.
47. (Optional) Click the list-box of “Cancelable Provision” to select the presence of cancelable provision.

48. (Optional) Click the list-box of “Early Termination” to select the presence of early termination.
49. (Optional) Click the list-box of “Schedule” to select the presence of schedule.
50. (Optional) Click the list-box of “Special Terms” to indicate the presence of special terms.
51. (Optional) Input the Remarks 1.
52. (Optional) Input the Remarks 2.
53. (Optional) Click the list-box of “OTC Derivatives Product Taxonomy” to select product taxonomy of OTC derivatives.
54. (Optional) Input the Final Maturity Date From and To.
55. Click <Search> button.
56. Trade event(s) which match(es) the selection criteria is/are displayed and “View Trade Event Summary” function is initiated. If no trade event is found, the following pop-up message dialogue box will be displayed.



➤ **Reset**

1. Click <Reset> button to set all the fields to their original values.

15.2.1.3 Trade Event Selection - Foreign Exchange

(i) Screen

Trade Event Selection - Foreign Exchange

General Trade Event Information

Participant:

TEST100 - TEST100

Participant Reporting For ID Type:

--All--

Participant Reporting For ID Type (Original Input Code):

--All--

Participant Reporting For Place of Incorporation:

--All--

Counterparty ID Type:

--All--

Counterparty ID Type (Original Input Code):

--All--

Counterparty Place of Incorporation:

--All--

Base Product:

--All--
NDF
Forward
NDO
Vanilla Option
Other

File Reference:

Trade Event Type:

--All--
New Trade
Amendment
Full Termination
Withdrawal
Quit
Backloading
Relink
Suppress Uncertain

Trade Event Status:

--All--
Unmatched
Cancelled
Completed

Source:

--All--

Participant Reporting For:

Participant Reporting For (Original Input Code):

Counterparty:

Counterparty (Original Input Code):

Date Information

Reporting Date From:

2016-04-28

To:

2016-05-12

Event Date From:

To:

Event Effective Date From:

To:

Value Date From:

To:

Expiration Date From:

To:

Event References

Event Reference:

User Reference:

Agent Reference:

CP Reference:

Ext. TR Reference:

Trade References

Trade Reference:

User Reference:

Agent Reference:

CP Reference:

Unique Transaction Identifier (UTI)

Issuer ID:

UTI Value:

Unique Transaction Identifier - Unique Trade ID (UTI-TID):

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User Manual for Participants (Trade Functions – Reporting Service)

Late Reporting

Late Submission: --All--

Trade Details

Participant Reporting For Role: --All--

Currency Bought: --All--

Amount Bought From:

Currency Sold: --All--

Amount Sold From:

Put Notional Currency: --All--

Put Notional Amount From:

Call Notional Currency: --All--

Call Notional Amount From:

Exchange Rate From:

Strike Price From:

Swap Link ID Indicator: --All--

Special Terms: --All--

Remarks 1:

Remarks 2:

To:

To:

To:

To:

To:

To:

Swap Link ID:

Other Trade Details (For Fields Specified Only in Other Templates)

OTC Derivatives Product Taxonomy: --All--

Effective Date From:

Termination Date From:

Final Maturity Date From:

Notional Leg 1 Currency: --All--

Notional Leg 1 Amount From:

Notional Leg 2 Currency: --All--

Notional Leg 2 Amount From:

Exchanged Currency 1: --All--

Exchanged Currency 1 Amount From:

Exchanged Currency 2: --All--

Exchanged Currency 2 Amount From:

Asian Feature: --All--

To:

To:

To:

To:

To:

To:

To:

Display Options

Records Per Page 25

Sorting Order

Available Fields

Sender Reference
Event Type
Participant Reporting For
Participant Reporting For Place of Incorporation
Counterparty
Counterparty Place of Incorporation
Event Date
Event Effective Date
Effective Date - Leg 1
Termination Date - Leg 1

Selected Fields

☒ Asc
☐ Des

Add Remove

Event Reference (Asc)

Move Up

Move Down

Search

Reset

(ii) Field Description

Field	M/O/D*	Description
General Trade Event Information		
Participant	D	- Participant Identifier of the reporting party of the trade - If User is acting as an Agent, Participant Identifier of the client TR Participant selected in the “Participant Filter” function is displayed - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For ID Type	M	- ID type of the trade party the reporting party is reporting for - Possible selection(s): - All (default) - Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 - When ID type other than “All” is selected, the accompanied Participant Reporting For must be inputted
Participant Reporting For	O	- ID of the trade party the reporting party is reporting for - Input ID of type selected in Participant Reporting For ID Type - Disabled if “All” is selected in Participant Reporting For ID Type “Participant Helper” function is provided
Participant Reporting For ID Type (Original Input Code)	M	- ID type of the original input code of the trade party the TR Participant is reporting for - Possible selection(s): - All (default) - Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 - When ID type other than “All” is selected, the accompanied Participant Reporting For (Original Input Code) must be inputted
Participant Reporting For (Original Input Code)	O	- ID of the original input code of the trade party the TR Participant is reporting for - Input ID of type selected in Participant Reporting For ID Type (Original Input Code) - Disabled under any one of the following conditions: - Participant Reporting For ID Type (Original Input Code) is “All” “Participant Helper” function is provided
Participant Reporting For Place of Incorporation	M	Search for Participant Reporting For Place of Incorporation of event with types “New Trade”, “Backloading” and “Amendment”

Field	M/O/D*	Description
Counterparty ID Type	M	▪ ID type of the Counterparty of the trade event ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty must be inputted
Counterparty	O	▪ ID of the Counterparty of the trade event ▪ Disabled if “All” or “Masked Party ID” is selected in Counterparty ID Type ▪ “Participant Helper” function is provided
Counterparty ID Type (Original Input Code)	M	▪ ID type of the original input code of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty (Original Input Code) must be inputted
Counterparty (Original Input Code)	O	▪ ID the original input code of the Counterparty of the trade ▪ Disabled under any one of the following conditions: • Counterparty ID Type (Original Input Code) is “All” or “Masked Party ID” ▪ “Participant Helper” function is provided
Counterparty Place of Incorporation	M	▪ Search for Counterparty Place of Incorporation of event with types “New Trade”, “Backloading” and “Amendment”
Base Product	M	▪ Base product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) ▪ Base products specified in Section 2.3
File Reference	O	▪ Reference of the trade event request file ▪ Support wildcard search ▪ Applicable only to trade event request with action “Request”, but not “Cancel”
Trade Event Type	M	▪ Type of the trade event ▪ Possible selection(s) (multiple selection allowed): • All (default) • Event Types specified in Appendix A.2
Trade Event Status	M	▪ Status of the trade event ▪ Possible selection(s) (multiple selection allowed): • All (default) • Trade Event Status specified in Appendix A.3.2

Field	M/O/D*	Description
Source	M	▪ Source of the trade event ▪ Possible selection(s): • All (default) • Trade Event Sources specified in Appendix A.8
Date Information		
Reporting Date From	O	▪ The start and end of searching range for the reporting date of the trade event ▪ Default range is 2 weeks counting backward from current date
Reporting Date To	O	
Event Date From	O	▪ The start and end of searching range for event date of the trade ▪ Trade event types specified in Section 4.1.1
Event Date To	O	
Event Effective Date From	O	▪ The start and end of searching range for effective date of the following trade event types only: • Amendment • Full Termination ▪ Applicable to event types in remark only.
Event Effective Date To	O	
Value Date From	O	▪ The start and end of searching range for value date of the following trade event types only: • New Trade • Backloading • Amendment
Value Date To	O	
Expiration Date From	O	▪ The start and end of searching range for expiration date of the following trade event types only: • New Trade • Backloading • Amendment ▪ Applicable only to the following base products: ▪ ForeignExchange:VanillaOption ▪ ForeignExchange:NDO
Expiration Date To	O	
Event References		
Event Reference	O	▪ Event reference of the trade event ▪ Support wildcard search
User Reference	O	▪ User reference of the trade event ▪ Support wildcard search
Agent Reference	O	▪ Agent reference of the trade event ▪ Support wildcard search
CP Reference	O	▪ CP reference of the trade event ▪ Applicable only to CP source
Ext. TR Reference	O	▪ External TR reference of the trade event ▪ Applicable only to External TR source
Trade References		
Trade Reference	O	▪ References of the trade

Field	M/O/D*	Description
User Reference	O	- For “Relink” trade event, this is the trade reference in the “Relink From” field of the trade event request - For “Suppress Uncertain” trade event and trade reported by counterparty, only Trade Reference is applicable to the search - Wildcard search is supported
Agent Reference	O	
CP Reference	O	
Unique Transaction Identifier (UTI)		
Issuer ID	O	- UTI of the trade - For “Relink” trade event, this is the UTI of the trade specified in the “Relink From” field of the trade event request - For “Suppress Uncertain” trade event and trade reported by counterparty, only Trade Reference is applicable to the search - Wildcard search is supported
UTI Value	O	
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	O	- This field corresponds to UTI-TID input - Search for trade event with underlying trade with specified reference fields. - For “Relink”, this is corresponding UTI-TID of the trade specified in the field Relink From. - Support wildcard search - For “Suppress Uncertain”, only Trade Reference is applicable for the search.
Late Reporting		
Late Submission	M	- Possible selection(s): - All (default) - Yes - No - Trade events subjected to late reporting checking only
Trade Details		
Participant Reporting For Role	M	- Role of the TR Participant in the trade - Possible selection(s): - All (default) - Buyer - Seller “Buyer” is applicable only to the following base product(s): - ForeignExchange:VanillaOption - ForeignExchange:NDO “Seller” is applicable only to the following base product(s): - ForeignExchange:VanillaOption - ForeignExchange:NDO - Applicable to all event types except “Relink”

Field	M/O/D*	Description
Currency Bought	M	▪ The currency bought by the participant, or call currency for the following trade event types: • New Trade • Backloading ▪ The post-updated amount bought by the TR Participant for the following trade event type: • Amendment ▪ The currency of outstanding notional amount for the following trade event type: • Full Termination ▪ Applicable only to the above trade event types ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Currency Bought is applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward ▪ Call Currency is applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO
Amount Bought From	O	▪ The start and end of searching range for amount bought by the TR Participant or call currency amount for the following trade event types: • New Trade • Backloading ▪ The start and end of searching range for post-updated amount bought by the TR Participant for the following trade event type: • Amendment ▪ The start and end of searching range for the outstanding notional amount for the following trade event type: • Full Termination ▪ Applicable only to the above trade event types ▪ Amount Brought is applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward ▪ Call Amount is applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO
Amount Bought To	O	

Field	M/O/D*	Description
Currency Sold	M	▪ The amount sold by the participant, or put currency amount for the following trade event types: • New Trade • Backloading ▪ The post post-update amount sold by the participant for the following trade event type: • Amendment ▪ The currency of outstanding notional amount for the following trade event type: • Full Termination ▪ Applicable only to the above trade event types ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Currency Sold is applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward ▪ Put Currency is applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO
Amount Sold From	O	▪ The start and end of searching range for amount sold by the TR Participant or put amount for the following trade event types: • New Trade • Backloading ▪ The start and end of searching range for updated amount sold by the TR Participant for the following trade event type: • Amendment ▪ The start and end of searching range for the outstanding notional amount for the following trade event type: • Full Termination ▪ Applicable only to the above trade event types ▪ Amount Sold is applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward ▪ Put Amount is applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO
Amount Sold To	O	

Field	M/O/D*	Description
Put Notional Currency	M	▪ For “New Trade” and “Backloading”, this is the put notional currency ▪ For “Amendment”, this is post-update put notional currency after the event applied ▪ For “Full Termination”, this is the currency of outstanding notional amount ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable to above event types only ▪ Applicable only to the following base product(s): • ForeignExchange:NDO • ForeignExchange:Other • ForeignExchange:VanillaOption
Put Notional Amount From	O	▪ For “New Trade” and “Backloading”, this is the put notional amount ▪ For “Amendment”, this is post-update put notional amount after the event applied ▪ For “Full Termination”, this is the outstanding notional amount ▪ Applicable to above event types only ▪ Applicable only to the following base product(s): • ForeignExchange:NDO • ForeignExchange:Other • ForeignExchange:VanillaOption
Put Notional Amount To	O	
Call Notional Currency	M	▪ For “New Trade” and “Backloading”, this is the call notional currency ▪ For “Amendment”, this is post-update call notional currency after the event applied ▪ For “Full Termination”, this is the currency of outstanding notional amount ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable to above event types only ▪ Applicable only to the following base product(s): • ForeignExchange:NDO • ForeignExchange:Other • ForeignExchange:VanillaOption
Call Notional Amount From	O	▪ For “New Trade” and “Backloading”, this is the call notional amount

Field	M/O/D*	Description
Call Notional Amount To	O	▪ For “Amendment”, this is post-update call notional amount after the event applied ▪ For “Full Termination”, this is the outstanding notional amount ▪ Applicable to above event types only ▪ Applicable only to the following base product(s): • ForeignExchange:NDO • ForeignExchange:Other • ForeignExchange:VanillaOption
Exchange Rate / Strike Price From	O	▪ The start and end of searching range for exchange rate or strike price for the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the above trade event types ▪ Exchange Rate is applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward ▪ Strike Price is applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO
Exchange Rate / Strike Price To	O	
Swap Link ID Indicator	M	▪ Indicator to show the presence of swap link ID in the trade event ▪ Possible selection(s): • All (default) • Yes • No ▪ Applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward • Applicable only to the following event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Swap Link ID	M	▪ Swap link ID in the trade event ▪ Applicable only when Swap Link ID indicator is “All” or “Yes” ▪ Applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward • Applicable only to the following event types: • New Trade • Backloading • Amendment
Special Terms	M	▪ Indicator to show the presence of special terms in the trade event ▪ Possible selection(s): • All (default) • Yes • No ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Remarks 1	O	▪ The Remarks 1 on the latest trade event.
Remarks 2	O	▪ The Remarks 2 on the latest trade event.
Other Trade Details (For Fields Specified Only in Other Templates)		
OTC Derivatives Product Taxonomy	M	▪ OTC Product Taxonomy for ForeignExchange ▪ Possible selection(s): • All (default) • Foreign Exchange products listed in AIDG Appendix F (OtherOTCProductTaxonomy tab) ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: • ForeignExchange:Other
Effective Date From	O	▪ Looks for values in both Effective Date - Leg 1 and Effective Date - Leg 2 of Other trade
Effective Date To	O	
		▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s): • ForeignExchange:Other
Termination date From	O	▪ Looks for values in both Termination Date - Leg 1 and Termination Date - Leg 2 of Other trade

Field	M/O/D*	Description
Termination date To	O	▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s): • ForeignExchange:Other
Final Maturity Date From	O	▪ The start and end of searching range for final maturity date of the trade ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s): • ForeignExchange:Other
Final Maturity Date To	O	
Notional Leg 1 Currency	M	▪ For “New Trade” and “Backloading”, this is the notional leg 1 currency ▪ For “Amendment”, this is post-update notional leg 1 currency after the event applied ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable only to the above trade event types ▪ Applicable only to the following base product(s): • ForeignExchange:Other
Notional Leg 1 Amount From	O	▪ For “New Trade” and “Backloading”, this is the notional leg 1 amount ▪ For “Amendment”, this is post-update notional leg 1 amount after the event applied ▪ Applicable only to the above trade event types ▪ Applicable only to the following base product(s): • ForeignExchange:Other
Notional Leg 1 Amount To	O	
Notional Leg 2 Currency	M	▪ For “New Trade” and “Backloading”, this is the notional leg 2 currency ▪ For “Amendment”, this is post-update notional leg 2 currency after the event applied ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable only to the above trade event types ▪ Applicable only to the following base product(s): • ForeignExchange:Other

Field	M/O/D*	Description
Notional Leg 2 Amount From	O	▪ For “New Trade” and “Backloading”, this is the notional leg 2 amount ▪ For “Amendment”, this is post-update notional leg 2 amount after the event applied ▪ Applicable only to the above trade event types ▪ Applicable only to the following base product(s): • ForeignExchange:Other
Notional Leg 2 Amount To	O	
Exchanged Currency 1	M	▪ For “New Trade” and “Backloading”, this is the exchanged currency 1 ▪ For “Amendment”, this is post-update exchanged currency 1 after the event applied ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable only to the above trade event types ▪ Applicable only to the following base product(s): • ForeignExchange:Other
Exchanged Currency 1 Amount From	O	▪ For “New Trade” and “Backloading”, this is the exchanged currency 1 amount ▪ For “Amendment”, this is post-update exchanged currency 1 amount after the event applied ▪ Applicable only to the above trade event types ▪ Applicable only to the following base product(s): • ForeignExchange:Other
Exchanged Currency 1 Amount To	O	
Exchanged Currency 2	M	▪ For “New Trade” and “Backloading”, this is the exchanged currency 2 ▪ For “Amendment”, this is post-update exchanged currency 2 after the event applied ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable only to the above trade event types ▪ Applicable only to the following base product(s): • ForeignExchange:Other
Exchanged Currency 2 Amount From	O	▪ For “New Trade” and “Backloading”, this is the exchanged currency 2 amount ▪ For “Amendment”, this is post-update exchanged currency 2 amount after the event applied ▪ Applicable only to the above trade event types ▪ Applicable only to the following base product(s): • ForeignExchange:Other
Exchanged Currency 2 Amount To	O	

Field	M/O/D*	Description
Asian Feature	M	▪ To indicate the presence of Asian Feature in the trade information of trade event ▪ Possible selection(s): • All (default) • Yes • No ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s): • ForeignExchange:Other
Display Options		
Refer to Section 4 “Getting Started” of Administrative Functions for field details and processing steps of Display Options.		

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ Search

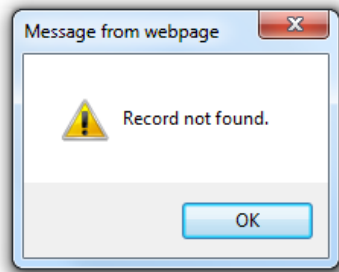
1. (Optional) Click the list-box of “Participant Reporting For ID Type” to select an ID type of the trade party the TR Participant is report for.
2. (Optional) Input the ID of the trade party the TR Participant is reporting for in “Participant Reporting For” (or click  to select a participant reporting for).
3. (Optional) Click the list-box of “Participant Reporting For ID Type (Original Input Code)” to select an ID type of the original input code of the trade party the TR Participant is reporting for.
4. (Optional) Input the ID of the original input code of the trade party the TR Participant is reporting for in “Participant Reporting For (Original Input Code)” (or click  to select a Participant Reporting For (Original Input Code)).
5. (Optional) Click the list-box of “Participant Reporting For Place of Incorporation” to select a place of incorporation of the Participant Reporting For.

6. (Optional) Click the list-box of “Counterparty ID Type” to select an ID type of the Counterparty.
7. (Optional) Input the ID of the Counterparty (or click  to select a Counterparty).
8. (Optional) Click the list-box of “Counterparty ID Type (Original Input Code)” to select an ID type of the original input code of the Counterparty.
9. (Optional) Input the ID of the Counterparty (Original Input Code) (or click  to select a Counterparty (Original Input Code)).
10. (Optional) Click the list-box of “Counterparty Place of Incorporation” to select a place of incorporation of the Counterparty.
11. (Optional) Click the list-box of “Base Product” to select a base product or hold “Ctrl” key to select multiple base products.
12. (Optional) Input the File Reference of the trade event request file.
13. (Optional) Click the list-box of “Trade Event Type” to select a trade event type or hold “Ctrl” key to select multiple trade event types.
14. (Optional) Click the list-box of “Trade Event Status” to select a trade event status or hold “Ctrl” key to select multiple trade event statuses.
15. (Optional) Click the list-box of “Source” to select source of the trade event.
16. (Optional) Enter the start and end of Reporting Date range in the format of YYYY-MM-DD (or click  icon to select a date).
17. (Optional) Enter the start and end of Event Date range in the format of YYYY-MM-DD (or click  icon to select a date).
18. (Optional) Enter the start and end of Event Effective Date range in the format of YYYY-MM-DD (or click  icon to select a date).
19. (Optional) Enter the start and end of Value Date range in the format of YYYY-MM-DD (or click  icon to select a date).
20. (Optional) Enter the start and end of Expiration Date range in the format of YYYY-MM-DD (or click  icon to select a date).
21. (Optional) Input the Event Reference of the trade event.
22. (Optional) Input the User Reference of the trade event.

23. (Optional) Input the Agent Reference of the trade event.
24. (Optional) Input the CP Reference of the trade event.
25. (Optional) Input the Ext. TR Reference of the trade event.
26. (Optional) Input the Trade Reference of the trade.
27. (Optional) Input the User Reference of the trade.
28. (Optional) Input the Agent Reference of the trade.
29. (Optional) Input the CP Reference of the trade.
30. (Optional) Input the Issuer ID of the UTI.
31. (Optional) Input the UTI Value of the UTI.
32. (Optional) Input the Unique Transaction Identifier - Unique Trade ID (UTI-TID).
33. (Optional) Click the list-box of “Late Submission” to select late submission.
34. (Optional) Click the list-box of “Participant Reporting For Role” to select a Role.
35. (Optional) Click the list-box of “Currency Bought” to select the currency of the trade.
36. (Optional) Input the range of Amount Brought From and To.
37. (Optional) Click the list-box of “Currency Sold” to select the currency of the trade.
38. (Optional) Input the range of Amount Sold From and To.
39. (Optional) Click the list-box of “Put Notional Currency” to select put notional currency.
40. (Optional) Input the Put Notional Amount From and To.
41. (Optional) Click the list-box of “Call Notional Currency” to select call notional currency.
42. (Optional) Input the Call Notional Amount From and To.
43. (Optional) Input the range of Exchange Rate From and To.

44. (Optional) Input the Strike Price From and To.
45. (Optional) Click the list-box of “Swap Link ID Indicator” to select the presence of special terms.
46. (Optional) Input the Swap Link ID.
47. (Optional) Click the list-box of “Special Terms” to select special terms.
48. (Optional) Input the Remarks 1.
49. (Optional) Input the Remarks 2.
50. (Optional) Click the list-box of “OTC Derivatives Product Taxonomy” to select product taxonomy of OTC derivatives.
51. (Optional) Enter the start and end of Effective Date range in the format of YYYY-MM-DD (or click  icon to select a date).
52. (Optional) Enter the start and end of Termination date range in the format of YYYY-MM-DD (or click  icon to select a date).
53. (Optional) Enter the start and end of Final Maturity Date range in the format of YYYY-MM-DD (or click  icon to select a date).
54. (Optional) Click the list-box of “Notional Leg 1 Currency” to select notional leg 1 currency.
55. (Optional) Input the Notional Leg 1 Amount From and To.
56. (Optional) Click the list-box of “Notional Leg 2 Currency” to select notional leg 2 currency.
57. (Optional) Input the Notional Leg 2 Amount From and To.
58. (Optional) Click the list-box of “Exchanged Currency 1” to select exchanged currency 1.
59. (Optional) Input the Exchanged Currency 1 Amount From and To.
60. (Optional) Click the list-box of “Exchanged Currency 2” to select exchanged currency 2.
61. (Optional) Input the Exchanged Currency 2 Amount From and To.

62. (Optional) Click the list-box of “Asian Feature” to select asian feature.
63. Click <Search> button.
64. Trade event(s) which match(es) the selection criteria is/are displayed and “View Trade Event Summary” function is initiated. If no trade event is found, the following pop-up message dialogue box will be displayed.



➤ **Reset**

1. Click <Reset> button to set all the fields to their original values.

15.2.1.4 Trade Event Selection - Equity

(i) Screen

Trade Event Selection - Equity

General Trade Event Information

Participant:

TEST100 - TEST100

Participant Reporting For ID Type:

--All--

Participant Reporting For ID Type (Original Input Code):

--All--

Participant Reporting For Place of Incorporation:

--All--

Counterparty ID Type:

--All--

Counterparty ID Type (Original Input Code):

--All--

Counterparty Place of Incorporation:

--All--

Base Product:

--All--
Option
Swap
Other

Sub Product:

--All--
Parameter Return Dividend
Parameter Return Variance
Price Return Basic Performance

Transaction Type:

--All--
Single Index
Single Name

File Reference:

Trade Event Type:

--All--
New Trade
Amendment
Full Termination
Partial Termination
Withdrawal
Quit
Backloading
Relink
Suppress Uncertain

Trade Event Status:

--All--
Unmatched
Cancelled
Completed

Source:

--All--

Participant Reporting For:

Participant Reporting For (Original Input Code):

Counterparty:

Counterparty (Original Input Code):

Date Information

Reporting Date From:

2016-04-28

To:

2016-05-12

Event Date From:

To:

Event Effective Date From:

To:

Effective Date From:

To:

Termination Date From:

To:

Valuation Date From:

To:

Expiration Date From:

To:

Event References

Event Reference:

User Reference:

Agent Reference:

CP Reference:

Ext. TR Reference:

Trade References

Trade Reference:

User Reference:

Agent Reference:

CP Reference:

Unique Transaction Identifier (UTI)

Issuer ID:

UTI Value:

Unique Transaction Identifier - Unique Trade ID (UTI-TID):

Hong Kong Interbank Clearing Limited

Operating Procedures for Hong Kong Trade Repository -

User Manual for Participants (Trade Functions – Reporting Service)

Late Reporting

Late Submission: --All--

Trade Details

Participant Reporting For Role: --All--

Notional Currency: --All--

Notional Amount From:

Deal Notional Amount Currency: --All--

Deal Notional Amount From:

Underlier: --All--

Underlying Asset - Asset Type: --All--

Underlying Asset - ID Type: --All--

Underlying Asset - Instrument ID:

Underlying Asset - Place of Issuance Incorporation: --All--

Variance Amount Currency: --All--

Variance Amount From:

Fixed Strike From:

Special Terms: --All--

Remarks 1:

Remarks 2:

To:

To:

To:

To:

Other Trade Details (For Fields Specified Only in Other Templates)

OTC Derivatives Product Taxonomy: --All--

Final Maturity Date From: To:

Display Options

Records Per Page 25

Sorting Order

Available Fields

Sender Reference
Event Type
Participant Reporting For
Participant Reporting For Place of Incorporation
Counterparty
Counterparty Place of Incorporation
Event Date
Event Effective Date
Base Product
OTC Derivatives

Selected Fields

☒ Asc
☐ Des
Add
Remove

Event Reference (Asc)

Move Up

Move Down

Search

Reset

(ii) Field Description

Field	M/O/D*	Description
General Trade Event Information		
Participant	D	- Participant Identifier of the TR Participant - If User is acting as an Agent, Participant Identifier of the client TR Participant selected in the “Participant Filter” function is displayed - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For ID Type	M	- ID type of the trade party the TR Participant is reporting for - Possible selection(s): - All (default) - Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 - When ID type other than “All” is selected, the accompanied Participant Reporting For must be inputted
Participant Reporting For	O	- ID of the trade party the TR Participant is reporting for - Input ID of type selected in Participant Reporting For ID Type - Disabled when “All” is selected in Participant Reporting For ID Type “Participant Helper” function is provided
Participant Reporting For ID Type (Original Input Code)	M	- ID type of the original input code of the trade party the TR Participant is reporting for - Possible selection(s): - All (default) - Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 - When ID type other than “All” is selected, the accompanied Participant Reporting For (Original Input Code) must be inputted
Participant Reporting For (Original Input Code)	O	- ID of the original input code of the trade party the TR Participant is reporting for - Input ID of type selected in Participant Reporting For ID Type (Original Input Code) - Disabled when “All” is selected in Participant Reporting For ID Type (Original Input Code) “Participant Helper” function is provided
Participant Reporting For Place of Incorporation	M	Search for Participant Reporting For Place of Incorporation of event with types “New Trade”, “Backloading” and “Amendment”

Field	M/O/D*	Description
Counterparty ID Type	M	▪ ID type of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty must be inputted
Counterparty	O	▪ ID of the Counterparty of the trade ▪ Disabled when “All” or “Masked Party ID” is selected in Counterparty ID Type ▪ “Participant Helper” function is provided
Counterparty ID Type (Original Input Code)	M	▪ ID type of the original input code of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty (Original Input Code) must be inputted
Counterparty (Original Input Code)	O	▪ ID the original input code of the Counterparty of the trade ▪ Disabled when “All” or “Masked Party ID” is selected in Counterparty ID Type (Original Input Code) ▪ “Participant Helper” function is provided
Counterparty Place of Incorporation	M	▪ Search for Counterparty Place of Incorporation of event with types “New Trade”, “Backloading” and “Amendment”
Base Product	M	▪ Base product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Base products specified in Section 2.3 ▪ Applicable only to the following sub product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance
Sub Product	M	▪ Sub product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Sub products specified in Section 2.3 ▪ Applicable only to the following base product(s): • Equity:Option • Equity:Swap

Field	M/O/D*	Description
Transaction Type	M	▪ Transaction type of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Transaction types specified in Section 2.3
File Reference	O	▪ Reference of the trade event request file ▪ Support wildcard search ▪ Applicable only to trade event request with action “Request”, but or “Cancel”
Trade Event Type	M	▪ Type of the trade event ▪ Only those applicable event types of corresponding selected base product/sub product are enabled ▪ Partial Termination and Full Termination are inapplicable to Equity:Other ▪ Possible selection(s) (multiple selection allowed): • All (default) • Event Types specified in Appendix A.2
Trade Event Status	M	▪ Status of the trade event ▪ Possible selection(s) (multiple selection allowed): • All (default) • Trade Event Status specified in Appendix A.3.2
Source	M	▪ Source for the trade event ▪ Possible selection(s): • All (default) • Trade Event Sources specified in Appendix A.8
Date Information		
Reporting Date From	O	▪ The start and end of searching range for the reporting date of the trade event ▪ Default range is 2 weeks counting backward from current date
Reporting Date To	O	
Event Date From	O	▪ The start and end of searching range for event date of the trade ▪ Trade event types specified in Section 4.1.1
Event Date To	O	
Event Effective Date From	O	▪ The start and end of searching range for effective date of the following trade event types only: • Amendment • Full Termination
Event Effective Date To	O	
Effective Date From	O	▪ The start and end of searching range for effective date of the following trade event types only:

Field	M/O/D*	Description
Effective Date To	O	• New Trade • Backloading • Amendment ▪ For Equity Other, effective dates of both legs will be searched ▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance • Equity:Other
Termination Date From	O	▪ The start and end of searching range for termination date of the following trade event types only: • New Trade • Backloading • Amendment ▪ For Equity Swap and Variance Swap, the values in termination date column ▪ For Equity Other, termination dates of both legs will be searched ▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance • Equity:Other
Termination Date To	O	
Valuation Date From	O	▪ The start and end of searching range for unadjusted valuation date of the following trade event types only: • New Trade • Backloading • Amendment ▪ Applicable only to the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance • Equity:Other
Valuation Date To	O	
Expiration Date From	O	▪ The start and end of searching range for unadjusted expiration date of the following trade event types only: • New Trade • Backloading • Amendment ▪ Applicable only to the following product(s): • Equity:Option • Equity:Other
Expiration Date To	O	
Event References		
Event Reference	O	▪ Event reference of the trade event ▪ Support wildcard search

Field	M/O/D*	Description
User Reference	O	- User reference of the trade event - Support wildcard search
Agent Reference	O	- Agent reference of the trade event - Support wildcard search
CP Reference	O	- CP reference of the trade event - Applicable only to CP source - Support wildcard search
Ext. TR Reference	O	- External TR reference of the trade event - Applicable only to External TR source - Support wildcard search
Trade References		
Trade Reference	O	- References of the trade - For “Relink” trade event, this is the trade reference in the “Relink From” field of the trade event request - For “Suppress Uncertain” trade event and trade reported by counterparty, only Trade Reference is applicable to the search - Support wildcard search
User Reference	O	
Agent Reference	O	
CP Reference	O	
Unique Transaction Identifier (UTI)		
Issuer ID	O	- UTI of the trade - For “Relink” trade event, this is the UTI of the trade specified in the “Relink From” field of the trade event request - For “Suppress Uncertain” trade event, only Trade Reference is applicable to the search - Support wildcard search
UTI Value	O	
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	O	- This field corresponds to UTI-TID input - Search for trade event with underlying trade with specified reference fields. - For “Relink”, this is corresponding UTI-TID of the trade specified in the field Relink From. - Support wildcard search - For “Suppress Uncertain”, only Trade Reference is applicable for the search.
Late Reporting		
Late Submission	M	- Possible selection(s): - All (default) - Yes - No - Trade events subjected to late reporting checking only
Trade Details		

Field	M/O/D*	Description
Participant Reporting For Role	M	▪ Role of the TR Participant in the trade ▪ Possible selection(s): • All (default) • Variance Payer - The role of participant is “Variance Payer” in target Variance Swap trades • Variance Receiver - The role of participant is “Variance Receiver” in target Variance Swap trades • Equity Leg Payer - The role of participant is “Equity Leg Payer” in target Equity Swap trades • Equity Leg Receiver - The role of participant is “Equity Leg Receiver” in target Equity Swap trades • Option Buyer - The role of participant is “Option Buyer” in target Equity Option trades • Option Seller - The role of participant is “Option Seller” in target Equity Option trades ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the following sub product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance
Notional Currency	M	▪ Currency of the notional amount ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ For Equity Swap, this search criteria looks for values in the following column: ▪ Interest Leg Notional - Currency ▪ For Equity Other, this search criteria looks for values in both of the following columns: ▪ Notional - Leg 1 - Currency ▪ Notional - Leg 2 - Currency ▪ Applicable only to the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Notional Amount From	O	▪ The start and end of searching range for notional amount for the following trade event types:

Field	M/O/D*	Description
Notional Amount To	O	• New Trade • Backloading ▪ The start and end of searching range for amended notional amount for the following trade event types: • Amendment ▪ For Equity Swap, this search criteria looks for values in the following column: ▪ Interest Leg Notional - Amount ▪ For Equity Other, this search criteria looks for values in both of the following columns: ▪ Notional - Leg 1 - Amount ▪ Notional - Leg 2 - Amount ▪ Applicable only to the above trade event types and the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Other
Deal Notional Amount Currency	M	▪ Currency of the deal notional amount ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination ▪ Applicable only to the following sub product(s): • Equity:Swap:PriceReturnBasicPerformance
Deal Notional Amount From	O	▪ The start and end of searching range for deal notional amount for the following trade event types:
Deal Notional Amount To	O	• New Trade • Backloading ▪ The start and end of searching range for amended deal notional amount for the following trade event types: • Amendment ▪ The start and end of searching range for deal notional amount after the event applied for the following trade event types: • Partial Termination • Full Termination ▪ Applicable only to the above event types and following sub product(s): • Equity:Swap:PriceReturnBasicPerformance

Field	M/O/D*	Description
Underlyer	M	▪ “Single Underlyer” refers to trades with ID types of all underlying assets NOT equal “Basket” ▪ In contrast, “Basket” refers to trades with ID types of any underlying asset equal “Basket” ▪ Possible selection(s): • All (default) • Single Underlyer • Basket ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Underlying Asset - Asset Type	M	▪ Asset type of the underlying asset ▪ For Equity Other, this search criteria searches values from: • Underlying Asset - Asset Type - Leg 1 • Underlying Asset - Asset Type - Leg 2 ▪ For other Equity products, this searches values from [Underlying Asset - Asset Type] column ▪ Possible selection(s): • All (default) • Index • Share ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Underlying Asset - ID Type	M	▪ ID type of the underlying asset ▪ Possible selection(s): • All (default) • RIC • SEDOL • ISIN • Valoren • CUSIP • Bloomberg • SingleOther • SICC • Basket ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ For Equity Other, ID types of the underlying assets of both legs will be searched
Underlying Asset - Instrument ID	O	▪ Instrument ID of the underlying asset ▪ For Equity Other, instrument IDs of the underlying assets of both legs will be searched ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Underlying Asset - Place of Issuance Incorporation	M	▪ For Equity Other, this search criteria searches values from: • Underlying Asset - Place of Issuance Incorporation - Leg 1 • Underlying Asset - Place of Issuance Incorporation - Leg 2 ▪ For other Equity products, this searches values from [Underlying Asset - Place of Issuance Incorporation] column ▪ Possible selection(s): • All • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Variance Amount Currency	M	▪ Currency of the variance amount ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination ▪ Applicable only to the following product(s): • Equity:Swap:ParameterReturnVariance • Equity:Other
Variance Amount From	O	▪ The start and end of searching range for the variance amount of the trade for the following event types: • New Trade • Backloading ▪ The start and end of searching range for the amended variance amount of the trade for the following event type: • Amendment ▪ The start and end of searching range for the variance amount after the event applied. (N/A for Equity Other) for the following event type: • Partial Termination • Full Termination ▪ Applicable only to the above trade event types ▪ Applicable only to the following product(s): • Equity:Swap:ParameterReturnVariance • Equity:Other
Variance Amount To	O	
Fixed Strike From	O	▪ Specifies the Fixed Strike in respect of a Dividend Swap Transaction ▪ Applicable to “New Trade”, “Backloading” and “Amendment”, events of the following product:Product Type: • Equity:Swap:ParameterReturnDividend
Fixed Strike To	O	

Field	M/O/D*	Description
Special Terms	M	▪ Indicator to show the presence of special terms in the trade event ▪ Possible selection(s): • All (default) • Yes • No ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Remarks 1	O	▪ The Remarks 1 on the trade event
Remarks 2	O	▪ The Remarks 2 on the trade event
Other Trade Details (For Fields Specified Only in Other Templates)		
OTC Derivatives Product Taxonomy	M	▪ OTC Product Taxonomy for Equity ▪ Possible selection(s): • All (default) • Equity products listed in AIDG Appendix F (OtherOTCProductTaxonomy tab) ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: • Equity:Other
Final Maturity Date From	O	▪ The start and end of searching range for final maturity date of the trade
Final Maturity Date To	O	▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s): • Equity:Other
Display Options		
Refer to Section 4 “Getting Started” of Administrative Functions for field details and processing steps of Display Options.		

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

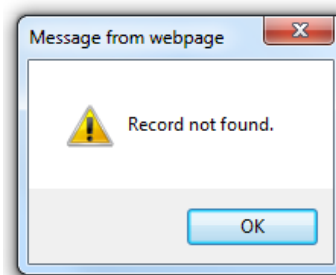
➤ Search

1. (Optional) Click the list-box of “Participant Reporting For ID Type” to select an ID type of the trade party the TR Participant is reporting for.
2. (Optional) Input the ID of the trade party the TR Participant is reporting for in “Participant Reporting For” (or click  to select a Participant Reporting For).
3. (Optional) Click the list-box of “Participant Reporting For ID Type (Original Input Code)” to select an ID type of the original input code of the trade party the TR Participant is reporting for.
4. (Optional) Input the ID of the original input code of the trade party the TR Participant is reporting for in “Participant Reporting For (Original Input Code)” (or click  to select a Participant Reporting For (Original Input Code)).
5. (Optional) Click the list-box of “Participant Reporting For Place of Incorporation” to select a place of incorporation of the Participant Reporting For.
6. (Optional) Click the list-box of “Counterparty ID Type” to select an ID type of the Counterparty.
7. (Optional) Input the ID of the Counterparty (or click  to select a Counterparty).
8. (Optional) Click the list-box of “Counterparty ID Type (Original Input Code)” to select an ID type of the original input code of the Counterparty.
9. (Optional) Input the ID of the Counterparty (Original Input Code) (or click  to select a Counterparty (Original Input Code)).
10. (Optional) Click the list-box of “Counterparty Place of Incorporation” to select a place of incorporation of the Counterparty.
11. (Optional) Click the list-box of “Base Product” to select a base product or hold “Ctrl” key to select multiple base products.
12. (Optional) Click the list-box of “Sub Product” to select a sub product or hold “Ctrl” key to select multiple sub products.

13. (Optional) Click the list-box of “Transaction Type” to select a transaction type or hold “Ctrl” key to select multiple transaction types.
14. (Optional) Input the reference of the trade event request file.
15. (Optional) Click the list-box of “Trade Event Type” to select a trade event type.
16. (Optional) Click the list-box of “Trade Event Status” to select a trade event status.
17. (Optional) Click the list-box of “Source” to select the source of the trade.
18. (Optional) Enter the start and end of Reporting Date range in the format of YYYY-MM-DD (or click  icon to select a date).
19. (Optional) Enter the start and end of Event Date range in the format of YYYY-MM-DD (or click  icon to select a date).
20. (Optional) Enter the start and end of Event Effective Date range in the format of YYYY-MM-DD (or click  icon to select a date).
21. (Optional) Enter the start and end of Effective Date range in the format of YYYY-MM-DD (or click  icon to select a date).
22. (Optional) Enter the start and end of Termination Date range in the format of YYYY-MM-DD (or click  icon to select a date).
23. (Optional) Enter the start and end of Valuation Date range in the format of YYYY-MM-DD (or click  icon to select a date).
24. (Optional) Enter the start and end of Expiration Date range in the format of YYYY-MM-DD (or click  icon to select a date).
25. (Optional) Input the Event Reference of the trade event.
26. (Optional) Input the User Reference of the trade event.
27. (Optional) Input the Agent Reference of the trade event.
28. (Optional) Input the CP Reference of the trade event.
29. (Optional) Input the Ext. TR Reference of the trade event.
30. (Optional) Input the TR Reference of the trade.

31. (Optional) Input the User Reference of the trade.
32. (Optional) Input the Agent Reference of the trade.
33. (Optional) Input the CP Reference of the trade.
34. (Optional) Input the Issuer ID.
35. (Optional) Input the UTI Value.
36. (Optional) Input the Unique Transaction Identifier - Unique Trade ID (UTI-TID).
37. (Optional) Click the list-box of “Late Submission” to select late submission.
38. (Optional) Click the list-box of “Participant Reporting For Role” to select a Role.
39. (Optional) Click the list-box of “Notional Currency” to select the currency of the trade.
40. (Optional) Input the Notional Amount From and To.
41. (Optional) Click the list-box of “Deal Notional Amount Currency” to select the currency of the trade.
42. (Optional) Input the Deal Notional Amount From and To.
43. (Optional) Click the list-box of “Underlyer” to select underlyer.
44. (Optional) Click the list-box of “Underlying Asset - Asset Type” to select asset type of underlying asset.
45. (Optional) Click the list-box of “Underlying Asset - ID Type” to select the ID type of the underlying asset.
46. (Optional) Input the Underlying Asset - Instrument ID.
47. (Optional) Click the list-box of “Underlying Asset - Place of Issuance Incorporation” to select Underlying Asset - Place of Issuance Incorporation.
48. (Optional) Click the list-box of “Variance Amount Currency” to select the currency of variance amount.
49. (Optional) Input the Variance Amount From and To.
50. (Optional) Input the Fixed Strike From and To.

51. (Optional) Click the list-box of “Special Terms” to select special terms.
52. (Optional) Input the Remarks 1.
53. (Optional) Input the Remarks 2.
54. (Optional) Click the list-box of “OTC Derivatives Product Taxonomy” to select product taxonomy of OTC derivatives.
55. (Optional) Enter the start and end of Final Maturity Date range in the format of YYYY-MM-DD (or click  icon to select a date).
56. Click <Search> button.
57. Trade event(s) which match(es) the selection criteria is/are displayed and “View Trade Event Summary” function is initiated. If no trade is event found, the following pop-up message dialogue box will be displayed.



➤ **Reset**

1. Click <Reset> button to set all the fields to their original values.

15.2.1.5 Trade Event Selection - Credit

(i) Screen

Trade Event Selection - Credit

General Trade Event Information

Participant: TEST100 - TEST100

Participant Reporting For ID Type: --All--

Participant Reporting For ID Type (Original Input Code): --All--

Participant Reporting For Place of Incorporation: --All--

Counterparty ID Type: --All--

Counterparty ID Type (Original Input Code): --All--

Counterparty Place of Incorporation: --All--

Base Product: --All--
Single Name
Index
Index Tranche
Other

Sub Product: --All--
Corporate
Sovereign
CDX
iTraxx

Transaction Type: --All--
Asia Sovereign
Asia Corporate
Australia Corporate
Australia Sovereign
CDX Emerging Markets
CDX Emerging Markets Diversified
CDX HY
CDX IG
CDX Tranche HY

File Reference:

Trade Event Type: --All--
New Trade
Amendment
Full Termination
Partial Termination
Withdrawal
Quit
Backloading
Relink
Suppress Uncertain

Trade Event Status: --All--
Unmatched
Cancelled
Completed

Source: --All--

Participant Reporting For:

Participant Reporting For (Original Input Code):

Counterparty:

Counterparty (Original Input Code):

Date Information

Reporting Date From: 2016-04-28

To: 2016-05-12

Event Date From:

To:

Event Effective Date From:

To:

Effective Date From:

To:

Termination Date From:

To:

Event References

Event Reference:

User Reference:

Agent Reference:

CP Reference:

Ext. TR Reference:

Trade References

Trade Reference:

User Reference:

Agent Reference:

CP Reference:

Unique Transaction Identifier (UTI)

Issuer ID:

UTI Value:

Unique Transaction Identifier - Unique Trade ID (UTI-TID):

Hong Kong Interbank Clearing Limited

Operating Procedures for Hong Kong Trade Repository -

User Manual for Participants (Trade Functions – Reporting Service)

Late Reporting

Late Submission: --All--

Trade Details

Participant Reporting For Role: --All--

Notional Currency: --All--

Notional Amount From:

Underlier: --All--

Reference Entity - ID Type: --All--

Reference Entity - Entity ID:

Reference Entity - Entity Name:

Reference Obligation - Asset Type: --All--

Reference Obligation - ID Type: --All--

Reference Obligation - Instrument ID:

Reference Obligation - Place of Issuance Incorporation: --All--

Index Reference Information - ID Type: --All--

Index Reference Information - Index ID:

Index Reference Information - Place of Issuance Reference: --All--

Attachment Point From:

Exhaustion Point From:

Fixed Rate (per annum) From:

Special Terms: --All--

Remarks 1:

Remarks 2:

To:

To:

To:

Other Trade Details (For Fields Specified Only in Other Templates)

OTC Derivatives Product Taxonomy: --All--

Expiration Date From:

Final Maturity Date From:

To:

To:

Display Options

Records Per Page: 25

Sorting Order

Available Fields

Sender Reference
Event Type
Trade Event Status
Participant Reporting For
Participant Reporting For Place of Incorporation
Counterparty
Counterparty Place of Incorporation
Base Product
Sub Product
Transaction Type

Selected Fields

☒ Asc
☐ Des
Add
Remove

Event Reference (Asc)

Move Up
Move Down

Search

Reset

(ii) Field Description

Field	M/O/D*	Description
General Trade Event Information		
Participant	D	- Participant Identifier of the TR Participant - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For ID Type	M	- ID type of the trade party the TR Participant is reporting for - Possible selection(s): - All (default) - Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 - When ID type other than “All” is selected, the accompanied Participant Reporting For must be inputted
Participant Reporting For	O	- ID of the trade party the TR Participant is reporting for - Input ID of type selected in Participant Reporting For ID Type - Disabled when “All” is selected in Participant Reporting For ID Type “Participant Helper” function is provided
Participant Reporting For ID Type (Original Input Code)	M	- ID type of the original input code of the trade party the TR Participant is reporting for - Possible selection(s): - All (default) - Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 - When ID type other than “All” is selected, the accompanied Participant Reporting For (Original Input Code) must be inputted
Participant Reporting For (Original Input Code)	O	- ID of the original input code of the trade party the TR Participant is reporting for - Input ID of type selected in Participant Reporting For ID Type (Original Input Code) - Disabled when “All” is selected in Participant Reporting For ID Type (Original Input Code) “Participant Helper” function is provided
Participant Reporting For Place of Incorporation	M	- Search for Participant Reporting For Place of Incorporation of event with types: - New Trade - Backloading - Amendment - Possible selection(s): - All (default) - Country (Alpha-3) List specified in Appendix B.2

Field	M/O/D*	Description
Counterparty ID Type	M	▪ ID type of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty must be inputted
Counterparty	O	▪ ID of the Counterparty of the trade ▪ Disabled when “All” or “Masked Party ID” is selected in Counterparty ID Type ▪ “Participant Helper” function is provided
Counterparty ID Type (Original Input Code)	M	▪ ID type of the original input code of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty (Original Input Code) must be inputted
Counterparty (Original Input Code)	O	▪ ID the original input code of the Counterparty of the trade ▪ Disabled when “All” or “Masked Party ID” is selected in Counterparty ID Type (Original Input Code) ▪ “Participant Helper” function is provided
Counterparty Place of Incorporation	M	▪ Search for Counterparty Place of Incorporation of event with types: • New Trade • Backloading • Amendment ▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2”
Base Product	M	▪ Base product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Base products specified in Section 2.3

Field	M/O/D*	Description
Sub Product	M	▪ Sub product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Sub products specified in Section 2.3 ▪ Applicable only to the following sub product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx
Transaction Type	M	▪ Transaction type of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Transaction types specified in Section 2.3 ▪ Applicable only to the following sub product(s): • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx
File Reference	O	▪ Reference of the trade event request file ▪ Search for all trade events which are first time submitted through the same request file. ▪ Subsequent “Cancel” request of the trade event cannot be searched by this field. ▪ Support wildcard search
Trade Event Type	M	▪ Type of the trade event ▪ Only those applicable event types of corresponding selected base product/sub product are enabled ▪ Event types not applicable to the selected base product / sub product would be dimmed. ▪ Possible selection(s) (multiple selection allowed): • All (default) • Event Types specified in Appendix A.2
Trade Event Status	M	▪ Status of the trade event ▪ Possible selection(s) (multiple selection allowed): • All (default) • Trade Event Status specified in Appendix A.3.2

Field	M/O/D*	Description
Source	M	▪ Source for the trade event ▪ Search trade event submitted from a particular source ▪ Possible selection(s): • All (default) • TR • DTCC
Date Information		
Reporting Date From	O	▪ The start and end of searching range for the reporting date of the trade event
Reporting Date To	O	▪ Default range is 2 weeks counting backward from current date
Event Date From	O	▪ The start and end of searching range for event date of the trade
Event Date To	O	▪ Trade event types specified in Section 4.1.1
Event Effective Date From	O	▪ Search for effective date of event with types: • Amendment • Full Termination • Partial Termination
Event Effective Date To	O	▪ Applicable only to the following trade event types: • Amendment • Full Termination • Partial Termination
Effective Date From	O	▪ The start and end of searching range for effective date of the following trade event types only: • New Trade • Backloading • Amendment
Effective Date To	O	▪ For Credit Single Name, Credit Index and Credit Index Tranche, it searches for the values in [Effective Date] column. ▪ For Credit Other, effective dates of both legs will be searched
Termination Date From	O	▪ The start and end of searching range for termination date of the following trade event types only: • New Trade • Backloading • Amendment
Termination Date To	O	▪ For Credit Single Name, Credit Index and Credit Index Tranche, it searches for the values in [Scheduled Termination Date] column. ▪ For Credit Other, termination dates of both legs will be searched
Event References		

Field	M/O/D*	Description
Event Reference	O	▪ Event reference of the trade event ▪ Support wildcard search
User Reference	O	▪ User reference of the trade event ▪ Support wildcard search
Agent Reference	O	▪ Agent reference of the trade event ▪ Support wildcard search
CP Reference	O	▪ CP reference of the trade event ▪ Support wildcard search
Ext. TR Reference	O	▪ External TR reference of the trade event ▪ Support wildcard search
Trade References		
- To search by latest trade references of the trade associated with the event		
Trade Reference	O	▪ References of the trade ▪ Search for trade event with underlying trade with specified reference fields. ▪ For “Relink” trade event, this is the trade reference in the “Relink From” field of the trade event request ▪ For “Suppress Uncertain” trade event and trade reported by counterparty, only Trade Reference is applicable to the search ▪ Support wildcard search
User Reference	O	
Agent Reference	O	
CP Reference	O	
Unique Transaction Identifier (UTI)		
Issuer ID	O	▪ UTI of the trade ▪ Search for trade event with underlying trade with specified reference fields. ▪ For “Relink” trade event, this is the UTI of the trade specified in the “Relink From” field of the trade event request ▪ For “Suppress Uncertain” trade event, only Trade Reference is applicable to the search ▪ Support wildcard search
UTI Value	O	
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	O	▪ This field corresponds to UTI-TID input ▪ Search for trade event with underlying trade with specified reference fields. ▪ For “Relink”, this is corresponding UTI-TID of the trade specified in the field Relink From. ▪ Support wildcard search ▪ For “Suppress Uncertain”, only Trade Reference is applicable for the search.
Late Reporting		

Field	M/O/D*	Description
Late Submission	M	▪ Possible selection(s): • All (default) • Yes • No ▪ Trade events subjected to late reporting checking only
Trade Details		
Participant Reporting For Role	M	▪ Role of the TR Participant in the trade ▪ Possible selection(s): • All (default) • Buyer • Seller ▪ Applicable to all trade event types except “Relink” with the following product types only: • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx
Notional Currency	M	▪ Currency of the notional amount ▪ For Credit Single Name, Credit Index and Credit Index Tranche, this search criteria looks for values in the following column: • Notional Amount - Currency ▪ For Credit Other, this search criteria looks for values in both of the following columns: • Notional - Leg 1 – Currency • Notional - Leg 2 - Currency ▪ For Credit Other, Notional Currency is pairing with Notional Amount to the same leg of the trade ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable to “New Trade”, “Backloading”, “Amendment”, “Partial Termination” and “Full Termination” only.
Notional Amount From	O	▪ Notional amount of the trade

Field	M/O/D*	Description
Notional Amount To	O	▪ For Credit Single Name, Credit Index and Credit Index Tranche, this search criteria looks for values in the following column: • Notional Amount ▪ For Credit Other, this search criteria looks for values in both of the following columns: • Notional - Leg 1 – Amount • Notional - Leg 2 – Amount ▪ For Credit Other, Notional Amount is pairing with Notional Currency to the same leg of the trade ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Underlyer	M	▪ To indicate if the trade is a basket trade ▪ Possible selection(s): • All (default) • Single Name / Index • Basket ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Reference Entity - ID Type	M	▪ Possible selection(s): • All (default) • RED • Bloomberg ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Not applicable to basket trade
Reference Entity - Entity ID	O	▪ The search will match records case-insensitively with the value of this field ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Not applicable to basket trade

Field	M/O/D*	Description
Reference Entity - Entity Name	O	▪ Support wildcard search ▪ The search will match records case-insensitively with the value of this field ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Not applicable to basket trade
Reference Obligation - Asset Type	M	▪ Possible selection(s): • All (default) • Bond • ConvertibleBond • Mortgage • Loan ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Not applicable to basket trade
Reference Obligation - ID Type	M	▪ Possible selection(s): • All (default) • REDISIN • CUSIP • SEDOL • Bloomberg ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Not applicable to basket trade
Reference Obligation - Instrument ID	O	▪ The search will match records case-insensitively with the value of this field ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Not applicable to basket trade

Field	M/O/D*	Description
Reference Obligation - Place of Issuance Incorporation	M	▪ Possible selection(s): • All • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Not applicable to basket trade
Index Reference Information - ID Type	M	▪ The type of identification code of the underlying index ▪ Possible selection(s): • All (default) • RED ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other ▪ Not applicable to basket trade
Index Reference Information - Index ID	O	▪ Identification of the underlying index ▪ The search will match records case-insensitively with the value of this field ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other ▪ Not applicable to basket trade
Index Reference Information - Place of Issuance Reference	M	▪ Place of issuing the underlying index ▪ Possible selection(s): • All • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other ▪ Not applicable to basket trade

Field	M/O/D*	Description
Attachment Point From	O	▪ This is the lower bound percentage of the loss that the Tranche can endure, expressed as a decimal
Attachment Point To	O	▪ An attachment point of 5% would be represented as 0.05 ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other
Exhaustion Point From	O	▪ This is the upper bound percentage of the loss that the Tranche can endure, expressed as a decimal
Exhaustion Point To	O	▪ An exhaustion point of 5% would be represented as 0.05 ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other
Others		
Fixed Rate (per annum) From	O	▪ Applicable only to the following trade event types: • New Trade
Fixed Rate (per annum) To	O	• Backloading • Amendment
Special Terms	M	▪ Indicator to show the presence of special terms in the trade ▪ Possible selection(s): • All (default) • Yes • No ▪ Applicable to “New Trade”, “Backloading” and “Amendment” only.
Remarks 1	O	▪ The Remarks 1 on the trade event
Remarks 2	O	▪ The Remarks 2 on the trade event
Other Trade Details (For Fields Specified Only in Other Templates)		
OTC Derivatives Product Taxonomy	M	▪ OTC Product Taxonomy for Credit ▪ Possible selection(s): • All (default) • Credit products listed in AIDG Appendix F (OtherOTCProductTaxonomy tab) ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: • Credit:Other
Expiration Date From	O	▪ The start and end of searching range for expiration date of the trade
Expiration Date To	O	▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: • Credit:Other

Field	M/O/D*	Description
Final Maturity Date From	O	▪ The start and end of searching range for final maturity date of the trade ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: • Credit:Other
Final Maturity Date To	O	
Display Options		
Refer to Section 4 “Getting Started” of Administrative Functions for field details and processing steps of Display Options.		

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

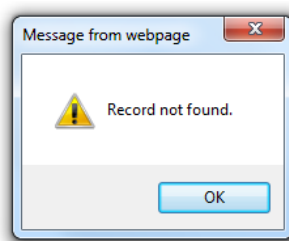
➤ Search

1. (Optional) Click the list-box of “Participant Reporting For ID Type” to select an ID type of the trade party the TR Participant is reporting for.
2. (Optional) Input the ID of the trade party the TR Participant is reporting for in “Participant Reporting For” (or click  to select a Participant Reporting For).
3. (Optional) Click the list-box of “Participant Reporting For ID Type (Original Input Code)” to select an ID type of the original input code of the trade party the TR Participant is reporting for.
4. (Optional) Input the ID of the original input code of the trade party the TR Participant is reporting for in “Participant Reporting For (Original Input Code)” (or click  to select a Participant Reporting For (Original Input Code)).
5. (Optional) Click the list-box of “Participant Reporting For Place of Incorporation” to select a place of incorporation of the Participant Reporting For.
6. (Optional) Click the list-box of “Counterparty ID Type” to select an ID type of the Counterparty.
7. (Optional) Input the ID of the Counterparty (or click  to select a Counterparty).
8. (Optional) Click the list-box of “Counterparty ID Type (Original Input Code)” to select an ID type of the original input code of the Counterparty.

9. (Optional) Input the ID of the Counterparty (Original Input Code) (or click  to select a Counterparty (Original Input Code)).
10. (Optional) Click the list-box of “Counterparty Place of Incorporation” to select a place of incorporation of the Counterparty.
11. (Optional) Click the list-box of “Base Product” to select a base product or hold “Ctrl” key to select multiple base products.
12. (Optional) Click the list-box of “Sub Product” to select a sub product or hold “Ctrl” key to select multiple sub products.
13. (Optional) Click the list-box of “Transaction Type” to select a transaction type or hold “Ctrl” key to select multiple transaction types.
14. (Optional) Input the reference of the trade event request file.
15. (Optional) Click the list-box of “Trade Event Type” to select a trade event type.
16. (Optional) Click the list-box of “Trade Event Status” to select a trade event status.
17. (Optional) Click the list-box of “Source” to select the source of the trade.
18. (Optional) Enter the start and end of Reporting Date range in the format of YYYY-MM-DD (or click  icon to select a date).
19. (Optional) Enter the start and end of Event Date range in the format of YYYY-MM-DD (or click  icon to select a date).
20. (Optional) Enter the start and end of Event Effective Date range in the format of YYYY-MM-DD (or click  icon to select a date).
21. (Optional) Enter the start and end of Effective Date range in the format of YYYY-MM-DD (or click  icon to select a date).
22. (Optional) Enter the start and end of Termination Date range in the format of YYYY-MM-DD (or click  icon to select a date).
23. (Optional) Input the Event Reference of the trade event.
24. (Optional) Input the User Reference of the trade event.
25. (Optional) Input the Agent Reference of the trade event.
26. (Optional) Input the CP Reference of the trade event.

27. (Optional) Input the Ext. TR Reference of the trade event.
28. (Optional) Input the TR Reference of the trade.
29. (Optional) Input the User Reference of the trade.
30. (Optional) Input the Agent Reference of the trade.
31. (Optional) Input the CP Reference of the trade.
32. (Optional) Input the Issuer ID.
33. (Optional) Input the UTI Value.
34. (Optional) Input the Unique Transaction Identifier - Unique Trade ID (UTI-TID).
35. (Optional) Click the list-box of “Late Submission” to select late submission.
36. (Optional) Click the list-box of “Participant Reporting For Role” to select a Role.
37. (Optional) Click the list-box of “Notional Currency” to select the currency of the trade.
38. (Optional) Input the Notional Amount From and To.
39. (Optional) Click the list-box of “Underlyer” to select underlyer.
40. (Optional) Click the list-box of “Reference Entity - ID Type” to select ID type of reference entity.
41. (Optional) Input the Reference Entity - Entity ID.
42. (Optional) Input the Reference Entity - Entity Name.
43. (Optional) Click the list-box of “Reference Obligation - Asset Type” to select asset type of reference obligation.
44. (Optional) Click the list-box of “Reference Obligation - ID Type” to select ID type of reference obligation.
45. (Optional) Input the Reference Obligation - Instrument ID.
46. (Optional) Click the list-box of “Reference Obligation - Place of Issuance Incorporation” to select place of issuance incorporation of reference obligation.

47. (Optional) Click the list-box of “Index Reference Information - ID Type” to select ID type of index reference information.
48. (Optional) Input the Index Reference Information - Index ID.
49. (Optional) Click the list-box of “Index Reference Information - Place of Issuance Reference” to select place of issuance reference of index reference information.
50. (Optional) Input the Attachment Point From and To.
51. (Optional) Input the Exhaustion Point From and To.
52. (Optional) Input the Fixed Rate (per annum) From and To.
53. (Optional) Click the list-box of “Special Terms” to select Special Terms.
54. (Optional) Input the Remarks 1.
55. (Optional) Input the Remarks 2.
56. (Optional) Click the list-box of “OTC Derivatives Product Taxonomy” to select product taxonomy of OTC derivatives.
57. (Optional) Enter the start and end of Expiration Date range in the format of YYYY-MM-DD (or click  icon to select a date).
58. (Optional) Enter the start and end of Final Maturity Date range in the format of YYYY-MM-DD (or click  icon to select a date).
59. Click <Search> button.
60. Trade event(s) which match(es) the selection criteria is/are displayed and “View Trade Event Summary” function is initiated. If no trade is event found, the following pop-up message dialogue box will be displayed.



➤ **Reset**

1. Click <Reset> button to set all the fields to their original values.

15.2.1.6 Trade Event Selection - Commodity

(i) Screen

Trade Event Selection - Commodity

General Trade Event Information

Participant:TEST100 - TEST100

Participant Reporting For ID Type:--All--

Participant Reporting For ID Type (Original Input Code):--All--

Participant Reporting For Place of Incorporation:--All--

Counterparty ID Type:--All--

Counterparty ID Type (Original Input Code):--All--

Counterparty Place of Incorporation:--All--

Base Product:

--All--
Swap
Option
Forward
Other

Sub Product:

--All--
Fixed Float
Fixed Coal
Fixed Gas
Fixed Oil
Fixed Electricity
Float Float
Float Coal
Float Gas
Float Oil
Float Electricity
Average Bullion
Average Metal
Fixed Bullion
Fixed Metal
Option Option

OTC Derivatives Product Taxonomy:--All--

File Reference:

Trade Event Type:

--All--
New Trade
Amendment
Full Termination
Partial Termination
Withdrawal
Quit
Backloading
Relink
Suppress Uncertain

Trade Event Status:

--All--
Unmatched
Cancelled
Completed

Source:--All--

Participant Reporting For:

Participant Reporting For (Original Input Code):

Counterparty:

Counterparty (Original Input Code):

Date Information

Reporting Date From:2016-04-28

To:2016-05-12

Event Date From:

To:

Event Effective Date From:

To:

Termination Date From:

To:

Expiration Date From:

To:

Value Date From:

To:

Event References

Event Reference:

User Reference:

Agent Reference:

CP Reference:

Ext. TR Reference:

Trade References

Trade Reference:

User Reference:

Agent Reference:

CP Reference:

Unique Transaction Identifier (UTI)

Issuer ID:

UTI Value:

Unique Transaction Identifier - Unique Trade ID (UTI-TID):

Hong Kong Interbank Clearing Limited

Operating Procedures for Hong Kong Trade Repository -

User Manual for Participants (Trade Functions – Reporting Service)

Late Reporting

Late Submission: --All--

Trade Details

Participant Reporting For Role: --All--

Total Physical Quantity Unit 1: --All--

Total Physical Quantity Unit 2: --All--

Total Physical Quantity / Total Notional Quantity 1 From: To:

Total Physical Quantity / Total Notional Quantity 2 From: To:

Commodity Instrument ID 1: --All--

Commodity Base 1:

Commodity Unit 1: --All--

Commodity Currency 1 / Total Price Currency: --All--

Commodity Instrument ID 2: --All--

Commodity Base 2:

Commodity Unit 2: --All--

Commodity Currency 2: --All--

Special Terms: --All--

Remarks 1:

Remarks 2:

Other Trade Details (For Fields Specified Only in Other Templates)

Final Maturity Date From: To:

Notional Unit 1: --All--

Notional Currency 1: --All--

Notional Amount 1 From: To:

Notional Unit 2: --All--

Notional Currency 2: --All--

Notional Amount 2 From: To:

Display Options

Records Per Page 25

Sorting Order

Available Fields

Sender Reference
Event Type
Participant Reporting For
Participant Reporting For Place of Incorporation
Counterparty
Counterparty Place of Incorporation
Event Date
Event Effective Date
Effective Date / Option Effective Date / Effective Date
Effective Date (1 of 2)

Selected Fields

☒ Asc
☐ Des
Add
Remove

Event Reference (Asc)

Move Up
Move Down

Search Reset

(ii) Field Description

Field	M/O/D*	Description
General Trade Event Information		
Participant	D	- Participant Identifier of the TR Participant - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For ID Type	M	- ID type of the trade party the TR Participant is reporting for - Possible selection(s): - All (default) - Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 - When ID type other than “All” is selected, the accompanied Participant Reporting For must be inputted
Participant Reporting For	O	- ID of the trade party the TR Participant is reporting for - Input ID of type selected in Participant Reporting For ID Type - Disabled when “All” is selected in Participant Reporting For ID Type “Participant Helper” function is provided
Participant Reporting For ID Type (Original Input Code)	M	- ID type of the original input code of the trade party the TR Participant is reporting for - Possible selection(s): - All (default) - Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 - When ID type other than “All” is selected, the accompanied Participant Reporting For (Original Input Code) must be inputted
Participant Reporting For (Original Input Code)	O	- ID of the original input code of the trade party the TR Participant is reporting for - Input ID of type selected in Participant Reporting For ID Type (Original Input Code) - Disabled when “All” is selected in Participant Reporting For ID Type (Original Input Code) “Participant Helper” function is provided
Participant Reporting For Place of Incorporation	M	- Search for Participant Reporting For Place of Incorporation of event with types “New Trade”, “Backloading” and “Amendment” - Possible selection(s): - All (default) - Country (Alpha-3) List specified in Appendix B.2

Field	M/O/D*	Description
Counterparty ID Type	M	▪ ID type of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty must be inputted
Counterparty	O	▪ ID of the Counterparty of the trade ▪ Disabled when “All” or “Masked Party ID” is selected in Counterparty ID Type ▪ “Participant Helper” function is provided
Counterparty ID Type (Original Input Code)	M	▪ ID type of the original input code of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty (Original Input Code) must be inputted
Counterparty (Original Input Code)	O	▪ ID the original input code of the Counterparty of the trade ▪ Disabled when “All” or “Masked Party ID” is selected in Counterparty ID Type (Original Input Code) ▪ “Participant Helper” function is provided
Counterparty Place of Incorporation	M	▪ Search for Counterparty Place of Incorporation of event with types “New Trade”, “Backloading” and “Amendment” ▪ Possible selection(s): • All (default) • Country (Alpha-3) List specified in Appendix B.2”
Base Product	M	▪ Base product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Base products specified in Section 2.3
Sub Product	M	▪ Sub product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Sub products specified in Section 2.3 ▪ “All” is always enabled.

Field	M/O/D*	Description
OTC Derivatives Product Taxonomy	O	▪ OTC Product Taxonomy for Commodity ▪ Possible selection(s): • All (default) • Commodity products listed in AIDG Appendix F (OtherOTCProductTaxonomy tab) ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events
File Reference	O	▪ Reference of the trade event request file ▪ Search for all trade events which are first time submitted through the same request file. ▪ Subsequent “Cancel” request of the trade event cannot be searched by this field. ▪ Support wildcard search
Trade Event Type	M	▪ Type of the trade event ▪ Possible selection(s) (multiple selection allowed): • All (default) • Event Types specified in Appendix A.2
Trade Event Status	M	▪ Status of the trade event ▪ Possible selection(s) (multiple selection allowed): • All (default) • Trade Event Status specified in Appendix A.3.2
Source	M	▪ Source for the trade event ▪ Search trade event submitted from a particular source ▪ Possible selection(s): • All (default) • TR • DTCC
Date Information		
Reporting Date From	O	▪ The start and end of searching range for the reporting date of the trade event ▪ Default range is 2 weeks counting backward from current date
Reporting Date To	O	
Event Date From	O	▪ The start and end of searching range for event date of the trade ▪ Trade event types specified in Section 4.1.1
Event Date To	O	
Event Effective Date From	O	▪ The start and end of searching range for effective date of the following trade event types only: • Amendment • Full Termination • Partial Termination
Event Effective Date To	O	
Termination Date From	O	▪ The start and end of searching range for termination date of the trade

Field	M/O/D*	Description
Termination Date To	O	▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following product: • Commodity:Swap • Commodity:Other
Expiration Date From	O	▪ The start and end of searching range for expiration date of the trade
Expiration Date To	O	▪ Search for expiration date of the trade event in American, European or Asian exercise style ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following product: • Commodity:Option • Commodity:Other
Value Date From	O	▪ The start and end of searching range for value date of the trade ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following product: • Commodity:Forward • Commodity:Other
Value Date To	O	
Event References		
Event Reference	O	▪ Event reference of the trade event ▪ Support wildcard search
User Reference	O	▪ User reference of the trade event ▪ Support wildcard search
Agent Reference	O	▪ Agent reference of the trade event ▪ Support wildcard search
CP Reference	O	▪ CP reference of the trade event ▪ Support wildcard search
Ext. TR Reference	O	▪ External TR reference of the trade event ▪ Support wildcard search
Trade References		
- To search by latest trade references of the trade associated with the event		
Trade Reference	O	▪ References of the trade ▪ Search for trade event with underlying trade with specified reference fields.
User Reference	O	
Agent Reference	O	
CP Reference	O	▪ For “Relink” trade event, this is the trade reference in the “Relink From” field of the trade event request. For trade reported by counterparty, only Trade Reference is applicable for the search ▪ For “Suppress Uncertain” trade event and trade reported by counterparty, only Trade Reference is applicable to the search ▪ Support wildcard search
Unique Transaction Identifier (UTI)		
Issuer ID	O	▪ UTI of the trade

Field	M/O/D*	Description
UTI Value	O	▪ Search for trade event with underlying trade with specified reference fields. ▪ For “Relink” trade event, this is the UTI of the trade specified in the “Relink From” field of the trade event request ▪ For “Suppress Uncertain” trade event, only Trade Reference is applicable to the search ▪ Support wildcard search
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	O	▪ This field corresponds to UTI-TID input ▪ Search for trade event with underlying trade with specified reference fields. ▪ For “Relink”, this is corresponding UTI-TID of the trade specified in the field Relink From. ▪ Support wildcard search ▪ For “Suppress Uncertain”, only Trade Reference is applicable for the search.
Late Reporting		
Late Submission	M	▪ Possible selection(s): • All (default) • Yes • No ▪ Trade events subjected to late reporting checking only
Trade Details		

Field	M/O/D*	Description
Participant Reporting For Role	M	▪ Role of the TR Participant in the trade ▪ Selection of “All” means to search trade the participant is playing for any role. ▪ Possible selection(s): • All (default) • Option Buyer • Option Seller • Floating Leg 1 Payer • Floating Leg 2 Payer • Fixed Rate Payer • Average Price Leg Payer • Bullion Physical Leg Payer • Metal Physical Leg Payer • Coal Physical Leg Payer • Gas Physical Leg Payer • Oil Physical Leg Payer • Electricity Physical Leg Payer ▪ Applicable to all trade event types except “Relink” with the following product types only: • Commodity:Swap • Commodity:Option • Commodity:Forward ▪ “Option Buyer” and “Option Seller” are applicable to: • Commodity:Option ▪ “Floating Leg 1 Payer” and “Floating Leg 2 Payer” are applicable to: • Commodity:Swap ▪ “Fixed Rate Payer” is applicable to: • Commodity:Swap • Commodity:Forward ▪ “Average Price Leg Payer”, “Bullion Physical Leg Payer” and “Metal Physical Leg Payer” are applicable to: • Commodity:Forward ▪ “Coal Physical Leg Payer”, “Gas Physical Leg Payer”, “Oil Physical Leg Payer” and “Electricity Physical Leg Payer” are applicable to: • Commodity:Swap

Field	M/O/D*	Description
Total Physical Quantity Unit 1	M	▪ Total physical quantity unit ▪ If Total Physical Quantity / Total Notional Quantity 1 is inputted, this is the unit of the Total Physical Quantity 1 ▪ It is pairing with Total Physical Quantity to search the same leg ▪ Possible selection(s): • All (default) • All supported unit ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Forward • Commodity:Option
Total Physical Quantity Unit 2	M	▪ Another leg total physical quantity unit ▪ If Total Physical Quantity / Total Physical Quantity 2 is inputted, this is the unit of the Total Physical Quantity 2 ▪ It is pairing with Total Physical Quantity to search the same leg ▪ Possible selection(s): • All (default) • All supported unit ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Forward • Commodity:Option
Total Physical Quantity / Total Notional Quantity 1 From	O	▪ Total notional quantity or total physical quantity of the trade. ▪ For “New Trade” and “Backloading”, this is total notional

Field	M/O/D*	Description
Total Physical Quantity / Total Notional Quantity 1 To	O	quantity of trade ▪ For “Amendment” and “Partial Termination”, this is post-update total notional quantity or total physical quantity after the event applied ▪ For “Full Termination”, this is the post-update total notional quantity or total physical quantity after event applied (i.e. zero) ▪ It is pairing with Total Physical Quantity Unit to search the same leg ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment • Full Termination • Partial Termination ▪ Applicable only to the following product(s): • Commodity:Swap • Commodity:Option • Commodity:Forward
Total Physical Quantity / Total Notional Quantity 2 From	O	▪ Total notional quantity or total physical quantity of the trade. ▪ For “New Trade” and “Backloading”, this is total notional quantity or total physical quantity of trade.
Total Physical Quantity / Total Notional Quantity 2 To	O	▪ For “Amendment” and “Partial Termination”, this is post-update total notional quantity or total physical quantity after the event applied. ▪ For “Full Termination”, this is the post-update total notional quantity or total physical quantity after event applied (i.e. zero) ▪ It is pairing with Total Physical Quantity Unit to search the same leg ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment • Full Termination • Partial Termination ▪ Applicable only to the following product(s): • Commodity:Swap • Commodity:Option • Commodity:Forward

Field	M/O/D*	Description
Commodity Instrument ID 1	M	▪ For Commodity Others, this search criteria searches values from: • Underlyer 1 Commodity Instrument ID • Underlyer 2 Commodity Instrument ID ▪ For other Commodity products, this searches values from Commodity Instrument ID column except Option Floating Strike Price Per Unit Commodity Instrument ID ▪ It is pairing with Commodity Base, Commodity Unit and Commodity Currency to search the same leg ▪ Possible selection(s): • All (default) • All supported IDs ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Commodity Base 1	O	▪ For Commodity Others, this search criteria searches values from: • Underlyer 1 Commodity Base • Underlyer 2 Commodity Base ▪ For other Commodity products, this searches values from Commodity Base column except Option Floating Strike Price Per Unit Commodity Base ▪ It is pairing with Commodity Instrument ID, Commodity Unit and Commodity Currency to search the same leg ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Commodity Unit 1	M	▪ For Commodity Others, this search criteria searches values from: • Underlyer 1 Commodity Unit • Underlyer 2 Commodity Unit ▪ For other Commodity products, this searches values from Commodity Unit of Measure column except Option Floating Strike Price Per Unit Commodity Unit ▪ It is pairing with Commodity Instrument ID, Commodity Base and Commodity Currency to search the same leg ▪ Possible selection(s): • All (default) • All supported unit ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Commodity Currency 1 / Total Price Currency	M	▪ For Commodity Others, this search criteria searches values from: • Underlyer 1 Commodity Currency • Underlyer 2 Commodity Currency ▪ For other Commodity products, this searches values from Commodity Currency column except Option Floating Strike Price Per Unit Commodity Currency, or searches values from Total Price Currency column on Fixed Leg if any ▪ It is pairing with Commodity Instrument ID, Commodity Base and Commodity Unit to search the same leg ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Commodity Instrument ID 2	M	▪ For Commodity Others, this search criteria searches values from: • Underlyer 1 Commodity Instrument ID • Underlyer 2 Commodity Instrument ID ▪ For other Commodity products, this searches values from Commodity Instrument ID column except Option Floating Strike Price Per Unit Commodity Instrument ID ▪ It is pairing with Commodity Base, Commodity Unit and Commodity Currency to search the same leg ▪ Possible selection(s): • All (default) • All supported IDs ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Commodity Base 2	O	▪ For Commodity Others, this search criteria searches values from: • Underlyer 1 Commodity Base • Underlyer 2 Commodity Base ▪ For other Commodity products, this searches values from Commodity Base column except Option Floating Strike Price Per Unit Commodity Base ▪ It is pairing with Commodity Instrument ID, Commodity Unit and Commodity Currency to search the same leg ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Commodity Unit 2	M	▪ For Commodity Others, this search criteria searches values from: • Underlyer 1 Commodity Unit • Underlyer 2 Commodity Unit ▪ For other Commodity products, this searches values from Commodity Unit of Measure column except Option Floating Strike Price Per Unit Commodity Unit ▪ It is pairing with Commodity Instrument ID, Commodity Base and Commodity Currency to search the same leg ▪ Possible selection(s): • All (default) • All supported unit ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Commodity Currency 2	M	▪ For Commodity Others, this search criteria searches values from: • Underlyer 1 Commodity Currency • Underlyer 2 Commodity Currency ▪ For other Commodity products, this searches values from Commodity Currency column except Option Floating Strike Price Per Unit Commodity Currency ▪ It is pairing with Commodity Instrument ID, Commodity Base and Commodity Unit to search the same leg ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Special Terms	M	▪ To indicate the presence of Special Terms in the trade information of trade event ▪ Possible selection(s): • All (default) • Yes • No ▪ Applicable to “New Trade”, “Backloading” and “Amendment” only.
Remarks 1	O	▪ The Remarks 1 on the trade event
Remarks 2	O	▪ The Remarks 2 on the trade event
Other Trade Details (For Fields Specified Only in Other Templates)		
Final Maturity Date From	O	▪ The start and end of searching range for final maturity date of the trade ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: • Commodity:Other
Final Maturity Date To	O	
Notional Unit 1	M	▪ The Notional Unit, regardless of underlyer 1 or 2 ▪ If Notional Amount 1 is inputted, this is the unit of the Notional Amount 1 ▪ Notional Unit is pairing with Notional Amount to search the same leg ▪ Possible selection(s): • All (default) • All supported unit ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the following base product (s): • Commodity:Other
Notional Currency 1	M	▪ Currency of underlyer notional amount, regardless of underlyer 1 or 2. ▪ Possible selection(s): • All (default) • One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) ▪ If Notional Amount 1 is inputted, this is the currency of the Notional Amount 1. ▪ Notional Currency is pairing with Notional Amount to search the same leg. ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following product: • Commodity:Other

Field	M/O/D*	Description
Notional Amount 1 From	O	Notional amount of the trade, regardless underlyer 1 or 2.
Notional Amount 1To	O	- For “New Trade” and “Backloading”, this is notional amount of trade. - For “Amendment”, this is post-update notional amount after the event applied. - Notional amount is pairing with Unit or Currency to search the same leg. - Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following product: - Commodity:Other
Notional Unit 2	M	- The Notional Unit, regardless of underlyer 1 or 2 - If Notional Amount 2 is inputted, this is the unit of the Notional Amount 2 - Notional Unit is pairing with Notional Amount to search the same leg - Possible selection(s): - All (default) - All supported unit - Applicable only to the following trade event types: - New Trade - Backloading - Amendment - Applicable only to the following base product (s): - Commodity:Other
Notional Currency 2	M	- Currency of underlyer notional amount, regardless of underlyer 1 or 2. - Possible selection(s): - All (default) - One of the supported currencies (refer to Appendix B.1 for the listing order of the currencies) - If Notional Amount 2 is inputted, this is the currency of the Notional Amount 2. - Notional Currency is pairing with Notional Amount to search the same leg. - Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following product: - Commodity:Other
Notional Amount 2 From	O	Notional amount of the trade, regardless underlyer 1 or 2

Field	M/O/D*	Description
Notional Amount 2 To	O	▪ For “New Trade” and “Backloading”, this is notional amount of trade ▪ For “Amendment”, this is post-update notional amount after the event applied ▪ Notional amount is pairing Unit or with Currency to search the same leg ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following product: • Commodity:Other
Display Options		
Refer to Section 4 “Getting Started” of Administrative Functions for field details and processing steps of Display Options.		

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

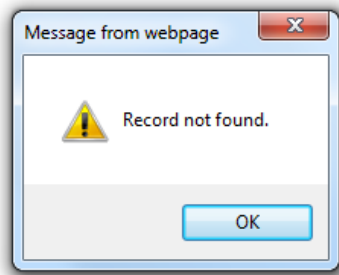
➤ Search

1. (Optional) Click the list-box of “Participant Reporting For ID Type” to select an ID type of the trade party the TR Participant is reporting for.
2. (Optional) Input the ID of the trade party the TR Participant is reporting for in “Participant Reporting For” (or click  to select a Participant Reporting For).
3. (Optional) Click the list-box of “Participant Reporting For ID Type (Original Input Code)” to select an ID type of the original input code of the trade party the TR Participant is reporting for.
4. (Optional) Input the ID of the original input code of the trade party the TR Participant is reporting for in “Participant Reporting For (Original Input Code)” (or click  to select a Participant Reporting For (Original Input Code)).
5. (Optional) Click the list-box of “Participant Reporting For Place of Incorporation” to select a place of incorporation of the Participant Reporting For.
6. (Optional) Click the list-box of “Counterparty ID Type” to select an ID type of the Counterparty.
7. (Optional) Input the ID of the Counterparty (or click  to select a Counterparty).

8. (Optional) Click the list-box of “Counterparty ID Type (Original Input Code)” to select an ID type of the original input code of the Counterparty.
9. (Optional) Input the ID of the Counterparty (Original Input Code) (or click  to select a Counterparty (Original Input Code)).
10. (Optional) Click the list-box of “Counterparty Place of Incorporation” to select a place of incorporation of the Counterparty.
11. (Optional) Click the list-box of “Base Product” to select a base product or hold “Ctrl” key to select multiple base products.
12. (Optional) Click the list-box of “Sub Product” to select a sub product or hold “Ctrl” key to select multiple sub products.
13. (Optional) Click the list-box of “OTC Derivatives Product Taxonomy” to select product taxonomy of OTC derivatives.
14. (Optional) Input the File Reference.
15. (Optional) Click the list-box of “Trade Event Type” to select a trade event type.
16. (Optional) Click the list-box of “Trade Event Status” to select a trade event status.
17. (Optional) Click the list-box of “Source” to select the source of the trade.
18. (Optional) Enter the start and end of Reporting Date range in the format of YYYY-MM-DD (or click  icon to select a date).
19. (Optional) Enter the start and end of Event Date range in the format of YYYY-MM-DD (or click  icon to select a date).
20. (Optional) Enter the start and end of Event Effective Date range in the format of YYYY-MM-DD (or click  icon to select a date).
21. (Optional) Enter the start and end of Effective Date range in the format of YYYY-MM-DD (or click  icon to select a date).
22. (Optional) Enter the start and end of Termination Date range in the format of YYYY-MM-DD (or click  icon to select a date).
23. (Optional) Enter the start and end of Expiration Date range in the format of YYYY-MM-DD (or click  icon to select a date).

24. (Optional) Enter the start and end of Value Date range in the format of YYYY-MM-DD (or click  icon to select a date).
25. (Optional) Input the Event Reference of the trade event.
26. (Optional) Input the User Reference of the trade event.
27. (Optional) Input the Agent Reference of the trade event.
28. (Optional) Input the CP Reference of the trade event.
29. (Optional) Input the Ext. TR Reference of the trade event.
30. (Optional) Input the TR Reference of the trade.
31. (Optional) Input the User Reference of the trade.
32. (Optional) Input the Agent Reference of the trade.
33. (Optional) Input the CP Reference of the trade.
34. (Optional) Input the Issuer ID.
35. (Optional) Input the UTI Value.
36. (Optional) Input the Unique Transaction Identifier - Unique Trade ID (UTI-TID).
37. (Optional) Click the list-box of “Late Submission” to select late submission.
38. (Optional) Click the list-box of “Participant Reporting For Role” to select a Role.
39. (Optional) Click the list-box of “Total Physical Quantity Unit 1” to select total physical quantity unit 1.
40. (Optional) Click the list-box of “Total Physical Quantity Unit 2” to select total physical quantity Unit 2.
41. (Optional) Input the Total Physical Quantity / Total Notional Quantity 1 From and To.
42. (Optional) Input the Total Physical Quantity / Total Notional Quantity 2 From and To.
43. (Optional) Click the list-box of “Commodity Instrument ID 1” to select commodity instrument ID 1.

44. (Optional) Input the Commodity Base 1.
45. (Optional) Click the list-box of “Commodity Unit 1” to select commodity unit 1.
46. (Optional) Click the list-box of “Commodity Currency 1 / Total Price Currency” to select commodity currency 1 / total price currency.
47. (Optional) Click the list-box of “Commodity Instrument ID 2” to select commodity instrument ID 2.
48. (Optional) Input the Commodity Base 2.
49. (Optional) Click the list-box of “Commodity Unit 2” to select commodity unit 2.
50. (Optional) Click the list-box of “Commodity Currency 2” to select commodity currency 2.
51. (Optional) Click the list-box of “Special Terms” to select special terms.
52. (Optional) Input the Remarks 1.
53. (Optional) Input the Remarks 2.
54. (Optional) Enter the start and end of Final Maturity Date range in the format of YYYY-MM-DD (or click  icon to select a date).
55. (Optional) Click the list-box of “Notional Unit 1” to select notional unit 1.
56. (Optional) Click the list-box of “Notional Currency 1” to select notional currency 1.
57. (Optional) Input the Notional Amount 1 From and To.
58. (Optional) Click the list-box of “Notional Unit 2” to select notional unit 2.
59. (Optional) Click the list-box of “Notional Currency 2” to select notional currency 2.
60. (Optional) Input the Notional Amount 2 From and To.
61. Click <Search> button.
62. Trade event(s) which match(es) the selection criteria is/are displayed and “View Trade Event Summary” function is initiated. If no trade is event found, the following pop-up message dialogue box will be displayed.



➤ **Reset**

1. Click <Reset> button to set all the fields to their original values.

15.2.2 View Trade Event Summary Function

This function allows User to view a summary of trade events meeting the selection criteria.

This function is initiated from:

- “Find Trade Event” function
 - by clicking the <Search> button on the “Trade Event Selection - [Asset Class]” screen

The trade event summary is sorted in ascending order of Event Reference by default.

15.2.2.1 Trade Event Summary - Interest Rate

(i) Screen

Trade Event Summary - Interest Rate											
Trade Event Summary List											
Participant: TEST100 - TEST100											
☐ Event Reference	Sender Reference	Event Type	Trade Event Status	Participant Reporting For	Participant Reporting For Place of Incorporation	Participant Reporting For Role	Counterparty	Counterparty Place of Incorporation	Asset Class	Base Product	Sub Product
☐ E20160411009560	UER-02-001-TEST100-TS01-NEWb	Backloading CP		T-TEST100		FloRP	T-TEST200		Interest Rate IR Swap	Fixed Float	

Scroll to the right:

Trade Event Summary - Interest Rate

Trade Event Summary List

Participant: TEST100 - TEST100

Transaction Type	OTC Derivatives Product Taxonomy	Event Date	Event Effective Date	Remarks 1	Remarks 2	Effective Date / Effective Date (PT) / Effective Date - Leg 1	Effective Date (CNTRPTY) / Effective Date - Leg 2	Termination Date / Termination Date (PT) / Termination Date - Leg 1	Termination Date (CNTRPTY) / Termination Date - Leg 2	Expiration Date / Last Date in Bermuda Exercise Dates	Final Maturity Date	Notional Currency / Notional Currency (PT) / Notional Currency - Leg 1	Notional Amount / Notional Amount (PT) / Notional Amount - Leg 1
-	-	2016-04-11	-			2016-04-08	2016-04-08	2017-07-15	2017-07-07	-	-	EUR	123,456,789,012,345.123

Scroll to the right:

Trade Event Summary - Interest Rate

Trade Event Summary List

Participant: TEST100 - TEST100

Notional Amount / Notional Amount (PT) / Notional Amount - Leg 1	Notional Currency (CNTRPTY) / Notional Currency - Leg 2	Notional Amount (CNTRPTY) / Notional Amount - Leg 2	Known Amount Currency (PT) / Known Amount Currency - Leg 1	Known Amount (PT) / Known Amount - Leg 1	Known Amount Currency (CNTRPTY) / Known Amount Currency - Leg 2	Known Amount (CNTRPTY) / Known Amount - Leg 2	Fixed Rate / Fixed Rate (PT) / Fixed Rate - Leg 1	Fixed Rate (CNTRPTY) / Fixed Rate - Leg 2	Floating Rate Index / Floating Rate Index (PT) / Floating Rate Index - Leg 1	Floating Rate Index (CNTRPTY) / Floating Rate Index - Leg 2
123,456,789,012,345.1234000000	EUR	123,456,789,012,345.1234000000	-	-	-	-	-	0.123456700000	EUR-LIBOR-BBA	-

Page 1 of 1

Scroll to the right:

Trade Event Summary - Interest Rate											
Trade Event Summary List											
Participant: TEST100 - TEST100											
Amount / Notional Currency - Leg 1	Notional Currency (CNTRPTY) / Notional Currency - Leg 2	Notional Amount (CNTRPTY) / Notional Amount - Leg 2	Known Amount Currency (PT) / Known Amount Currency - Leg 1	Known Amount Currency (PT) / Known Amount Currency - Leg 1	Known Amount Currency (CNTRPTY) / Known Amount Currency - Leg 2	Known Amount Currency (CNTRPTY) / Known Amount Currency - Leg 2	Fixed Rate / Fixed Rate (PT) / Fixed Rate - Leg 1	Fixed Rate (CNTRPTY) / Fixed Rate - Leg 2	Floating Rate Index / Floating Rate Index (PT) / Floating Rate Index - Leg 1	Floating Rate Index (CNTRPTY) / Floating Rate Index - Leg 2	Cap Rate Floor Rate
1,345.1234000000 EUR		123,456,789,012,345.1234000000 -		-		-		- 0.123456700000	EUR-LIBOR-BBA		-

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable.
For those optional fields without values, blank will be displayed.

Field	M/O/D*	Description
Participant	D	- Participant Identifier of the TR Participant - If User is acting as an Agent, Participant Identifier of the client TR Participant selected in the “Participant Filter” function is displayed - For the format of Participant Identifier, please refer to Appendix C.1
(repeated for each trade event)		
Select	O	Checkbox for the selection of the trade event for further processing
Event Reference	D	Event reference of the trade event
Sender Reference	D	User reference, Agent reference, CP reference or external TR reference of the trade event
Event Type	D	- Type of the trade event - Possible value(s): - Event Types specified in Appendix A.2
Trade Event Status	D	- Status of the trade event - Possible value(s): - Trade Event Status Codes specified in Appendix A.3.2
Participant Reporting For	D	- Participant Identifier of the trade party that the reporting party is reporting of - For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Participant Reporting For Place of Incorporation	D	- Applicable only to the following trade event types: - New Trade - Backloading - Amendment
Participant Reporting For Role	D	- Role of the TR Participant in the trade - Possible values for InterestRate:IRSwap:FixedFloat, InterestRate:CrossCurrency:FixedFloat and

Field	M/O/D*	Description
		InterestRate:IRSwap:OIS are: • FixRP (Fixed Rate Payer) • FloRP (Floating Rate Payer) ▪ Possible values for InterestRate:IRSwap:Basis and InterestRate:CrossCurrency:Basis are: • FloRP (Floating Rate Payer) ▪ Possible values for InterestRate:IRSwap:FixedFixed and InterestRate:CrossCurrency:FixedFixed are: • FixRP (Fixed Rate Payer) ▪ Possible values for InterestRate:IRSwap:Inflation are: • InfRP (Inflation Rate Payer) • FixRP (Fixed Rate Payer) • FloRP (Floating Rate Payer) ▪ Possible values for InterestRate:FRA, InterestRate:CapFloor and InterestRate:Option:Swaption are: • Buyer • Seller ▪ Possible values for ForeignExchange:VanillaOption and ForeignExchange:NDO are: • Buyer • Seller ▪ Possible values for Equity:Option:PriceReturnBasicPerformance are: • Option Buyer • Option Seller ▪ Possible values for Equity:Swap:PriceReturnBasicPerformance are: • Equity Leg Payer • Equity Leg Receiver ▪ Possible values for Equity:Swap:ParameterReturnVariance are: • Variance Payer • Variance Receiver ▪ Applicable to all trade event types except the following: • Relink
Counterparty	D	▪ Trade Counterparty Identifier of the counterparty of the trade event ▪ For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Counterparty Place of Incorporation	D	▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Asset Class	D	▪ Asset class of the trade event ▪ Possible value(s): • Asset Classes specified in Section 2.3
Base Product	D	▪ This is the base product specified in the trade event request for the following trade event type(s): • New Trade • Backloading ▪ For other trade event types, this is the base product of the original trade associated with the trade event ▪ Possible value(s): • Base products specified in Section 2.3
Sub Product	D	▪ This is the sub product specified in the trade event request for the following trade event type(s) : • New Trade • Backloading ▪ For other trade event types, this is the sub product of the original trade associated with the trade event ▪ Possible value(s): • Sub products specified in Section 2.3
Transaction Type	D	▪ Transaction type of the trade ▪ Not applicable
OTC Derivatives Product Taxonomy	D	▪ OTC Product Taxonomy for Interest Rate ▪ Applicable only to the following base product(s): • InterestRate:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Event Date	D	▪ Various date specified in the trade event request of the following trade event types: • Trade event types specified in Section 4.1.1
Event Effective Date	D	▪ Event effective date of the following trade event types: • Amendment • Full Termination • Partial Termination ▪ Applicable only to the above trade event types
Remarks 1	D	▪ The Remarks 1 on the trade event ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Remarks 2	D	▪ The Remarks 2 on the trade event ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Effective Date / Effective Date (PT) / Effective Date - Leg 1	D	▪ This is the adjusted effective date of the trade for the following product(s): • InterestRate:FRA ▪ This is the unadjusted effective date of the trade for the following product(s): • InterestRate:CapFloor ▪ This is the unadjusted effective date of the TR Participant of the trade trade for the following product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Effective Date (CNTRPTY) / Effective Date - Leg 2	D	▪ Unadjusted effective date of the Counterparty of the trade for the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Termination Date / Termination Date (PT) / Termination Date - Leg 1	D	▪ This is the adjusted termination date of the trade for the following base product(s): • InterestRate:FRA • InterestRate:CapFloor ▪ This is the unadjusted termination date of the TR Participant of the trade for the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • This is the expiration date of the trade for following sub product in American or European exercise style: • InterestRate:Option:Swaption • This is the last date in Bermuda Exercise Dates of the trade for following sub product in Bermuda exercise style • InterestRate:Option:Swaption ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Termination Date (CNTRPTY) / Termination Date - Leg 2	D	▪ Unadjusted termination date of the Counterparty of the trade for the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Expiration Date / Last Date in Bermuda Exercise Dates	D	▪ Expiration Date of the trade in American or European exercise style, or the last date in Bermuda Exercise Dates in Bermuda exercise style for following product: • InterestRate:Option:Swaption ▪ Expiration Date or the last date in Bermuda Exercise Dates, whichever later, of the trade for following product: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following product types: • InterestRate:Option:Swaption • InterestRate:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Final Maturity Date	D	▪ Display unadjusted Final Maturity Date ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: • InterestRate:Other
Notional Currency / Notional Currency (PT) / Notional Currency - Leg 1	D	▪ This is the currency of the notional amount of the trade for the following base product(s): • InterestRate:FRA • InterestRate:CapFloor ▪ Currency of the notional amount of participant for following product types: • InterestRate:IRSwap:Basis • InterestRate:CrossCurrency:Basis ▪ Currency of the notional amount of participant for following product types if known amount participant is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap:FixedFixed • InterestRate:Option:Swaption • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed ▪ Currency of the notional amount - leg 1 for following product types: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination

Field	M/O/D*	Description
Notional Amount / Notional Amount (PT) / Notional Amount - Leg 1	D	▪ This is the notional amount of the trade for the following base product(s): • InterestRate:FRA • InterestRate:CapFloor ▪ Notional amount of participant for following product types: • InterestRate:IRSwap:Basis • InterestRate:CrossCurrency:Basis ▪ Notional amount of participant for following product types if known amount participant is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap:FixedFixed • InterestRate:Option:Swaption • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed ▪ Notional amount - leg 1 for following product types: • InterestRate:Other ▪ For “New Trade” and “Backloading”, it shows the agreed notional amount ▪ For “Amendment”, it shows the amended notional amount ▪ For “Partial Termination”, it shows the new notional amount ▪ For “Full Termination”, it shows the post-update notional amount after event applied (i.e. zero) ▪ Otherwise, display “-” if not applicable. ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination

Field	M/O/D*	Description
Notional Currency (CNTRPTY) / Notional Currency - Leg 2	D	▪ Currency of the notional amount of counterparty for following product types: • InterestRate:IRSwap:Basis • InterestRate:CrossCurrency:Basis ▪ Currency of the notional amount of counterparty for following product types if known amount counterparty is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap:FixedFixed • InterestRate:Option:Swaption • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed ▪ Currency of the notional amount - leg 2 for following product types: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following product types: • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Option:Swaption • InterestRate:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination

Field	M/O/D*	Description
Notional Amount (CNTRPTY) / Notional Amount - Leg 2	D	▪ Notional amount of counterparty for following product types: • InterestRate:IRSwap:Basis • InterestRate:CrossCurrency:Basis ▪ Notional amount of counterparty for following product types if known amount counterparty is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap:FixedFixed • InterestRate:Option:Swaption • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed ▪ Notional amount - leg 2 for following product types: • InterestRate:Other ▪ For “New Trade” and “Backloading”, it shows the agreed notional amount ▪ For “Amendment”, it shows the amended notional amount ▪ For “Partial Termination”, it shows the new notional amount ▪ For “Full Termination”, it shows the post-update notional amount after event applied (i.e. zero) ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following product types: • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Option:Swaption • InterestRate:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination

Field	M/O/D*	Description
Known Amount Currency (PT) / Known Amount Currency - Leg 1	D	▪ Currency of the known amount of participant for following product types if notional amount of participant is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption ▪ Currency of the known amount - leg 1 for following product types: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption • InterestRate:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination

Field	M/O/D*	Description
Known Amount (PT) / Known Amount - Leg 1	D	▪ Known amount of participant for following product types if notional amount of participant is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption ▪ Known amount - leg 1 for following product types: • InterestRate:Other ▪ For “New Trade” and “Backloading”, it shows the agreed known amount ▪ For “Amendment”, it shows the amended known amount ▪ For “Partial Termination”, it shows the new known amount ▪ For “Full Termination”, it shows the post-update known amount after event applied (i.e. zero) ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption • InterestRate:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination

Field	M/O/D*	Description
Known Amount Currency (CNTRPTY) / Known Amount Currency - Leg 2	D	▪ Currency of the known amount of counterparty for following product types if notional amount of counterparty is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption ▪ Currency of the known amount - leg 2 for following product types: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption • InterestRate:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination

Field	M/O/D*	Description
Known Amount (CNTRPTY) / Known Amount - Leg 2	D	▪ Known amount of counterparty for following product types if notional amount of counterparty is not presense: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption ▪ Known amount - leg 2 for following product types: • InterestRate:Other ▪ For “New Trade” and “Backloading”, it shows the agreed known amount ▪ For “Amendment”, it shows the amended known amount ▪ For “Partial Termination”, it shows the new known amount ▪ For “Full Termination”, it shows the post-update known amount after event applied (i.e. zero) ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption • InterestRate:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination

Field	M/O/D*	Description
Fixed Rate / Fixed Rate (PT) / Fixed Rate - Leg 1	D	▪ This is the fixed rate of the trade for the following base product(s): • InterestRate:FRA ▪ For below product types, it is fixed rate of the participant if known amount of participant is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:IRSwap:Inflation ▪ For below product types, it is leg 1 fixed rate: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:Other • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFixed • InterestRate:FRA ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Fixed Rate (CNTRPTY) / Fixed Rate - Leg 2	D	▪ For below product types, it is fixed rate of the counterparty if known amount of counterparty is not presence: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:FixedFixed • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed • InterestRate:IRSwap:Inflation ▪ For below product types, it is leg 2 fixed rate: • InterestRate:Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:Other • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFixed ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Floating Rate Index / Floating Rate Index (PT) / Floating Rate Index - Leg 1	D	▪ This is the floating rate index of the trade for the following product(s): • InterestRate:FRA • InterestRate:CapFloor ▪ This is the floating rate index of the floating rate index of the TR Participant of the trade for the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Basis • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Floating Rate Index (CNTRPTY) / Floating Rate Index - Leg 2	D	▪ Floating rate index of the Counterparty of the trade ▪ Applicable only to following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Basis • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Cap Rate	D	▪ Cap rate of the trade ▪ Applicable only to the following base product(s): • InterestRate:CapFloor ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Floor Rate	D	▪ Floor rate of the trade ▪ Applicable only to the following base product(s): • InterestRate:CapFloor ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ Hyperlink (i.e. to view trade event details)

1. Click the hyperlink in “Event Reference” column.
2. “View Trade Event Details” function is initiated.

➤ **History (i.e. to view the trade event history)**

1. Select the trade event for viewing the history of trade event.
2. Click <History> button.
3. “View Trade Event History” function is initiated.

15.2.2.2 Trade Event Summary - Foreign Exchange

(i) Screen

Trade Event Summary - Foreign Exchange						
Trade Event Summary List						
Participant: TEST100 - TEST100						
Event Reference	Sender Reference	Event Type	Trade Event Status	Participant Reporting For	Participant Reporting For Place of Incorporation	Participant Reporting For Role Counterp
E20160411009588	UER-02-010-TEST100-TS01-NEW2	Backloading CP	CP	T-TEST100	-	T-TEST200

Scroll to the right:

Trade Event Summary - Foreign Exchange						
Trade Event Summary List						
Participant: TEST100 - TEST100						
Counterparty	Counterparty Place of Incorporation	Asset Class	Base Product	Sub Product	Transaction Type	OTC Derivatives Product Taxonomy
T-TEST200	-	Foreign Exchange	NDF	-	-	-

Scroll to the right:

Trade Event Summary - Foreign Exchange						
Trade Event Summary List						
Participant: TEST100 - TEST100						
Termination Date - Leg 1	Effective Date - Leg 2	Termination Date - Leg 2	Value Date	Expiration Date	Final Maturity Date	Currency Bought
-	-	-	2017-07-09	-	-	KRW

Scroll to the right:

Trade Event Summary - Foreign Exchange						
Trade Event Summary List						
Participant: TEST100 - TEST100						
Put Notional Currency	Put Notional Amount	Call Notional Currency	Call Notional Amount	Notional Leg 1 Currency	Notional Leg 1 Amount	Notional Leg 2 Currency
-	-	-	-	-	-	-

Scroll to the right:

Trade Event Summary - Foreign Exchange						
Trade Event Summary List						
Participant: TEST100 - TEST100						
Notional Currency	Notional Leg 2 Amount	Exchanged Currency 1	Exchanged Currency 1 Amount	Exchanged Currency 2	Exchanged Currency 2 Amount	Exchange Rate
-	-	-	-	-	-	-

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	M/O/D*	Description
Participant	D	- Participant Identifier of the TR Participant - If User is acting as an Agent, Participant Identifier of the TR Participant selected in the “Participant Filter” function is displayed - For the format of Participant Identifier, please refer to Appendix C.1
(repeated for each trade event)		
Select	O	Checkbox for the selection of the trade event for further processing
Event Reference	D	Event reference of the trade event
Sender Reference	D	User reference, Agent reference, CP reference or external TR reference of the trade event
Event Type	D	- Type of the trade event - Possible value(s): - Event Types specified in Appendix A.2
Trade Event Status	D	- Status of the trade event - Possible value(s): - Trade Event Status Codes specified in Appendix A.3.2
Participant Reporting For	D	- Participant Identifier of the trade party that the reporting party is reporting of - For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Participant Reporting For Place of Incorporation	D	- Applicable only to the following trade event types: - New Trade - Backloading - Amendment
Participant Reporting For Role	D	- Role of the TR Participant in the trade - Possible values for ForeignExchange:VanillaOption and ForeignExchange:NDO are: - Buyer - Seller - Applicable to all trade event types except the following: - Relink
Counterparty	D	- Trade Counterparty Identifier of the Counterparty of the trade event - For the format of Trade Counterparty Identifier, please refer to Appendix C.1

Field	M/O/D*	Description
Counterparty Place of Incorporation	D	▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Asset Class	D	▪ Asset class of the trade event ▪ Possible value(s): • Asset Classes specified in Section 2.3
Base Product	D	▪ This is the base product specified in the trade event request for the following trade event type(s) : • New Trade • Backloading ▪ For other trade event types, this is the base product of the original trade associated with the trade event ▪ Possible value(s): • Base products specified in Section 2.3
Sub Product	D	▪ Sub product of the trade ▪ Not applicable
Transaction Type	D	▪ Transaction type of the trade ▪ Not applicable
OTC Derivatives Product Taxonomy	D	▪ OTC Product Taxonomy for Foreign Exchange ▪ Applicable only to the following base product(s): • ForeignExchange:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Event Date	D	▪ Trade date specified in the trade event request of the following trade event types: • New Trade • Backloading ▪ Agreement date specified in the trade event request of the following trade event types: • Amendment • Full Termination ▪ Applicable only to the above trade event types
Event Effective Date	D	▪ Event effective date of the following trade event types: • Amendment • Full Termination ▪ Applicable only to the above trade event types

Field	M/O/D*	Description
Remarks 1	D	▪ The Remarks 1 on the trade event ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Remarks 2	D	▪ The Remarks 2 on the trade event ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Effective Date - Leg 1	D	▪ Effective date of leg 1 ▪ Applicable to “New Trade”, “Backloading” and “Amendment” only and apply to following product type: • ForeignExchange:Other
Termination Date - Leg 1	D	▪ Termination date of leg 1 ▪ Applicable to “New Trade”, “Backloading” and “Amendment” only and apply to following product type: • ForeignExchange:Other
Effective Date - Leg 2	D	▪ Effective date of leg 2 ▪ Applicable to “New Trade”, “Backloading” and “Amendment” only and apply to following product type: • ForeignExchange:Other
Termination Date - Leg 2	D	▪ Termination date of leg 2 ▪ Applicable to “New Trade”, “Backloading” and “Amendment” only and apply to following product type: • ForeignExchange:Other
Value Date	D	▪ Value date of trade in the trade event request ▪ Applicable only to the following trade event types : • New Trade • Backloading • Amendment
Expiration Date	D	▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Applicable only to the following product(s): ▪ ForeignExchange:VanillaOption ▪ ForeignExchange:NDO
Final Maturity Date	D	▪ Display unadjusted Final Maturity Date ▪ Applicable to “New Trade”, “Backloading” and “Amendment” only and apply to following product type: • ForeignExchange:Other

Field	M/O/D*	Description
Currency Bought	D	▪ Currency of the amount bought / call ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Currency Bought is applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward ▪ Call Currency is applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO
Amount Bought	D	▪ Amount paying from the Counterparty to the TR Participant/ call amount of the trade event request ▪ Applicable only to the following trade event types : • New Trade • Backloading • Amendment ▪ Amount Brought is applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward ▪ Call Amount is applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO
Currency Sold	D	▪ Currency of the amount sold / put ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment ▪ Currency Sold is applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward ▪ Put Currency is applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO

Field	M/O/D*	Description
Amount Sold	D	▪ Amount paying from the TR Participant to the Counterparty / put amount in the trade event request ▪ Applicable only to the following trade event types : • New Trade • Backloading • Amendment ▪ Amount Sold is applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward ▪ Put Amount is applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO
Put Notional Currency	D	▪ Applicable only to the following trade event types : • New Trade • Backloading • Amendment ▪ Applicable only to the following product types : • ForeignExchange:VanillaOption • ForeignExchange:Other • ForeignExchange:NDO
Put Notional Amount	D	▪ Put notional amount with currency code of the trade ▪ Applicable only to the following trade event types : • New Trade • Backloading • Amendment ▪ Applicable only to the following product types : • ForeignExchange:VanillaOption • ForeignExchange:Other • ForeignExchange:NDO
Call Notional Currency	D	▪ Applicable only to the following trade event types : • New Trade • Backloading • Amendment ▪ Applicable only to the following product types : • ForeignExchange:VanillaOption • ForeignExchange:Other • ForeignExchange:NDO

Field	M/O/D*	Description
Call Notional Amount	D	▪ Call notional amount with currency code of the trade ▪ Applicable only to the following trade event types : • New Trade • Backloading • Amendment ▪ Applicable only to the following product types : • ForeignExchange:VanillaOption • ForeignExchange:Other • ForeignExchange:NDO
Notional Leg 1 Currency	D	▪ Applicable only to the following trade event types : • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s) : • ForeignExchange:Other
Notional Leg 1 Amount	D	▪ Applicable only to the following trade event types : • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s) : • ForeignExchange:Other
Notional Leg 2 Currency	D	▪ Applicable only to the following trade event types : • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s) : • ForeignExchange:Other
Notional Leg 2 Amount	D	▪ Applicable only to the following trade event types : • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s) : • ForeignExchange:Other
Exchanged Currency 1	D	▪ Applicable only to the following trade event types : • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s) : • ForeignExchange:Other

Field	M/O/D*	Description
Exchanged Currency 1 Amount	D	▪ Applicable only to the following trade event types : • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s) : • ForeignExchange:Other
Exchanged Currency 2	D	▪ Applicable only to the following trade event types : • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s) : • ForeignExchange:Other
Exchanged Currency 2 Amount	D	▪ Applicable only to the following trade event types : • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s) : • ForeignExchange:Other
Exchange Rate - Quote Basis	D	▪ Quote basis specified in the trade event request, e.g. USD/EUR ▪ Applicable only to the following trade event types : • New Trade • Backloading • Amendment
Exchange Rate	D	▪ Exchange rate / strike price specified in the trade event request ▪ Applicable only to the following trade event types : • New Trade • Backloading • Amendment ▪ Exchange Rate is applicable only to the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward ▪ Strike Price is applicable only to the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO
Strike Price - Quote Basis	D	▪ Strike price with quote basis ▪ Applicable to “New Trade”, “Backloading” and “Amendment” only and the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:Other • ForeignExchange:NDO

Field	M/O/D*	Description
Strike Price	D	▪ Strike price of the trade ▪ Applicable to “New Trade”, “Backloading” and “Amendment” only and the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:Other • ForeignExchange:NDO
Fixing Date	D	▪ Fixing date of the trade ▪ Applicable to “New Trade”, “Backloading” and “Amendment” only and the following base product(s): • ForeignExchange:NDO • ForeignExchange:Other • ForeignExchange:NDF
Settlement Currency	D	▪ Settlement currency of the trade ▪ Applicable only to the following trade event types : • New Trade • Backloading • Amendment

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ **Hyperlink (i.e. to view trade event details)**

1. Click the hyperlink in “Event Reference” column.
2. “View Trade Event Details” function is initiated.

➤ **History (i.e. to view the trade event history)**

1. Select the trade event for viewing the history of trade event.
2. Click <History> button.
3. “View Trade Event History” function is initiated.

15.2.2.3 Trade Event Summary - Equity

(i) Screen

Trade Event Summary - Equity						
Trade Event Summary List						
Participant: TEST100 - TEST100						
Event Reference	Sender Reference	Event Type	Trade Event Status	Participant Reporting For	Participant Reporting For Place of Incorporation	Participant Reporting
E20160412009636	UER-00-EQOPT-UM-TEST100	Backloading	CP	T-TEST100	AFG	Option Buyer

Scroll to the right:

Trade Event Summary - Equity						
Trade Event Summary List						
Participant: TEST100 - TEST100						
Participant Reporting For Role	Counterparty	Counterparty Place of Incorporation	Asset Class	Base Product	Sub Product	Transaction Type
Option Buyer	T-TEST200	ALA	Equity	Option	Price Return Basic Performance Single Index	OTC Derivative

Scroll to the right:

Trade Event Summary - Equity						
Trade Event Summary List						
Participant: TEST100 - TEST100						
OTC Derivatives Product Taxonomy	Event Date	Event Effective Date	Remarks 1	Remarks 2	Underlying Asset / Underlying Asset Leg 1 - Asset Type	Underlying Asset / Underlying Asset Leg 1 - Name
	2016-04-12	-			Index	SIN

Scroll to the right:

Trade Event Summary - Equity						
Trade Event Summary List						
Participant: TEST100 - TEST100						
Underlying Asset / Underlying Asset Leg 1 - ID Type	Underlying Asset / Underlying Asset Leg 1 - Instrument ID	Underlying Asset / Underlying Asset Leg 1 - Name	Underlying Asset / Underlying Asset Leg 1 - Place of Incorporation	Underlying Asset / Underlying Asset Leg 1 - Asset Type	Underlying Asset / Underlying Asset Leg 1 - ID Type	Underlying Asset / Underlying Asset Leg 1 - Instrument ID
ISIN	0005.HK					

Scroll to the right:

Trade Event Summary - Equity						
Trade Event Summary List						
Participant: TEST100 - TEST100						
Underlying Asset / Underlying Asset Leg 1 - Place of Issuance Incorporation	Underlying Asset Leg 2 - Asset Type	Underlying Asset Leg 2 - ID Type	Underlying Asset Leg 2 - Instrument ID	Underlying Asset Leg 2 - Name	Underlying Asset Leg 2 - Place of Incorporation	Underlying Asset Leg 2 - Asset Type
AIA	-	-	-	-	-	-

Scroll to the right:

Trade Event Summary - Equity			
Trade Event Summary List			
Participant: TEST100 - TEST100			
Underlying Asset Leg 2 - Instrument ID	Underlying Asset Leg 2 - Name	Underlying Asset Leg 2 - Place of Issuance Incorporation	Effective Date (Equity Leg, Variance Leg)
-	-	-	-

Scroll to the right:

Trade Event Summary - Equity			
Trade Event Summary List			
Participant: TEST100 - TEST100			
Effective Date (Equity Leg, Variance Leg, Dividend Leg, Leg 1)	Termination Date (Equity Leg, Variance Leg, Dividend Leg, Leg 1)	Effective Date (Interest Leg, Fixed Leg)	
-	-	-	

Scroll to the right:

Trade Event Summary - Equity			
Trade Event Summary List			
Participant: TEST100 - TEST100			
Effective Date (Interest Leg, Fixed Leg, Leg 2)	Termination Date (Interest Leg, Fixed Leg, Leg 2)	Valuation Date	Expiration Date
-	-	2017-04-12	-

Scroll to the right:

Trade Event Summary - Equity			
Trade Event Summary List			
Participant: TEST100 - TEST100			
Notional Currency (Option, Interest Leg, Dividend Leg, Leg 1)	Notional Amount (Option, Interest Leg, Dividend Leg, Leg 1)	Notional Currency (Leg 2)	Notional Amount (Leg 2)
-	-	-	-

Scroll to the right:

Trade Event Summary - Equity			
Trade Event Summary List			
Participant: TEST100 - TEST100			
Notional Amount (Leg 2)	Deal Notional Amount	Variance Amount	Number of Options
-	-	-	1,000,000,000.000000000

Scroll to the right:

Trade Event Summary - Equity			
Trade Event Summary List			
Participant: TEST100 - TEST100			
Variance Amount	Number of Options	Open Unit (Dividend)	Strike Price
-	1,000,000,000.000000000	-	USD

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	M/O/D*	Description
Participant	D	▪ Participant Identifier of the TR Participant ▪ If User is acting as an Agent, Participant Identifier of the client TR Participant selected in the “Participant Filter” function is displayed ▪ For the format of Participant Identifier, please refer to Appendix C.1
(repeated for each trade)		
Select	O	▪ Checkbox for the selection of the trade event for further processing
Event Reference	D	▪ Event reference of the trade event
Sender Reference	D	▪ User reference, Agent reference, CP reference or external TR reference of the trade event
Event Type	D	▪ Type of the trade event ▪ Possible value(s): • Event Types specified in Appendix A.2
Trade Event Status	D	▪ Status of the trade event ▪ Possible value(s): • Trade Event Status Codes specified in Appendix A.3.2
Participant Reporting For	D	▪ Participant Identifier of the trade party that the reporting party is reporting of ▪ For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Participant Reporting For Place of Incorporation	D	▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Participant Reporting For Role	D	▪ Role of the TR Participant in the trade ▪ Possible values for Equity:Option:PriceReturnBasicPerformance are: • Option Buyer • Option Seller ▪ Possible values for Equity:Swap:PriceReturnBasicPerformance are: • Equity Leg Payer • Equity Leg Receiver ▪ Possible values for Equity:Swap:ParameterReturnVariance are: • Variance Payer • Variance Receiver ▪ Applicable to all trade event types except the following: • Relink
Counterparty	D	▪ Trade Counterparty Identifier of the counterparty of the trade event ▪ For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Counterparty Place of Incorporation	D	▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Asset Class	D	▪ Asset class of the trade event ▪ Possible value(s): • Asset Classes specified in Section 2.3
Base Product	D	▪ This is the base product specified in the trade event request for the following trade event type(s): • New Trade • Backloading ▪ For other trade event types, this is the base product of the original trade associated with the trade event ▪ Possible value(s): • Base products specified in Section 2.3
Sub Product	D	▪ This is the sub product specified in the trade event request for the following trade event type(s): • New Trade • Backloading ▪ For other trade event types, this is the sub product of the original trade associated with the trade event ▪ Possible value(s): • Sub products specified in Section 2.3

Field	M/O/D*	Description
Transaction Type	D	▪ This is the transaction type specified in the trade event request for the following trade event type(s): • New Trade • Backloading ▪ For other trade event types, this is the transaction type of the original trade associated with the trade event ▪ Possible value(s): • Transaction Types specified in Section 2.3 ▪ Available only for Equity asset class. For Equity Other, “-” will be shown
OTC Derivatives Product Taxonomy	D	▪ OTC Product Taxonomy for Equity ▪ Applicable only to the following base product(s): • Equity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Event Date	D	▪ Various date specified in the trade event request of the following trade event types: • Trade event types specified in Section 4.1.1
Event Effective Date	D	▪ Event effective date of the following trade event types: • Amendment • Full Termination • Partial Termination ▪ Applicable only to the above trade event types
Remarks 1	D	▪ The Remarks 1 on the trade event ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Remarks 2	D	▪ The Remarks 2 on the trade event ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Underlying Asset / Underlying Asset Leg 1 - Asset Type	D	▪ For Equity Option, Equity Swap, Variance Swap, and Dividend Swap, it refers to [Underlying Asset - Asset Type] ▪ For Equity Other, it refers to [Underlying Asset - Leg 1 - Asset Type] ▪ Possible value(s): • Share • Index ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Underlying Asset / Underlying Asset Leg 1 - ID Type	D	▪ For Equity Option, Equity Swap and Variance Swap, this is the underlying asset instrument ID of the trade ▪ For Equity Other, this is the underlying asset instrument ID of leg 1 of the trade ▪ Possible value(s): • RIC • SEDOL • ISIN • Valoren • CUSIP • Bloomberg • SingleOther • SICC • Basket ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment
Underlying Asset / Underlying Asset Leg 1 - Instrument ID	D	▪ For Equity Option, Equity Swap and Variance Swap, this is the underlying asset instrument ID of the trade ▪ For Equity Other, this is the underlying asset instrument ID of leg 1 of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Underlying Asset / Underlying Asset Leg 1 - Name	D	▪ For Equity Option, Equity Swap and Variance Swap, this is the underlying asset name of the trade ▪ For Equity Other, this is the underlying asset name of leg 1 of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment
Underlying Asset / Underlying Asset Leg 1 - Place of Issuance Incorporation	D	▪ For Equity Option, Equity Swap, Variance Swap, and Dividend Swap, it refers to [Underlying Asset - Place of Issuance Incorporation] ▪ For Equity Other, it refers to [Underlying Asset - Leg 1 - Place of Issuance Incorporation] ▪ Possible value(s): • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment
Underlying Asset Leg 2 - Asset Type	D	▪ For Equity Other, it refers to [Underlying Asset - Leg 2 - Asset Type] ▪ Possible value(s): • Share • Index ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: • Equity:Other
Underlying Asset Leg 2 - ID Type	D	▪ Underlying asset ID type of leg 2 of the trade ▪ Possible value(s): • RIC • SEDOL • ISIN • Valoren • CUSIP • Bloomberg • SingleOther • SICC • Basket ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s): • Equity:Other

Field	M/O/D*	Description
Underlying Asset Leg 2 - Instrument ID	D	▪ Underlying asset instrument ID of leg 2 of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s): • Equity:Other
Underlying Asset Leg 2 - Name	D	▪ Underlying asset name of leg 2 of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s): • Equity:Other
Underlying Asset Leg 2 - Place of Issuance Incorporation	D	▪ Displays [Underlying Asset - Leg 2 - Place of Issuance Incorporation] ▪ Possible value(s): • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: • Equity:Other
Effective Date (Equity Leg, Variance Leg, Dividend Leg, Leg 1)	D	▪ For Equity Swap, this is the effective date of the equity leg ▪ For Variance Swap, this is the effective date of the trade ▪ For Equity Other, this is the effective date of leg 1 of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance • Equity:Other

Field	M/O/D*	Description
Termination Date (Equity Leg, Variance Leg, Dividend Leg, Leg 1)	D	▪ For Equity Swap, this is the termination date of the equity leg ▪ For Variance Swap, it refers to the values in the Termination Date column ▪ For Equity Other, this is the termination date of leg 1 of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance • Equity:Other
Effective Date (Interest Leg, Fixed Leg, Leg 2)	D	▪ For Equity Swap, this is the effective date of the interest leg of the trade ▪ For Equity Other, this is the effective date of leg 2 of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Other
Termination Date (Interest Leg, Fixed Leg, Leg 2)	D	▪ For Equity Swap, this is the termination date of the interest leg of the trade ▪ For Equity Other, this is the termination date of leg 2 of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Other

Field	M/O/D*	Description
Valuation Date	D	▪ Unadjusted valuation date of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance • Equity:Other
Expiration Date	D	▪ Unadjusted expiration date of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Other
Final Maturity Date	D	▪ Unadjusted final maturity date of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s): • Equity:Other
Notional Currency (Option, Interest Leg, Dividend Leg, Leg 1)	D	▪ For Equity Option, this is the currency of notional amount of the trade ▪ For Equity Swap, this is the currency of notional amount of the interest leg of the trade ▪ For Equity Other, this is the currency of notional amount of leg 1 of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Other

Field	M/O/D*	Description
Notional Amount (Option, Interest Leg, Dividend Leg, Leg 1)	D	▪ For Equity Option, this is the notional amount of the interest leg of the trade ▪ For Equity Swap, this is the notional amount of the interest leg of the trade ▪ For Equity Other, this is the notional amount of leg 1 of the trade ▪ Agreed notional amount is shown for the following trade event types: • New Trade • Backloading ▪ Amended notional amount is shown for the following trade event type: • Amendment ▪ Applicable only to the above event types and the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Other
Notional Currency (Leg 2)	D	▪ Currency of notional amount of leg 2 of the trade ▪ Applicable only to the following product(s): • Equity:Other
Notional Amount (Leg 2)	D	▪ Notional amount of leg 2 of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s): • Equity:Other
Deal Notional Amount Currency	D	▪ Currency of the deal notional amount of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment • Partial Termination • Full Termination ▪ Applicable only to the following sub product(s): • Equity:Swap:PriceReturnBasicPerformance

Field	M/O/D*	Description
Deal Notional Amount	D	▪ The agreed deal notional amount of the trade for the following event types: • New Trade • Backloading ▪ The amended deal notional amount of the trade for the following event type: • Amendment ▪ The post-update deal notional amount of the trade for the following event type: • Partial Termination • Full Termination ▪ Applicable only to the above trade event types ▪ Applicable only to the following sub product(s): • Equity:Swap:PriceReturnBasicPerformance
Variance Amount Currency	D	▪ Currency of the variance amount of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment • Partial Termination • Full Termination ▪ Applicable only to the following product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Other
Variance Amount	D	▪ The agreed variance amount of the trade for the following event types: • New Trade • Backloading ▪ The amended variance amount of the trade for the following event type: • Amendment ▪ The post-update variance amount of the trade for the following event type (N/A for Equity Other): • Partial Termination • Full Termination ▪ Applicable only to the above trade event types and the following product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:other

Field	M/O/D*	Description
Number of Options	D	▪ The agreed number of options for the following event types: • New Trade • Backloading ▪ The amended number of options for the following event type: • Amendment ▪ The post-update number of options for the following event type (N/A for Equity Other): • Partial Termination • Full Termination ▪ Applicable only to the above trade event types and the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Other
Open Unit (Dividend)	D	▪ For “New Trade”, and “Backloading”, it shows the agreed open unit ▪ For Amendment, it shows the amended open unit ▪ For Partial Termination, Full Termination, it shows the post-update open unit after event applied ▪ Applicable to above event types only of the following products: • Equity:Swap:ParameterReturnDividend
Strike Price Currency	D	▪ Currency of the strike price of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Other
Strike Price	D	▪ Strike price of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Other

Field	M/O/D*	Description
Variance Strike Price	D	▪ Variance strike price of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following product(s): • Equity:Swap:ParameterReturnVariance • Equity:Other ▪ Furthermore, for Equity:Swap:ParameterReturnVariance, it is applicable only when Volatility Strike Price is not populated
Volatility Strike Price	D	▪ Variance strike price of the trade ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following product(s): • Equity:Swap:ParameterReturnVariance • Equity:Other ▪ Furthermore, for Equity:Swap:ParameterReturnVariance, it is applicable only when Variance Strike Price is not populated
Fixed Strike	D	▪ Display message “Refer Trade Event Details” ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: • Equity:Swap:ParameterReturnDividend

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ Hyperlink (i.e. to view trade event details)

1. Click the hyperlink in “Event Reference” column.
2. “View Trade Event Details” function is initiated.

➤ History (i.e. to view the trade event history)

1. Select the trade event for viewing the history of trade event.
2. Click <History> button.
3. “View Trade Event History” function is initiated.

15.2.2.4 Trade Event Summary - Credit

(i) Screen

Trade Event Summary - Credit						
Trade Event Summary List						
Participant: TEST100 - TEST100						
Event Reference	Sender Reference	Event Type	Trade Event Status	Participant Reporting For	Participant Reporting For Place of Incorporation	Participant Reporting
E20160511011362	UER-00-CDSNC-UM-TEST100a	New Trade	CP	T-TEST100	ABW	Buyer

Scroll to the right:

Trade Event Summary - Credit						
Trade Event Summary List						
Participant: TEST100 - TEST100						
Participant Reporting For Role	Counterparty	Counterparty Place of Incorporation	Asset Class	Base Product	Sub Product	Transaction Type
Buyer	T-TEST200	ALB	Credit	Single Name	Corporate	Emerging European Corporate LPN

Scroll to the right:

Trade Event Summary - Credit						
Trade Event Summary List						
Participant: TEST100 - TEST100						
OTC Derivatives Product Taxonomy	Event Date	Event Effective Date	Remarks 1	Remarks 2	Underlyer	Reference Entity - ID Type
-	2016-04-10	-			Single Name / Index RED	RE-06-MAX-ID-2-0123456789

Scroll to the right:

Trade Event Summary - Credit						
Trade Event Summary List						
Participant: TEST100 - TEST100						
Reference Entity - Entity ID	Reference Entity - Entity Name	Reference Obligation - Asset Type	Reference Obligation - ID Type	Reference Obligation - Instrument ID	Refer	
RE-06-MAX-ID-2-0123456789	RE-06-MAX-NAME-0123456789	Bond	RED	RO-06-MAX-ID-2-0123456789	RO-06	

Scroll to the right:

Trade Event Summary - Credit						
Trade Event Summary List						
Participant: TEST100 - TEST100						
Reference Obligation - Name	Reference Obligation - Place of Issuance Incorporation	Index Reference Information - ID Type	Index Reference Information - Index ID	Index Reference Information - Index Name	Index Reference Information - Place of Issuance	Index Reference Information - Effective Date / Effective
RO-06-MAX-NAME	AIA	-	-	-	-	2016-04-12

Scroll to the right:

Trade Event Summary - Credit						
Trade Event Summary List						
Participant: TEST100 - TEST100						
Index Reference Information - Index ID	Index Reference Information - Index Name	Index Reference Information - Place of Issuance	Index Reference Information - Effective Date / Effective	Index Reference Information - Index ID	Index Reference Information - Index Name	Index Reference Information - Place of Issuance
-	-	-	2016-04-12	-	-	-

Scroll to the right:

Trade Event Summary - Credit					
Trade Event Summary List					
Participant: TEST100 - TEST100					
Effective Date / Effective Date - Leg 1	Termination Date / Termination Date - Leg 1	Effective Date - Leg 2	Termination Date - Leg 2	Expiration Date - Unadjusted Date	Final Maturity Date
2016-04-12	2017-01-18	-	-	-	-

Scroll to the right:

Trade Event Summary - Credit					
Trade Event Summary List					
Participant: TEST100 - TEST100					
Final Maturity Date	Notional Currency / Notional Currency - Leg 1	Notional Amount / Notional Amount - Leg 1	Notional Currency - Leg 2	Notional Amount - Leg 2	Attachment Point
-	USD	12,345,678,901,234,567,890.0123456789	-	-	-

Scroll to the right:

Trade Event Summary - Credit					
Trade Event Summary List					
Participant: TEST100 - TEST100					
Notional Currency - Leg 2	Notional Amount - Leg 2	Attachment Point	Exhaustion Point	Fixed Rate (per annum)	Number of Options
-	-	-	-	12,345,678,901.9999999999	-

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is not applicable or the corresponding event type natively having no such attribute. For those optional fields without values provided by reporting/trade party, blank will be displayed.

Field	M/O/D*	Description
Participant	D	- Participant Identifier of the TR Participant - For the format of Participant Identifier, please refer to Appendix C.1
(repeated for each trade)		
Selection	O	Checkbox for the selection of the trade event for further processing
Event Reference	D	Event reference of the trade event
Sender Reference	D	User reference, Agent reference, CP reference or external TR reference of the trade event
Event Type	D	Type of the trade event
Trade Event Status	D	Status of the trade event
Participant Reporting For	D	- Participant Identifier of the trade party that the reporting party is reporting of - For the format of Trade Counterparty Identifier, please refer to Appendix C.1

Field	M/O/D*	Description
Participant Reporting For Place of Incorporation	D	▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Participant Reporting For Role	D	▪ Role of the Participant in the trade (Fixed Rate Payer, Floating Rate Payer or Inflation Rate Payer) ▪ Possible values for Credit:SingleName:Corporate, Credit:SingleName:Sovereign, Credit:Index:CDX, Credit:Index:iTraxx, Credit:IndexTranche:CDX and Credit:IndexTranche:iTraxx are: • Buyer • Seller ▪ Applicable to all Credit products except Credit Other ▪ Applicable to all trade event types except the following: • Relink ▪ Display “-” if not applicable
Counterparty	D	▪ Trade Counterparty Identifier of the counterparty of the trade event ▪ For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Counterparty Place of Incorporation	D	▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Asset Class	D	▪ Asset class of the trade event ▪ Possible value(s): • Asset Classes specified in Section 2.3
Base Product	D	▪ This is the base product specified in the trade event request for the following trade event type(s): • New Trade • Backloading ▪ For other trade event types, this is the base product of the original trade associated with the trade event
Sub Product	D	▪ This is the sub product specified in the trade event request for the following trade event type(s): • New Trade • Backloading ▪ For other trade event types, this is the sub product of the original trade associated with the trade event ▪ Applicable to all Credit products except Credit Other

Field	M/O/D*	Description
Transaction Type	D	▪ This is the transaction type specified in the trade event request for the following trade event type(s): • New Trade • Backloading ▪ For other trade event types, this is the transaction type of the original trade associated with the trade event ▪ Applicable to all Credit products except Credit Other
OTC Derivatives Product Taxonomy	D	▪ OTC Product Taxonomy for Credit ▪ Applicable only to the following base product(s): • Credit:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Event Date	D	▪ Various date specified in the trade event request of the following trade event types: • Trade event types specified in Section 4.1.1
Event Effective Date	D	▪ Event effective date of the following trade event types: • Amendment • Full Termination • Partial Termination ▪ Applicable only to the above trade event types
Remarks 1	D	▪ The Remarks 1 on the latest trade image ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Remarks 2	D	▪ The Remarks 2 on the latest trade image ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Underlyer	D	▪ To indicate if the trade is a basket trade. ▪ Applicable only to “New Trade”, “Backloading”, and “Amendment” ▪ Possible value(s): • Single Name / Index • Basket

Field	M/O/D*	Description
Reference Entity - ID Type	D	▪ Possible value(s): • RED • Bloomberg ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Display [Basket] if basket trade
Reference Entity - Entity ID	D	▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Display [Basket] if basket trade
Reference Entity - Entity Name	D	▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Display [Basket] if basket trade
Reference Obligation - Asset Type	D	▪ Possible value(s): • Bond • ConvertibleBond • Mortgage • Loan ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Display [Basket] if basket trade.
Reference Obligation - ID Type	D	▪ Possible value(s): • RED • ISIN • CUSIP • SEDOL • Bloomberg ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Display [Basket] if basket trade.

Field	M/O/D*	Description
Reference Obligation - Instrument ID	D	▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Display [Basket] if basket trade.
Reference Obligation - Name	D	▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Display [Basket] if basket trade
Reference Obligation - Place of Issuance Incorporation	D	▪ Possible value(s): • All • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:SingleName:Corporate • Credit:SingleName:Sovereign • Credit:Other ▪ Display [Basket] if basket trade
Index Reference Information - ID Type	D	▪ The type of identification code of the underlying index ▪ Possible value(s): • RED ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other ▪ Display [Basket] if basket trade
Index Reference Information - Index ID	D	▪ Identification of the underlying index ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other ▪ Display [Basket] if basket trade.

Field	M/O/D*	Description
Index Reference Information - Index Name	D	▪ The name of the index ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other ▪ Display [Basket] if basket trade
Index Reference Information - Place of Issuance Reference	D	▪ Place of issuing the underlying index ▪ Possible value(s): • All • Country (Alpha-3) List specified in Appendix B.2 ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:Index:CDX • Credit:Index:iTraxx • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other ▪ Display [Basket] if basket trade
Effective Date / Effective Date - Leg 1	D	▪ For Credit Single Name, Credit Index and Credit Index Tranche, it corresponds to the [Effective Date]. ▪ For Credit Other, it refers to [Effective Date - Leg 1] ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events.
Termination Date / Termination Date - Leg 1	D	▪ For Credit Single Name, Credit Index and Credit Index Tranche, it corresponds to the [Scheduled Termination Date]. ▪ For Credit Other, it refers to [Termination Date - Leg 1] ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events.
Effective Date - Leg 2	D	▪ Display [Effective Date - Leg 2] ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:Other
Termination Date - Leg 2	D	▪ Display [Termination Date - Leg 2] ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the products: • Credit:Other
Expiration Date	D	▪ Unadjusted expiration date of the trade ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: • Credit:Other

Field	M/O/D*	Description
Final Maturity Date	D	- Unadjusted final maturity date of the trade - Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: - Credit:Other
Notional Currency / Notional Currency - Leg 1	D	- Currency of the notional amount - For Credit Single Name, Credit Index and Credit Index Tranche, it displays [Notional Amount - Currency] - For Credit Other, it displays [Notional - Leg 1 - Currency] - Applicable to “New Trade”, “Backloading”, “Amendment”, “Partial Termination” and “Full Termination” only.
Notional Amount / Notional Amount - Leg 1	D	- Notional amount of leg 1 of the trade - For Credit Single Name, Credit Index and Credit Index Tranche, it displays [Notional Amount - Amount] - For Credit Other, it displays [Notional - Leg 1 - Amount] - Applicable to “New Trade”, “Backloading”, “Amendment”, “Partial Termination” and “Full Termination” only.
Notional Currency - Leg 2	D	- Currency of the notional amount of counterparty - Display [Notional - Leg 2 - Currency] - Applicable to “New Trade”, “Backloading” and “Amendment” events of the following products: - Credit:Other
Notional Amount - Leg 2	D	- Notional amount of leg 2 of the trade - Display [Notional - Leg 2 - Amount] - Applicable to “New Trade”, “Backloading” and “Amendment” events of the following products: - Credit:Other
Attachment Point	D	- An attachment point of 5% would be represented as 0.05 - Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: - Credit:IndexTranche:CDX - Credit:IndexTranche:iTraxx - Credit:Other
Exhaustion Point	D	- An exhaustion point of 5% would be represented as 0.05 - Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: - Credit:IndexTranche:CDX - Credit:IndexTranche:iTraxx - Credit:Other
Fixed Rate (per annum)	D	Applicable to “New Trade”, “Backloading” and “Amendment” only

Field	M/O/D*	Description
Number of Options	D	▪ Number of options of the trade ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: • Credit:Other
Strike Price Currency	D	▪ Currency of the strike price of the trade ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: • Credit:Other
Strike Price Amount	D	▪ The price or level at which the option has been struck ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: • Credit:Other

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ **Hyperlink (i.e. to view trade event details)**

1. Click the hyperlink in “Event Reference” column.
2. “View Trade Event Details” function is initiated.

➤ **History (i.e. to view the trade event history)**

1. Select the trade event for viewing the history of trade event.
2. Click <History> button.
3. “View Trade Event History” function is initiated.

15.2.2.5 Trade Event Summary - Commodity

(i) Screen

Trade Event Summary - Commodity

Trade Event Summary List
Participant: TEST100 - TEST100

Page 1 of 1

Event Reference	Sender Reference	Event Type	Trade Event Status	Participant Reporting For	Participant Reporting For Place of Incorporation	Participant Reporting For Role	Counterparty	Counterparty Place of Incorporation	Asset Class	Base Product	Sub Product	Transaction
E20160511011366	UER-00-CMOOO-UM-TEST100	New Trade CP		T-TEST100		Option Buyer T-TEST200			Commodity Option		Option Option	

Page 1 of 1

Scroll to the right:

Trade Event Summary - Commodity

Trade Event Summary List
Participant: TEST100 - TEST100

Page 1 of 1

Transaction Type	OTC Derivatives Product Taxonomy	Event Date	Event Effective Date	Remarks 1	Remarks 2	Effective Date / Option Effective Date / Effective Date (Leg 1)	Effective Date (Leg 2)	Termination Date / Termination Date (Leg 1)	Termination Date (Leg 2)	Expiration Date	Value Date	Final Maturity Date	Total Physical Quantity Unit (PT)
	Commodity:Energy:Coal:Option:Cash	2016-04-10	-			2016-04-12	-	-	-	2016-12-31	-	-	

Page 1 of 1

Scroll to the right:

Trade Event Summary - Commodity

Trade Event Summary List
Participant: TEST100 - TEST100

Page 1 of 1

Total Physical Quantity / Option Total Notional Quantity / Total Notional Quantity (PT)	Total Physical Quantity Unit (CNTRPTY)	Total Physical Quantity / Total Notional Quantity (CNTRPTY)	Notional Unit (Leg 1)	Notional Currency (Leg 1)	Notional Amount (Leg 1)	Notional Unit (Leg 2)	Notional Currency (Leg 2)	Notional Amount (Leg 2)	Commodity Instrument ID / Commodity I
18,145,678,900,987,654,321.0987654321		-	-	-	-	-	-	-	FUEL OIL-380 CST DAILY ESTIMATED MARINE FUEL OIL

Page 1 of 1

Scroll to the right:

Trade Event Summary - Commodity

Trade Event Summary List
Participant: TEST100 - TEST100

Commodity Instrument ID / Commodity Instrument ID (PT) / Commodity Instrument ID (Leg 1)	Commodity Base / Commodity Base (PT) / Commodity Base (Leg 1)	Commodity Unit of Measure / Commodity Unit of Measure (PT) / Commodity Unit of Measure (Leg 1)	Commodity Currency / Commodity Currency (PT) / Commodity Currency (Leg 1) / Total Price Currency (PT)
FUEL OIL-380 CST DAILY ESTIMATED MARINE FUEL OIL SPOT PRICES CRISTOBAL (EX-WHARF)-PLATTS OILGRAM BUNKERWIRE COMMODITYBASE BasisPointValuePerBasisPoint USD			

Scroll to the right:

Trade Event Summary - Commodity

Trade Event Summary List
Participant: TEST100 - TEST100

Commodity Instrument ID (PT) / Commodity Instrument ID (Leg 1)	Commodity Base / Commodity Base (PT) / Commodity Base (Leg 1)	Commodity Unit of Measure / Commodity Unit of Measure (PT) / Commodity Unit of Measure (Leg 1)	Commodity Currency / Commodity Currency (PT) / Commodity Currency (Leg 1) / Total Price Currency (PT)	Commodity Instrument ID / Commodity Instrument ID (Leg 2)	Commodity Base / Commodity Base (Leg 2)	Commodity Unit of Measure / Commodity Unit of Measure (Leg 2)	Commodity Currency / Commodity Currency (Leg 2) / Total Price Currency (Leg 2)
FUEL OIL-380 CST DAILY ESTIMATED MARINE FUEL OIL SPOT PRICES CRISTOBAL (EX-WHARF)-PLATTS OILGRAM BUNKERWIRE COMMODITYBASE BasisPointValuePerBasisPoint USD							

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is not applicable or the corresponding event type natively having no such attribute. For those optional fields without values provided by reporting/trade party, blank will be displayed.

Field	M/O/D*	Description
Participant	D	- Participant Identifier of the TR Participant - For the format of Participant Identifier, please refer to Appendix C.1
(repeated for each trade)		
Select	O	Checkbox for the selection of the trade event for further processing
Event Reference	D	Event reference of the trade event
Sender Reference	D	User reference, Agent reference, CP reference or external TR reference of the trade event
Event Type	D	Type of the trade event
Trade Event Status	D	Status of the trade event

Field	M/O/D*	Description
Participant Reporting For	D	▪ Participant Identifier of the trade party that the reporting party is reporting of ▪ For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Participant Reporting For Place of Incorporation	D	▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Participant Reporting For Role	D	▪ Role of the Participant in the trade (Fixed Rate Payer, Floating Rate Payer or Inflation Rate Payer) ▪ Possible values for Commodity:Option are: • Option Buyer • Option Seller ▪ Possible values for Commodity:Swap are: • Floating Leg 1 Payer • Floating Leg 2 Payer • Fixed Rate Payer • Coal Physical Leg Payer • Gas Physical Leg Payer • Oil Physical Leg Payer • Electricity Physical Leg Payer ▪ Possible values for Commodity:Forward are: • Fixed Rate Payer • Average Price Leg Payer • Bullion Physical Leg Payer • Metal Physical Leg Payer ▪ Applicable to all Commodity products except Commodity Other ▪ Applicable to all trade event types except the following: • Relink ▪ Display “-” if not applicable
Counterparty	D	▪ Trade Counterparty Identifier of the counterparty of the trade event ▪ For the format of Trade Counterparty Identifier, please refer to Appendix C.1
Counterparty Place of Incorporation	D	▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Asset Class	D	▪ Asset class of the trade event ▪ Possible value(s): • Asset Classes specified in Section 2.3

Field	M/O/D*	Description
Base Product	D	▪ This is the base product specified in the trade event request for the following trade event type(s): • New Trade • Backloading ▪ For other trade event types, this is the base product of the original trade associated with the trade event
Sub Product	D	▪ This is the sub product specified in the trade event request for the following trade event type(s): • New Trade • Backloading ▪ For other trade event types, this is the sub product of the original trade associated with the trade event ▪ Applicable to all Commodity products except Commodity Other
Transaction Type	D	▪ This is the transaction type specified in the trade event request for the following trade event type(s): • New Trade • Backloading ▪ For other trade event types, this is the transaction type of the original trade associated with the trade event
OTC Derivatives Product Taxonomy	D	▪ OTC Product Taxonomy for Commodity ▪ Applicable to all Commodity products ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Event Date	D	▪ Various date specified in the trade event request of the following trade event types: • Trade event types specified in Section 4.1.1
Event Effective Date	D	▪ Event effective date of the following trade event types: • Amendment • Full Termination • Partial Termination ▪ Applicable only to the above trade event types
Remarks 1	D	▪ The Remarks 1 on the latest trade image ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Remarks 2	D	▪ The Remarks 2 on the latest trade image ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Effective Date / Option Effective Date / Effective Date (Leg 1)	D	▪ Unadjusted effective date of the trade for swap ▪ Unadjusted option effective date of the trade for option ▪ Effective Date - Leg 1 for CM Other ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Option • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Effective Date (Leg 2)	D	▪ Effective Date - Leg 2 for CM Other ▪ Applicable only to the following base product(s): • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Termination Date / Termination Date (Leg 1)	D	▪ Unadjusted termination date of the trade for swap ▪ Termination Date - Leg 1 for CM Other. ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Termination Date (Leg 2)	D	▪ Termination Date - Leg 2 for CM other ▪ Applicable only to the following base product(s): • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Expiration Date	D	▪ Expiration Date of the trade in American, European or Asian exercise style ▪ Otherwise, display “-” if not applicable ▪ Applicable only to the following base product(s): • Commodity:Option • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Value Date	D	▪ Unadjusted forward value date of the trade ▪ Otherwise, display “-” if not applicable. ▪ Applicable only to the following base product(s): • Commodity:Forward • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Final Maturity Date	D	▪ Display unadjusted Final Maturity Date ▪ Otherwise, display “-” if not applicable ▪ Applicable to “New Trade”, “Backloading”, and “Amendment” events of the following products: • Credit:Other
Total Physical Quantity Unit (PT)	D	▪ Display Total Physical Quantity Unit of participant ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Forward • Commodity:Option ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Total Physical Quantity / Option Total Notional Quantity / Total Notional Quantity (PT)	D	▪ Display Total Physical Quantity, Option Total Notional Quantity or Total Notional Quantity of participant ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Forward • Commodity:Option ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Total Physical Quantity Unit (CNTRPTY)	D	▪ Display Total Physical Quantity Unit of counterparty ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Forward • Commodity:Option ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Total Physical Quantity / Total Notional Quantity (CNTRPTY)	D	▪ Display Total Physical Quantity or Total Notional Quantity of counterparty ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Forward • Commodity:Option ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Notional Unit (Leg 1)	D	▪ Display the Units of Notional - Leg 1 ▪ Applicable only to the following base product(s): • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Notional Currency (Leg 1)	D	▪ Display the Currency of Notional - Leg 1 ▪ Applicable only to the following base product(s): • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Notional Amount (Leg 1)	D	▪ Display the Amount of Notional - Leg 1 ▪ Applicable only to the following base product(s): • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Notional Unit (Leg 2)	D	▪ Display the Units of Notional - Leg 2 ▪ Applicable only to the following base product(s): • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Notional Currency (Leg 2)	D	▪ Display the Currency of Notional - Leg 2 ▪ Applicable only to the following base product(s): • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Notional Amount (Leg 2)	D	▪ Display the Amount of Notional - Leg 2 ▪ Applicable only to the following base product(s): • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Commodity Instrument ID / Commodity Instrument ID (PT) / Commodity Instrument ID (Leg 1)	D	▪ For below product types, this is Financial Option Commodity Instrument ID: • Commodity:Option ▪ For below product types, this is Commodity Instrument ID of participant: • Commodity:Swap • Commodity:Option ▪ For below product types, this is Commodity Instrument ID of Underlyer 1: • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Commodity Base / Commodity Base (PT) / Commodity Base (Leg 1)	D	▪ For below product types, this is Financial Option Commodity Base: • Commodity:Option ▪ For below product types, this is Commodity Base of participant: • Commodity:Swap • Commodity:Option ▪ For below product types, this is Commodity Base of Underlyer 1: • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Commodity Unit of Measure / Commodity Unit of Measure (PT) / Commodity Unit of Measure (Leg 1)	D	▪ For below product types, this is Financial Option Commodity Unit of Measure: • Commodity:Option ▪ For below product types, this is Commodity Unit of Measure of participant: • Commodity:Swap • Commodity:Option ▪ For below product types, this is Commodity Unit of Measure of Underlyer 1: • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Commodity Currency / Commodity Currency (PT) / Commodity Currency (Leg 1) / Total Price Currency (PT)	D	▪ For below product types, this is Financial Option Commodity Currency: • Commodity:Option ▪ For below product types, this is Commodity Currency of participant: • Commodity:Swap • Commodity:Option ▪ For below product types, this is Commodity Currency of Underlyer 1: • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Commodity Instrument ID (CNTRPTY) / Commodity Instrument ID (Leg 2)	D	▪ For below product types, this is Commodity Instrument ID of counterparty: • Commodity:Swap • Commodity:Option ▪ For below product types, this is Commodity Instrument ID of Underlyer 2 • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Commodity Base (CNTRPTY) / Commodity Base (Leg 2)	D	▪ For below product types, this is Commodity Base of counterparty: • Commodity:Swap • Commodity:Option ▪ For below product types, this is Commodity Base of Underlyer 2: • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

Field	M/O/D*	Description
Commodity Unit of Measure (CNTRPTY) / Commodity Unit of Measure (Leg 2)	D	▪ For below product types, this is Commodity Unit of Measure of counterparty: • Commodity:Swap • Commodity:Option ▪ For below product types, this is Commodity Unit of Measure of Underlyer 2: • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Commodity Currency (CNTRPTY) / Commodity Currency (Leg 2) / Total Price Currency (CNTRPTY)	D	▪ For below product types, this is Commodity Currency of counterparty: • Commodity:Swap • Commodity:Option ▪ For below product types, this is Commodity Currency of Underlyer 2: • Commodity:Other ▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ **Hyperlink (i.e. to view trade event details)**

1. Click the hyperlink in “Event Reference” column.
2. “View Trade Event Details” function is initiated.

➤ **History (i.e. to view the trade event history)**

1. Select the trade event for viewing the history of trade event.
2. Click <History> button.
3. “View Trade Event History” function is initiated.

15.2.3 View Trade Event Details Function

This function allows User to view the details of a trade event.

This function is initiated from:

- “View Trade Event Summary” function
 - by clicking the hyperlink in “Event Reference” column
- “View Trade History” function
 - by clicking the hyperlink in “Event Reference” column
- “Find Trade Event” function
 - by selecting *Quick Detail View* and inputting Event Reference on “Select Asset Class / Quick Detail View” screen

15.2.3.1 Trade Event Details - Interest Rate (General Event Details)

(i) Screen

Trade Event Details - Interest Rate			
General Event Details	General Trade Details	Calculation Period Dates	Payment Dates
Calculation Period Amount and Rate	Schedule	Settlement Provision	Early Termination
Cancelable Provision			
Trade Event Type:		Backloading	
Participant:		TEST100 TEST100	
Participant Reporting For Role:		Floating Rate Payer	
Participant Reporting For:		TEST100 TEST100	
Participant Reporting For (Original Input Code):		TEST100 TEST100	
Participant Reporting For Place of Incorporation:			
Counterparty:		TEST200 TEST200	
Counterparty (Original Input Code):		TEST200 TEST200	
Counterparty Place of Incorporation:			
Counterparty Role:		Fixed Rate Payer	
Trade Event Status			
Status:		Completed	
Cancellation Reason:		-	
Event Identifiers			
Event Request ID:		EID-02-001-TEST100-TS01-NEW-b	
Event Reference:		E20160411009560	
User Reference:		UER-02-001-TEST100-TS01-NEWb	
Agent Reference:		-	
CP Reference:		-	
Ext. TR Reference:		-	
Trade Identifiers			
Trade Reference:		T20160411007100	
User Reference:		UTR-02-001-TEST100	
Agent Reference:		-	
CP Reference:		-	
Unique Transaction Identifier (UTI)			
Issuer ID:			
UTI Value:			
Unique Transaction Identifier - Unique Trade ID (UTI-TID):			
Asset Class:		Interest Rate	
Base Product:		IR Swap	
Sub Product:		Fixed Float	
Transaction Type:		-	
OTC Derivatives Product Taxonomy:		-	
Trade Date:		2016-04-08	
Trade Execution Time:			
Reporting Time:		2016-04-11 15:54:55	
Creation Timestamp:		2016-04-11 15:55:05	
Matching Time:		-	
Late Submission:		No	
Source:		TR	

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Trade Information	
Effective Date (Participant):	2016-04-08
Effective Date (Counterparty):	2016-04-08
Termination Date (Participant):	2017-07-15
Termination Date (Counterparty):	2017-07-07
Notional Amount (Participant):	EUR 123,456,789,012,345.1234000000
Notional Amount (Counterparty):	EUR 123,456,789,012,345.1234000000
Known Amount (Participant):	-
Known Amount (Counterparty):	-
Fixed Rate (Participant):	-
Fixed Rate (Counterparty):	0.123456700000
Floating Rate Index/Tenor/Spread (Participant):	EUR-LIBOR-BBA/251D/0.0015000000
Floating Rate Index/Tenor/Spread (Counterparty):	-
Payment Frequency (Participant):	3M
Payment Frequency (Counterparty):	151D
CCP:	NYMEX - New York Mercantile Exchange
Confirmation Date Time:	
Confirmation Platform:	OTHERS - Refer to AIDG enumeration
Backloading Date: 2016-04-11	
Confirmed: No	
Order Entry Timestamp: 2015-07-01 02:00:00	
Submission of Order Entry Timestamp: 2015-07-01 02:00:00	
Execution Type: Electronic	
Execution Venue: SEF	
Remarks: All Fields (max length for all fields - CP Trade Reference)	
Trade Event Capture Information	
Submitting Party: TEST100	
File Name: treq-TEST100-20160411-00_IRFVF_UM_3.csv	
File Reference: 00_IRFVF_UM_3	
File Capture Timestamp: 2016-04-11 15:54:55	
User ID: test01	
Channel: Web Upload	

History

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	Description
Tab: General Event Details	
Trade Event Type	- Type of the trade event - Possible value(s): - Event Types specified in Appendix A.2
Participant	- Participant Identifier of the TR Participant - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For Role	- Role of the trade party which the reporting party is reporting for - Possible value(s): - Fixed Rate Payer - Known Amount Payer - Floating Rate Payer - Inflation Rate Payer - Buyer - Seller - Applicable only to the following base product(s): - InterestRate:IRSwap - InterestRate:Option - InterestRate:CrossCurrency - InterestRate:FRA - InterestRate:CapFloor - Applicable to all trade event types except “Relink”

Field	Description
Participant Reporting For	▪ Participant Identifier of the trade party the TR Participant is reporting for ▪ For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For (Original Input Code)	▪ Participant Identifier of original input code of the trade party the reporting party is reporting for ▪ For the format of Participant Identifier, please refer to Appendix C.1 ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment
Participant Reporting For Place of Incorporation	▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment
Counterparty	▪ Participant Identifier of the counterparty of the trade event ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty (Original Input Code)	▪ Participant Identifier of original input code of the counterparty of the trade event ▪ For the format of Participant Identifier, please refer to Appendix C.1 ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment
Counterparty Place of Incorporation	▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment
Counterparty Role	▪ Role of the Counterparty in the trade ▪ Possible value(s): • Fixed Rate Payer • Known Amount Payer • Floating Rate Payer • Inflation Rate Payer • Buyer • Seller ▪ Applicable only to the following base product(s): • InterestRate:IRSwap • InterestRate:Option • InterestRate:CrossCurrency • InterestRate:FRA • InterestRate:CapFloor ▪ Applicable to all trade event types except “Relink”
Trade Event Status	

Field	Description
Status	- Status of the trade event - Possible value(s): - Trade Event Status specified in Appendix A.3.2
Cancellation Reason	- Reason code and description of the cancellation - Applicable only to Status “Cancelled”
Event Identifiers	
Event Request ID	Request ID of the trade event in its first time submission
Event Reference	Event reference of the trade event
User Reference	- User reference of the trade event - Applicable only when Source is “TR”
Agent Reference	- Agent reference of the trade event - Applicable only when Source is “TR”
CP Reference	- CP reference of the trade event - Applicable only to linked CP source
Ext. TR Reference	- External TR reference of the trade event - Applicable only to External TR source
Trade Identifiers	
Trade Reference	- Trade Reference generated by the HKTR, stating the trade that the trade event is correlating to - For “Relink” trade event type, trade reference specified in the “Relink From” field of the trade event request is displayed
User Reference	- User Trade Reference of the trade specified in the request of the following trade event types: - New Trade - Backloading - Amendment “-” is displayed when the trade event is: - a “Suppress Uncertain” trade event reported by the counterparty; or - a “Relink” trade event in which the field “Relink From” carries the counterparty’s trade reference
Agent Reference	- Agent Trade Reference of the trade specified in the request of the following trade event types: - New Trade - Backloading - Amendment “-” is displayed when the trade event is: - a “Suppress Uncertain” trade event reported by the counterparty; or - a “Relink” trade event in which the field “Relink From” carries the counterparty’s trade reference

Field	Description
CP Reference	- For “New Trade”, “Backloading” and “Amendment” trade event types, CP reference of the trade specified in the request is displayed - For other trade event types, CP trade reference specified in the request or the CP trade reference of the associated trade when the HKTR captured the trade event is displayed if the associated trade is not reported
Unique Transaction Identifier (UTI)	
Issuer ID UTI Value	- For the following trade event types, UTI of the trade specified in the request is displayed: - New Trade - Amendment - Backloading - For other trade event types, UTI of the trade associated with the trade event is displayed - UTI Issuer ID corresponds to Prefix of UTI of UTI input - UTI Value corresponds to Value of UTI of UTI input “-“ is displayed when the trade event is: - a “Suppress Uncertain” trade event reported by the counterparty; or - a “Relink” trade event in which the field “Relink From” carries the counterparty’s trade reference
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	- This field corresponds to UTI-TID input - For “New Trade”, “Backloading” and “Amendment” events, it is UTI-TID of the trade specified in the request - For other events, it is the UTI-TID of the trade associated with the event - For “Relink” event, the associated trade is the trade specified in the field Relink From “-“ is displayed when the trade event is: - a “Suppress Uncertain” trade event reported by the counterparty; or - a “Relink” trade event in which the field “Relink From” carries the counterparty’s trade reference
Asset Class	- Asset class specified in the request - Possible value(s): - Asset Classes specified in Section 2.3
Base Product	- Product type specified in the request of the following trade event types: - New Trade - Backloading - For other trade event types, product type of the original trade associated with the trade event is displayed - Possible value(s): - Base Products specified in Section 2.3

Field	Description
Sub Product	▪ Sub product specified in the request of the following trade event types: • New Trade • Backloading ▪ For other trade event types, sub product of the original trade associated with the trade event is displayed ▪ Possible value(s): • Sub Products specified in Section 2.3
Transaction Type	▪ Transaction type of the trade ▪ Not applicable
OTC Derivatives Product Taxonomy	▪ OTC Product Taxonomy for Interest Rate ▪ Available only for the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s): • Interest Rate:Others
Trade Date	▪ Trade date specified in the request ▪ Available only for the following trade event types: • New Trade • Backloading
Trade Execution Time	▪ Trade execution time specified in the request ▪ Available only for the following trade event types: • New Trade • Backloading
Agreement Date	▪ Agreement date of the trade event ▪ Available only for the following trade event types: • Amendment • Full Termination • Partial Termination
Agreement Time	▪ Agreement time of the trade event ▪ Available only for the following trade event types: • Amendment • Full Termination • Partial Termination
Event Effective Date	▪ Effective date of the trade event ▪ Available only for the following trade event types: • Amendment • Full Termination • Partial Termination
Reporting Time	▪ Date and time when the trade event is captured
Creation Timestamp	▪ Timestamp generated by the HKTR upon trade event creation
Matching Time	▪ Matching time of the trade event

Field	Description
	▪ Applicable to “Relink” trade event type ▪ “-” is displayed if the event is not yet matched
Late Submission	▪ Possible value(s): • Yes • No ▪ Reportable trade event only
Source	▪ Source of the trade event ▪ Possible value(s): • Trade Event Sources specified in Appendix A.8
Trade Information - This section is only available for “New Trade”, “Backloading” and “Amendment” trade events	
Effective Date	▪ This is the adjusted effective date of the trade for the following base product(s): • InterestRate:FRA ▪ This is the unadjusted effective date of the trade for the following base product(s): • InterestRate:CapFloor ▪ Available only for the following base product(s): • InterestRate:FRA • InterestRate:CapFloor
Effective Date (Participant)	▪ Unadjusted effective date of the TR Participant of the trade ▪ Available only for the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Option
Effective Date (Counterparty)	▪ Unadjusted effective date of the Counterparty of the trade ▪ Available only for the following base product(s): • InterestRate:IRSwap • InterestRate:CrossCurrency • InterestRate:Option
Termination Date	▪ This is the adjusted termination date of the trade for the base following product(s): • InterestRate:FRA ▪ This is the unadjusted termination date of the trade for the base following product(s): • InterestRate:CapFloor ▪ Available only for the following base product(s): • InterestRate:FRA • InterestRate:CapFloor
Termination Date (Participant)	▪ Unadjusted termination date of the TR Participant of the trade ▪ Available only for the following base product(s): • InterestRate:IRSwap

Field	Description
	- InterestRate:CrossCurrency - InterestRate:Option
Termination Date (Counterparty)	- Unadjusted termination date of the Counterparty of the trade - Available only for the following base product(s): - InterestRate:IRSwap - InterestRate:CrossCurrency - InterestRate:Option
Notional Amount	- Notional amount with currency code of the trade - Available only for the following base product(s): - InterestRate:FRA - InterestRate:CapFloor
Notional Amount (Participant)	- Notional amount with currency code - For “New Trade” and “Backloading”, this is notional amount of trade - For “Amendment”, this is post-update notional amount after the event applied - Applicable to the following sub product(s): - InterestRate:IRSwap:Basis - InterestRate:CrossCurrency:Basis - Following products that Known Amount (Participant) is not presence: - InterestRate:IRSwap:FixedFloat - InterestRate:IRSwap:Inflation - InterestRate:IRSwap:FixedFixed - InterestRate:Option:Swaption - InterestRate:IRSwap:OIS - InterestRate:CrossCurrency:FixedFloat - InterestRate:CrossCurrency:FixedFixed - Available only for the following base product(s): - InterestRate:IRSwap - InterestRate:Option - InterestRate:CrossCurrency
Notional Amount (Counterparty)	- Notional amount with currency code - For “New Trade” and “Backloading”, this is notional amount of trade - For “Amendment”, this is post-update notional amount after the event applied - Applicable to the following sub product(s): - InterestRate:IRSwap:Basis - InterestRate:CrossCurrency:Basis - Following products that Known Amount (Counterparty) is not presence: - InterestRate:IRSwap:FixedFloat - InterestRate:IRSwap:Inflation

Field	Description
	• InterestRate:IRSwap:FixedFixed • InterestRate:Option:Swaption • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed ▪ Available only for the following base product(s): • InterestRate:IRSwap • InterestRate:Option • InterestRate:CrossCurrency
Known Amount (Participant)	▪ Known amount with currency code ▪ For “New Trade” and “Backloading”, this is known amount of trade ▪ For “Amendment”, this is post-update known amount after the event applied ▪ Notional Amount (Participant) is not presence ▪ Available only for the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap:FixedFixed • InterestRate:Option:Swaption • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed
Known Amount (Counterparty)	▪ Known amount with currency code ▪ For “New Trade” and “Backloading”, this is known amount of trade ▪ For “Amendment”, this is post-update known amount after the event applied ▪ Notional Amount (Counterparty) is not presence ▪ Available only for the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap:FixedFixed • InterestRate:Option:Swaption • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed
Effective Date - Leg 1	▪ Leg 1 Unadjusted Effective Date ▪ Available only for the following sub product(s): • InterestRate:Other
Termination Date - Leg 1	▪ Leg 1 Unadjusted Termination Date ▪ Available only for the following sub product(s): • InterestRate:Other
Notional Amount - Leg 1	▪ Notional amount with currency code ▪ For “New Trade” and “Backloading”, this is notional amount of

Field	Description
	trade ▪ For “Amendment”, this is post-update notional amount after the event applied ▪ Available only for the following sub product(s): • InterestRate:Other
Effective Date - Leg 2	▪ Leg 2 Unadjusted Effective Date ▪ Available only for the following sub product(s): • InterestRate:Other
Termination Date - Leg 2	▪ Leg 2 Unadjusted Termination Date ▪ Available only for the following sub product(s): • InterestRate:Other
Notional Amount - Leg 2	▪ Notional amount with currency code ▪ For “New Trade” and “Backloading”, this is notional amount of trade ▪ For “Amendment”, this is post-update notional amount after the event applied ▪ Available only for the following sub product(s): • InterestRate:Other
Fixed Rate	▪ Fixed rate of the trade ▪ Available only for the following base product(s): • InterestRate:FRA
Floating Rate Index/Tenor/Spread	▪ Floating rate index, tenor and spread of the trade ▪ Available only for the following base product(s): • InterestRate:IRSwap • TnterestRate:CapFloor • InterestRate:FRA
Fixed Rate (Participant)	▪ Fixed rate of the TR Participant of the trade ▪ Display “-” if not applicable ▪ Applicable if participant leg is fixed rate payer and Known Amount (Participant) is not presence ▪ Available only for the following sub product(s): • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap: FixedFixed • InterestRate:Option:Swaption • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed
Fixed Rate (Counterparty)	▪ Fixed rate of the Counterparty of the trade ▪ Display “-” if not applicable ▪ Applicable if counterparty leg is fixed rate payer and Known Amount (Counterparty) is not presence ▪ Available only for the following sub product(s):

Field	Description
	• InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:Inflation • InterestRate:IRSwap:FixedFixed • InterestRate:Option:Swaption • InterestRate:IRSwap:OIS • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:FixedFixed
Fixed Rate - Leg 1	▪ Available only for the following sub product(s): • InterestRate:Other
Fixed Rate - Leg 2	▪ Available only for the following sub product(s): • InterestRate:Other
Floating Rate Index/Tenor/Spread (Participant)	▪ Floating rate index, tenor and spread of the TR Participant of the trade ▪ Available only for the following sub product(s) if the participant leg is floating rate payer: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:IRSwap:Basis • InterestRate:CrossCurrency:Basis • InterestRate:Option:Swaption
Floating Rate Index/Tenor/Spread (Counterparty)	▪ Floating rate index, tenor and spread of the Counterparty of the trade ▪ Available only for the following sub product(s) if the counterparty leg is floating rate payer: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:IRSwap:Basis • InterestRate:CrossCurrency:Basis • InterestRate:Option:Swaption
Floating Rate Index/Tenor/Spread - Leg 1	▪ Available only for the following sub product(s): • InterestRate:Other
Floating Rate Index/Tenor/Spread - Leg 2	▪ Available only for the following sub product(s): • InterestRate:Other
Inflation Rate Source	▪ Source of the inflation rate of the trade ▪ Available only for the following sub product(s): • InterestRate:IRSwap:Inflation
Payment Frequency	▪ Payment Frequency of the participant. ▪ Display for following base products only: ▪ InterestRate:CapFloor

Field	Description
Payment Frequency (Participant)	▪ Payment frequency of the TR Participant of trade ▪ Display for following base products only: ▪ InterestRate:IRSwap ▪ InterestRate:CrossCurrency ▪ InterestRate:Option
Payment Frequency (Counterparty)	▪ Payment frequency of the Counterparty of the trade ▪ Display for following base products only: ▪ InterestRate:IRSwap ▪ InterestRate:CrossCurrency ▪ InterestRate:Option
CCP	▪ ID and short description of the CCP of the trade
Confirmation Date Time	▪ Date and time of the trade confirmation
Confirmation Platform	▪ ID and short description of the CP ▪ For possible values, please refer to Appendix A.7
Backloading Date	▪ Backloading date of the trade specified in the request ▪ Available only for “Backloading” trade event
Confirmed	▪ Details of the trade contract ▪ Possible value(s) • Yes • No ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Order Entry Timestamp	▪ Details of the trade contract ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Submission of Order Entry Timestamp	▪ Details of the trade contract ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Execution Type	▪ Details of the trade contract

Field	Description
	▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Execution Venue	▪ Details of the trade contract ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Relink To	▪ Details of the trade contract ▪ Available only for “Relink To” trade event type
Suppress Uncertain Indicator	▪ Indicator to show whether display of the trade is suppressed on the Participant Uncertain Unlink Report ▪ Possible value(s): • Yes • No ▪ Available only for “Suppress Uncertain” trade event type
Remarks	▪ Details of the trade contract
Trade Event Capture Information - Available only when trade event source is “TR” - Display only the event capture information of the first time event submission	
Submitting Party	▪ ID of the TR Participant submitting the request
File Name	▪ Name of the request file
File Reference	▪ Reference of the trade event request file
File Capture Timestamp	▪ Date and time when the file is captured
User ID	▪ ID of the User submitting the request
Channel	▪ Channel of the request submission ▪ Possible value(s): • FTS • SWIFTNet FileAct • Web Upload

15.2.3.2 Trade Event Details - Interest Rate (Event Specific Details, excluding Interest Rate Other)

(i) New Trade/ Backloading

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.1)	
Tab: Calculation Period Dates (refer to Section 15.1.3.1)	
Tab: Payment Dates (refer to Section 15.1.3.1)	
Tab: Calculation Period Amount and Rate (refer to Section 15.1.3.1)	
Tab: Schedule (refer to Section 15.1.3.1)	
Tab: Settlement Provision (refer to Section 15.1.3.1)	
Tab: Inflation Info (refer to Section 15.1.3.1)	
Tab: Premium (refer to Section 15.1.3.1)	
Tab: FRA (refer to Section 15.1.3.1)	
Tab: Swaptions (refer to Section 15.1.3.1)	
Tab: Early Termination (refer to Section 15.1.3.1)	
Tab: Cancelable Provision (refer to Section 15.1.3.1)	
Tab: Cross Currency Info (refer to Section 15.1.3.1)	

(ii) Amendment

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.1)	
Tab: Calculation Period Dates (refer to Section 15.1.3.1)	
Tab: Payment Dates (refer to Section 15.1.3.1)	
Tab: Calculation Period Amount and Rate (refer to Section 15.1.3.1)	
Tab: Schedule (refer to Section 15.1.3.1)	
Tab: Settlement Provision (refer to Section 15.1.3.1)	
Tab: Inflation Info (refer to Section 15.1.3.1)	
Tab: Premium (refer to Section 15.1.3.1)	
Tab: FRA (refer to Section 15.1.3.1)	
Tab: Swaptions (refer to Section 15.1.3.1)	
Tab: Early Termination (refer to Section 15.1.3.1)	
Tab: Cancelable Provision (refer to Section 15.1.3.1)	
Tab: Cross Currency Info (refer to Section 15.1.3.1)	

(iii) Full Termination/ Partial Termination

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	Description
Tab: Notional Change	
Change in Notional Amount (Currency 1)	▪ Change in notional amount (currency 1) with currency code
Outstanding Notional Amount (Currency 1)	▪ Outstanding notional amount (currency 1) with currency code
Change in Notional Amount (Currency 2)	▪ Change in notional amount (currency 2) with currency code
Outstanding Notional Amount (Currency 2)	▪ Outstanding notional amount (currency 2) with currency code

(iv) Quit / Withdrawal / Relink / Suppress Uncertain

For “Quit”, “Withdrawal”, “Relink” and “Suppress Uncertain” trade events, there is only one tab which is General Event Details.

15.2.3.3 Trade Event Details - Interest Rate (Event Specific Details, for Interest Rate Other)

(i) New Trade/ Backloading

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.2)	
Tab: Calculation Period Amount and Rate (refer to Section 15.1.3.2)	
Tab: Schedule (refer to Section 15.1.3.2)	
Tab: Settlement Provision (refer to Section 15.1.3.2)	
Tab: Premium (refer to Section 15.1.3.2)	
Tab: FRA (refer to Section 15.1.3.2)	
Tab: Bond Option (refer to Section 15.1.3.2)	
Tab: Option (refer to Section 15.1.3.2)	
Tab: Early Termination (refer to Section 15.1.3.2)	
Tab: Cancelable Provision (refer to Section 15.1.3.2)	
Tab: Cross Currency Info (refer to Section 15.1.3.2)	

(ii) Amendment

Unless otherwise specified, “-” will be displayed in the field if it is not applicable.
For those optional fields without values provided by reporting/trade party, blank will be displayed.

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.2)	
Tab: Calculation Period Amount and Rate (refer to Section 15.1.3.2)	
Tab: Schedule (refer to Section 15.1.3.2)	
Tab: Settlement Provision (refer to Section 15.1.3.2)	
Tab: Premium (refer to Section 15.1.3.2)	
Tab: FRA (refer to Section 15.1.3.2)	
Tab: Bond Option (refer to Section 15.1.3.2)	
Tab: Option (refer to Section 15.1.3.2)	
Tab: Early Termination (refer to Section 15.1.3.2)	
Tab: Cancelable Provision (refer to Section 15.1.3.2)	
Tab: Cross Currency Info (refer to Section 15.1.3.2)	

(iii) Full Termination / Partial Termination

Termination Event is not applicable to trades with Interest Rate Other.

(iv) Withdrawal / Quit / Relink / Suppress Uncertain

For Withdrawal, Quit, Relink and Suppress Uncertain, there is only one tab, General Event Details.

For Relink trade event, trade related fields are the trade details associated to the field Relink From.

15.2.3.4 Trade Event Details - Foreign Exchange (General Event Details)

(i) Screen

Trade Event Details - Foreign Exchange	
General Event Details	General Trade Details
Trade Event Type:	Backloading
Participant:	TEST100 TEST100
Participant Reporting For Role:	-
Participant Reporting For:	TEST100 TEST100
Participant Reporting For (Original Input Code):	TEST100 TEST100
Participant Reporting For Place of Incorporation:	-
Counterparty:	TEST200 TEST200
Counterparty (Original Input Code):	TEST200 TEST200
Counterparty Place of Incorporation:	-
Counterparty Role:	-
Trade Event Status	Completed
Status:	Completed
Cancellation Reason:	-
Event Identifiers	
Event Request ID:	EID-02-010-TEST100-TS01-NEW-2
Event Reference:	E20160411009588
User Reference:	UER-02-010-TEST100-TS01-NEW2
Agent Reference:	-
CP Reference:	-
Ext. TR Reference:	-
Trade Identifiers	
Trade Reference:	T20160411007119
User Reference:	UTR-02-010-TEST100
Agent Reference:	-
CP Reference:	-
Unique Transaction Identifier (UTI)	
Issuer ID:	
UTI Value:	
Unique Transaction Identifier - Unique Trade ID (UTI-TID):	
Asset Class:	Foreign Exchange
Base Product:	NDF
Sub Product:	-
Transaction Type:	-
OTC Derivatives Product Taxonomy:	-
Trade Date:	2016-04-08
Trade Execution Time:	2014-01-02 11:22:55
Reporting Time:	2016-04-11 16:58:09
Creation Timestamp:	2016-04-11 16:58:20
Matching Time:	-
Late Submission:	No
Source:	TR
Trade Information	
Value Date:	2017-07-09
Fixing Date:	2014-08-09
Amount Bought:	KRW 2,400,000,000.0000000000
Amount Sold:	USD 2,000,000.0000000000
Exchange Rate - Quote Basis:	USD/KRW 1,200.0000000000
Settlement Currency:	USD
CCP:	OTCClear - OTC Clear
Confirmation Date Time:	
Confirmation Platform:	OTHERS - Refer to AIDG enumeration
Backloading Date:	2016-04-11
Confirmed:	Yes
Order Entry Timestamp:	2013-03-07 17:00:00
Submission of Order Entry Timestamp:	2013-03-07 17:00:00
Execution Type:	Electronic
Execution Venue:	SEF
Remarks:	USD2M-KRW2400M, 2D,FD=VD, Desk ID, Trader ID, Special terms (max)', -ve fp'
Trade Event Capture Information	
Submitting Party:	TEST100
File Name:	trreq-TEST100-20160411-00_FXNDF_UM2.csv
File Reference:	00_FXNDF_UM2
File Capture Timestamp:	2016-04-11 16:58:09
User ID:	test01
Channel:	Web Upload

History

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	Description
Tab: General Event Details	
Trade Event Type	▪ Type of the trade event ▪ Possible value(s): • Event Types specified in Appendix A.2
Participant	▪ Participant Identifier of the TR Participant ▪ For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For Role	▪ Role of the trade party which the reporting party is reporting for ▪ Possible value(s): • Buyer (applicable only to ForeignExchange:VanillaOption and ForeignExchange:NDO) • Seller (applicable only to ForeignExchange:VanillaOption and ForeignExchange:NDO) ▪ Applicable to all trade event types except “Relink”
Participant Reporting For	▪ Participant Identifier of the trade party the TR Participant is reporting for ▪ For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For (Original Input Code)	▪ Participant Identifier of the original input code of the trade party the TR Participant is reporting for ▪ For the format of Participant Identifier, please refer to Appendix C.1 ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment
Participant Reporting For Place of Incorporation	▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment
Counterparty	▪ Participant Identifier of the counterparty of the trade event ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty (Original Input Code)	▪ Participant Identifier of the counterparty of the trade event ▪ For the format of Participant Identifier, please refer to Appendix C.1 ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment

Field	Description
Counterparty Place of Incorporation	- Applicable only to the following trade event type(s): - New Trade - Backloading - Amendment
Counterparty Role	- Role of the Counterparty of the trade - Possible value(s): - Buyer (applicable only to ForeignExchange:VanillaOption and ForeignExchange:NDO) - Seller (applicable only to ForeignExchange:VanillaOption and ForeignExchange:NDO) - Applicable to all trade event types except “Relink”
Trade Event Status	
Status	- Status of the trade event - Possible value(s): - Trade Event Status specified in Appendix A.3.2
Cancellation Reason	- Reason code and description of the cancellation - Applicable only to Status “Cancelled”
Event Identifiers	
Event Request ID	Request ID of the trade event in its first time submission
Event Reference	Event reference of the trade event
User Reference	- User reference of the trade event - Applicable only when the Source is “TR”
Agent Reference	- Agent reference of the trade event - Applicable only when the Source is “TR”
CP Reference	- CP reference of the trade event - Applicable only to linked CP source
Ext. TR Reference	- External TR reference of the trade event - Applicable only to External TR source
Trade Identifiers	
Trade Reference	- Trade Reference generated by the HKTR, stating the trade that the trade event is correlating to - For “Relink” trade event type, trade reference specified in the “Relink From” field of the trade event request is displayed
User Reference	- User Trade Reference of the trade specified in the request of the following trade event types: - New Trade - Backloading - Amendment “-” is displayed when the trade event is:: - a “Suppress Uncertain” trade event reported by the counterparty; or - a “Relink” trade event in which the field “Relink From” carries the counterparty's trade reference

Field	Description
Agent Reference	▪ Agent Trade Reference of the trade specified in the request of the following trade event types: • New Trade • Backloading • Amendment ▪ For other trade event types, Agent Trade Reference of the associated trade when the HKTR captures the request or Agent Trade Reference specified in the request is displayed ▪ “-” is displayed when the trade event is: • a “Suppress Uncertain” trade event reported by the counterparty; or • a “Relink” trade event in which the field “Relink From” carries the counterparty's trade reference
CP Reference	▪ For “New Trade” and “Backloading” trade event types, CP reference of the trade specified in the request is displayed ▪ For other trade event types, CP trade reference specified in the request or the CP trade reference of the associated trade when the HKTR captured the trade event is displayed if the associated trade is not reported
Unique Transaction Identifier (UTI)	
Issuer ID	▪ UTI of the trade
UTI Value	▪ For the following trade event types, UTI of the trade specified in the request is displayed: • New Trade • Amendment • Backloading ▪ For other trade event types, UTI of the trade associated with the trade event is displayed ▪ UTI Issuer ID corresponds to Prefix of UTI of UTI input ▪ UTI Value corresponds to Value of UTI of UTI input ▪ “-” is displayed when the trade event is: • a “Suppress Uncertain” trade event reported by the counterparty; or • a “Relink” trade event in which the field “Relink From” carries the counterparty's trade reference

Field	Description
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	▪ This field corresponds to UTI-TID input ▪ For “New Trade”, “Backloading” and “Amendment” events, it is UTI-TID of the trade specified in the request ▪ For other events, it is the UTI-TID of the trade associated with the event ▪ For “Relink” event, the associated trade is the trade specified in the field Relink From ▪ “-” is displayed when the trade event is: • a “Suppress Uncertain” trade event reported by the counterparty; or • a “Relink” trade event in which the field “Relink From” carries the counterparty’s trade reference
Asset Class	▪ Asset class specified in the request of the following trade event types: • New Trade • Backloading ▪ For other trade event types, asset class of the original trade associated with the trade event is displayed
Base Product	▪ Base product specified in the request of the following trade event types: • New Trade • Backloading ▪ For other trade event types, base product of the original trade associated with the trade event is displayed
Sub Product	▪ Sub product of the trade ▪ Not applicable
Transaction Type	▪ Transaction type of the trade ▪ Not applicable
OTC Derivatives Product Taxonomy	▪ OTC Product Taxonomy for ForeignExchange ▪ Available only for the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s): • ForeignExchange:Others
Trade Date	▪ Trade date specified in the request ▪ Available only for the following trade event types: • New Trade • Backloading
Trade Execution Time	▪ Execution time of the trade event ▪ Available only for the following trade event types: • New Trade • Backloading

Field	Description
Agreement Date	▪ Agreement date of the trade event ▪ Available only for the following trade event types: • Amendment • Full Termination
Agreement Time	▪ Agreement time of the trade event ▪ Available only for the following trade event types: • Amendment • Full Termination
Event Effective Date	▪ Effective date of the trade event ▪ Available only for the following trade event types: • Amendment • Full Termination
Reporting Time	▪ Date and time when the trade event is captured
Creation Timestamp	▪ Timestamp generated by the HKTR upon trade event creation
Matching Time	▪ Matching time of the trade event ▪ Applicable only to “Relink” trade event type ▪ “-” is displayed if the event is not yet matched
Late Submission	▪ Possible value(s): • Yes • No ▪ Reportable trade event only
Source	▪ Source of the trade event ▪ Possible value(s): • Trace Event Sources specified in Appendix A.8
Trade Information	
- This section is only available for “New Trade”, “Backloading” and “Amendment” trade events	
Effective Date - Leg 1	▪ Available only for the following base product(s): • ForeignExchange:Other
Termination Date - Leg 1	▪ Available only for the following base product(s): • ForeignExchange:Other
Notional - Leg 1	▪ Available only for the following base product(s): • ForeignExchange:Other
Effective Date - Leg 2	▪ Available only for the following base product(s): • ForeignExchange:Other
Termination Date - Leg 2	▪ Available only for the following base product(s): • ForeignExchange:Other
Notional - Leg 2	▪ Available only for the following base product(s): • ForeignExchange:Other
Value Date	▪ Value date of the trade

Field	Description
Fixing Date	▪ Fixing date of the trade ▪ Available only for the following base product(s): • ForeignExchange:NDF • ForeignExchange:NDO
Amount Bought	▪ Payment with currency code paying from Counterparty to TR Participant ▪ Available only for the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward
Amount Sold	▪ Payment with currency code paying from TR Participant to Counterparty ▪ Available only for the following base product(s): • ForeignExchange:NDF • ForeignExchange:Forward
Exchanged Currency 1 Amount	▪ Available only for the following base product(s): • ForeignExchange:Other
Exchanged Currency 2 Amount	▪ Available only for the following base product(s): • ForeignExchange:Other
Exchange Rate - Quote Basis	▪ Exchange rate with quote basis, e.g. USD/EUR 1.412811 ▪ Available only for the following product(s): • ForeignExchange:NDF • ForeignExchange:Forward
Put Notional Amount	▪ Put notional amount of the trade ▪ Available only for the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO
Call Notional Amount	▪ Call notional amount of the trade ▪ Available only for the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO
Strike Price Currency	▪ Available only for the following base product(s): • ForeignExchange:Other
Strike Price - Quote Basis	▪ Strike price with quote basis ▪ Available only for the following base product(s): • ForeignExchange:VanillaOption • ForeignExchange:NDO
Strike Price Unit	▪ Available only for the following base product(s): • ForeignExchange:Other
Settlement Currency	▪ Settlement currency of the trade
CCP	▪ ID and short description of CCP
Confirmation Date Time	▪ Date and time of the trade confirmation

Field	Description
Confirmation Platform	▪ ID and short description of the CP ▪ For possible values, please refer to Appendix A.7
Backloading Date	▪ Backloading date of the trade specified in the request ▪ Available only for “Backloading” trade event
Confirmed	▪ Details of the trade contract ▪ Possible value(s): • Yes • No ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Full Termination
Order Entry Timestamp	▪ Details of the trade contract ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Full Termination
Submission of Order Entry Timestamp	▪ Details of the trade contract ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Full Termination
Execution Type	▪ Details of the trade contract ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Full Termination
Execution Venue	▪ Details of the trade contract ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Full Termination
Relink To	▪ Trade Reference of trade event being relinked to ▪ Available only for “Relink” trade event type

Field	Description
Suppress Uncertain Indicator	▪ Indicator to show whether display of the trade is suppressed on the Participant Uncertain Unlink Report ▪ Possible value(s): • Yes • No ▪ Available only for “Suppress Uncertain” trade event type
Remarks	▪ Details of the trade contract
Trade Event Capture Information - Available only when trade event source is “TR” - Display only the event capture information of the first time event submission	
Submitting Party	▪ ID of the TR Participant submitting the request
File Name	▪ Name of the request file
File Reference	▪ Reference of the trade event request file
File Capture Timestamp	▪ Date and time when the file is captured
User ID	▪ ID of the User submitting the request
Channel	▪ Channel of the request submission ▪ Possible value(s): • FTS • SWIFTNet FileAct • Web Upload

15.2.3.5 Trade Event Details - Foreign Exchange (Event Specific Details, excluding Foreign Exchange Other)

(i) New Trade/ Backloading

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.3)	
Tab: FX Forward Details (refer to Section 15.1.3.3)	
Tab: FX Option Details (refer to Section 15.1.3.3)	
Tab: Settlement Block (refer to Section 15.1.3.3)	

(ii) Amendment

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.3)	
Tab: FX Forward Details (refer to Section 15.1.3.3)	
Tab: FX Option Details (refer to Section 15.1.3.3)	
Tab: Settlement Block (refer to Section 15.1.3.3)	

(iii) Full Termination

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	Description
Tab: Notional Change	
Change in Notional Amount (Currency 1)	▪ Change in notional amount (currency 1) with currency code
Outstanding Notional Amount (Currency 1)	▪ Outstanding notional amount (currency 1) with currency code
Change in Notional Amount (Currency 2)	▪ Change in notional amount (currency 2) with currency code
Outstanding Notional Amount (Currency 2)	▪ Outstanding notional amount (currency 2) with currency code

(iv) Quit / Withdrawal / Relink / Suppress Uncertain

For “Quit”, “Withdrawal”, “Relink” and “Suppress Uncertain” trade events, there is only one tab which is General Event Details.

15.2.3.6 Trade Event Details - Foreign Exchange (Event Specific Details, for Foreign Exchange Other)

(i) New Trade/ Backloading

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.4)	
Tab : FX Other Trade Details (refer to Section 15.1.3.4)	
Tab : FX Forward Details (refer to Section 15.1.3.4)	
Tab : FX Option Details (refer to Section 15.1.3.4)	
Tab : Settlement (refer to Section 15.1.3.4)	
Tab : Asian Feature (refer to Section 15.1.3.4)	
Tab : Barrier Feature (refer to Section 15.1.3.4)	
Tab : Digital Option (refer to Section 15.1.3.4)	
Tab : Flexi Forward (refer to Section 15.1.3.4)	

(ii) Amendment

Unless otherwise specified, “-” will be displayed in the field if it is not applicable. For those optional fields without values provided by reporting/trade party, blank will be displayed.

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.4)	
Tab : FX Other Trade Details (refer to Section 15.1.3.4)	
Tab : FX Forward Details (refer to Section 15.1.3.4)	
Tab : FX Option Details (refer to Section 15.1.3.4)	
Tab : Settlement (refer to Section 15.1.3.4)	
Tab : Asian Feature (refer to Section 15.1.3.4)	
Tab : Barrier Feature (refer to Section 15.1.3.4)	
Tab : Digital Option (refer to Section 15.1.3.4)	
Tab : Flexi Forward (refer to Section 15.1.3.4)	

(iii) Full Termination / Partial Termination

Termination Event is not applicable to trades with FX Other.

(iv) Withdrawal / Quit / Relink / Suppress Uncertain

For Withdrawal, Quit, Relink and Suppress Uncertain, there is only one tab, General Event Details.

For Relink trade event, trade related fields are the trade details associated to the field Relink From.

15.2.3.7 Trade Event Details - Equity (General Event Details)

(i) Screen

Trade Event Details - Equity   

General Event Details	General Trade Details	Single Underlier	Settlement
Option Specific Details	Option Exercise	Option Premium	FX Feature
Trade Event Type:		Backloading	
Participant:		TEST100 TEST100	
Participant Reporting For Role:		Option Buyer	
Participant Reporting For:		TEST100 TEST100	
Participant Reporting For (Original Input Code):		TEST100 TEST100 FULL NAME	
Participant Reporting For Place of Incorporation:		AFG	
Counterparty:		TEST200 TEST200	
Counterparty (Original Input Code):		TEST200 TEST200 FULL NAME	
Counterparty Place of Incorporation:		ALA	
Counterparty Role:		Option Seller	
Trade Event Status			
Status:		Completed	
Cancellation Reason:		-	
Event Identifiers			
Event Request ID:		EID-00-EQOPT-UM-TEST100	
Event Reference:		E20160412009636	
User Reference:		UER-00-EQOPT-UM-TEST100	
Agent Reference:		-	
CP Reference:		-	
Ext. TR Reference:		-	
Trade Identifiers			
Trade Reference:		T20160412007152	
User Reference:		UTR-00-EQOPT-UM-TEST100	
Agent Reference:		-	
CP Reference:		-	
Unique Transaction Identifier (UTI)			
Issuer ID:			
UTI Value:			
Unique Transaction Identifier - Unique Trade ID (UTI-TID):			
Asset Class:		Equity	
Base Product:		Option	
Sub Product:		Price Return Basic Performance	
Transaction Type:		Single Index	
OTC Derivatives Product Taxonomy:		-	
Trade Date:		2016-04-12	
Trade Execution Time:			
Reporting Time:		2016-04-12 10:01:50	
Creation Timestamp:		2016-04-12 10:01:58	
Matching Time:		-	
Late Submission:		No	
Source:		TR	
Trade Information			
Expiration Date - Unadjusted Date:		2017-04-12	
Notional Amount:			
Underlying Asset - Asset Type:		Index	
Underlying Asset - ID Type:		ISIN	
Underlying Asset - Instrument ID:		0005.HK	
Underlying Asset - Name:			
CCP:			
Confirmation Date Time:			
Confirmation Platform:		OTHERS - Refer to AIDG enumeration	
Backloading Date:		2016-04-12	
Confirmed:			
Order Entry Timestamp:			
Submission of Order Entry Timestamp:			
Execution Type:			
Execution Venue:			
Remarks:			
Trade Event Capture Information			
Submitting Party:		TEST100	
File Name:		treq-TEST100-20160412-00_EQOPT_UM.csv	
File Reference:		00_EQOPT_UM	
File Capture Timestamp:		2016-04-12 10:01:50	
User ID:		test02	
Channel:		Web Upload	

History

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	Description
Tab: General Event Details	
Trade Event Type	▪ Type of the trade event ▪ Possible value(s): • Event Types specified in Appendix A.2
Participant	▪ Participant Identifier of the TR Participant ▪ For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For Role	▪ Role of the trade party which the reporting party is reporting for ▪ Possible value(s): • Variance Payer • Variance Receiver • Equity Leg Payer • Equity Leg Receiver • Option Buyer • Option Seller ▪ Applicable to all trade event types except “Relink”
Participant Reporting For	▪ Participant Identifier of the trade party the TR Participant is reporting for ▪ For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For (Original Input Code)	▪ Participant Identifier of original input code of the trade party the reporting party is reporting for ▪ For the format of Participant Identifier, please refer to Appendix C.1 ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment
Participant Reporting For Place of Incorporation	▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment
Counterparty	▪ Participant Identifier of the counterparty of the trade event ▪ For the format of Participant Identifier, please refer to Appendix C.1
Counterparty (Original Input Code)	▪ Participant Identifier of original input code of the counterparty of the trade event ▪ For the format of Participant Identifier, please refer to Appendix C.1 ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment

Field	Description
Counterparty Place of Incorporation	▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment
Counterparty Role	▪ Role of the Counterparty in the trade ▪ Possible value(s): • Variance Payer • Variance Receiver • Equity Leg Payer • Equity Leg Receiver • Option Buyer • Option Seller ▪ Applicable to all trade event types except “Relink”
Trade Event Status	
Status	▪ Status of the trade event ▪ Possible value(s): • Trade Event Status specified in Appendix A.3.2
Cancellation Reason	▪ Reason code and description of the cancellation ▪ Applicable only to Status “Cancelled”
Event Identifiers	
Event Request ID	▪ Request ID of the trade event in its first time submission
Event Reference	▪ Event reference of the trade event
User Reference	▪ User reference of the trade event ▪ Applicable only when Source is “TR”
Agent Reference	▪ Agent reference of the trade event ▪ Applicable only when Source is “TR”
CP Reference	▪ CP reference of the trade event ▪ Applicable only to linked CP source
Ext. TR Reference	▪ External TR reference of the trade event ▪ Applicable only to External TR source
Trade Identifiers	
Trade Reference	▪ Trade Reference generated by the HKTR, stating the trade that the trade event is correlating to ▪ For “Relink” trade event type, trade reference specified in the “Relink From” field of the trade event request is displayed
User Reference	▪ User Trade Reference of the trade specified in the request of the following trade event types: • New Trade • Backloading • Amendment ▪ “-” is displayed when the trade event is: • a “Suppress Uncertain” trade event reported by the counterparty;

Field	Description
	- or - a “Relink” trade event in which the field “Relink From” carries the counterparty's trade reference
Agent Reference	- Agent Trade Reference of the trade specified in the request of the following trade event types: - New Trade - Backloading - Amendment “-” is displayed when the trade event is: - a “Suppress Uncertain” trade event reported by the counterparty; or - a “Relink” trade event in which the field “Relink From” carries the counterparty's trade reference
CP Reference	- For “New Trade”, “Backloading” and “Amendment” trade event types, CP reference of the trade specified in the request is displayed - For other trade event types, CP trade reference specified in the request or the CP trade reference of the associated trade when the HKTR captured the trade event is displayed if the associated trade is not reported
Unique Transaction Identifier (UTI)	
Issuer ID	- For the following trade event types, UTI of the trade specified in the request is displayed: - New Trade - Amendment - Backloading - For other trade event types, UTI of the trade associated with the trade event is displayed - UTI Issuer ID corresponds to Prefix of UTI of UTI input - UTI Value corresponds to Value of UTI of UTI input “-” is displayed when the trade event is: - a “Suppress Uncertain” trade event reported by the counterparty; or - a “Relink” trade event in which the field “Relink From” carries the counterparty's trade reference
UTI Value	
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	- This field corresponds to UTI-TID input - For “New Trade”, “Backloading” and “Amendment” events, it is UTI-TID of the trade specified in the request - For other events, it is the UTI-TID of the trade associated with the event - For “Relink” event, the associated trade is the trade specified in the field Relink From “-” is displayed when the trade event is: - a “Suppress Uncertain” trade event reported by the counterparty; or - a “Relink” trade event in which the field “Relink From” carries

Field	Description
	the counterparty's trade reference
Asset Class	▪ Asset class specified in the request of the following trade event types: • New Trade • Backloading ▪ For other trade event types, asset class of the original trade associated with the trade event is displayed ▪ Possible value(s): • Asset Classes specified in Section 2.3
Base Product	▪ Product type specified in the request of the following trade event types: • New Trade • Backloading ▪ For other trade event types, product type of the original trade associated with the trade event is displayed ▪ Possible value(s): • Base Products specified in Section 2.3
Sub Product	▪ Sub product specified in the request of the following trade event types: • New Trade • Backloading ▪ For other trade event types, sub product of the original trade associated with the trade event is displayed ▪ Applicable only to the following base product(s): • Equity:Option • Equity:Swap
Transaction Type	▪ Transaction type specified in the request of the following trade event types: • New Trade • Backloading ▪ For other trade event types, transaction type of the original trade associated with the trade event is displayed ▪ Applicable only to the following sub product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance
OTC Derivatives Product Taxonomy	▪ OTC Product Taxonomy for Equity ▪ Available only for the following trade event type(s): • New Trade • Backloading • Amendment ▪ Applicable only to the following base product(s): • Equity:Others
Trade Date	▪ Trade date specified in the request

Field	Description
	▪ Available only for the following trade event types: • New Trade • Backloading
Trade Execution Time	▪ Trade execution time specified in the request ▪ Available only for the following trade event types: • New Trade • Backloading
Agreement Date	▪ Agreement date of the trade event ▪ Available only for the following trade event types: • Amendment • Full Termination • Partial Termination
Agreement Time	▪ Agreement time of the trade event ▪ Available only for the following trade event types: • Amendment • Full Termination • Partial Termination
Event Effective Date	▪ Effective date of the trade event ▪ Available only for the following trade event types: • Amendment • Full Termination • Partial Termination
Reporting Time	▪ Date and time when the trade event is captured
Creation Timestamp	▪ Timestamp generated by the HKTR upon trade event creation
Matching Time	▪ Matching time of the trade event ▪ Applicable to “Relink” trade event type ▪ “-” is displayed if the event is not yet matched
Late Submission	▪ Possible value(s): • Yes • No ▪ Reportable trade event only
Source	▪ Source of the trade event ▪ Possible value(s): • Trade Event Sources specified in Appendix A.8
Trade Information - This section is only available for “New Trade”, “Backloading” and “Amendment” trade events	
Equity Leg Effective Date - Unadjusted Date	▪ Unadjusted effective date of the equity leg ▪ Applicable only to the following sub product(s): • Equity:Swap:PriceReturnBasicPerformance
Interest Leg Effective Date - Unadjusted	▪ Unadjusted effective date of the interest leg ▪ Available only for the following sub product(s):

Field	Description
Date	Equity:Swap:PriceReturnBasicPerformance
Effective Date - Unadjusted Date	- Unadjusted effective date of the variance leg - Available only for the following sub product(s): - Equity:Swap:ParameterReturnVariance
Dividend Leg Effective Date - Unadjusted Date	- Unadjusted Termination Date of the dividend leg - Available only for the following sub product(s): - Equity:Swap: ParameterReturnDividend
Fixed Leg Effective Date - Unadjusted Date	- Unadjusted Termination Date of the fixed leg - Available only for the following sub product(s): - Equity:Swap: ParameterReturnDividend
Effective Date - Leg 1	- Unadjusted effective date of the leg 1 - Available only for the following base product(s): - Equity:Other
Effective Date - Leg 2	- Unadjusted effective date of the leg 2 - Available only for the following base product(s): - Equity:Other
Equity Leg Termination Date - Unadjusted Date	- Unadjusted termination date of the equity leg - Applicable only to the following sub product(s): - Equity:Swap:PriceReturnBasicPerformance
Interest Leg Termination Date - Unadjusted Date	- Unadjusted termination date of the interest leg - Available only for the following sub product(s): - Equity:Swap:PriceReturnBasicPerformance
Termination Date - Unadjusted Date	- Unadjusted termination date of the variance leg - Available only for the following sub product(s): - Equity:Swap:ParameterReturnVariance
Dividend Leg Termination Date - Unadjusted Date	- Unadjusted Termination Date of the dividend leg. - Available only for the following sub product(s): - Equity:Swap: ParameterReturnDividend
Fixed Leg Termination Date - Unadjusted Date	- Unadjusted Termination Date of the fixed leg. - Available only for the following sub product(s): - Equity:Swap: ParameterReturnDividend
Termination Date - Leg 1	- Unadjusted termination date of the leg 1 - Available only for the following base product(s): - Equity:Other
Termination Date - Leg 2	- Unadjusted termination date of the leg 2 - Available only for the following base product(s): - Equity:Other
Valuation Date - Unadjusted Date	- Unadjusted valuation date of the trade - Available only for the following sub product(s): - Equity:Swap:ParameterReturnVariance
Expiration Date - Unadjusted Date	Unadjusted expiration date of the trade

Field	Description
	▪ Available only for the following product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Other
Notional Amount	▪ Notional amount with currency code of the trade for the following trade event types: • New Trade • Backloading ▪ Updated notional amount with currency code of the trade for the following trade event type: • Amendment ▪ Available only for the following sub product(s): • Equity:Option:PriceReturnBasicPerformance
Notional - Leg 1	▪ Notional amount with currency code of leg 1 for the following trade event types: • New Trade • Backloading ▪ Updated notional amount with currency code of leg 1 for the following trade event type: • Amendment ▪ Available only for the following base product(s): • Equity:Other
Notional - Leg 2	▪ Notional amount with currency code of leg 2 for the following trade event types: • New Trade • Backloading ▪ Updated notional amount with currency code of leg 2 for the following trade event type: • Amendment ▪ Available only for the following product(s): • Equity:Other
Deal Notional Amount	▪ Deal notional amount with currency code of the trade ▪ Available only for the following sub product(s): • Equity:Swap:PriceReturnBasicPerformance
Variance Amount	▪ Variance amount with currency code of the trade ▪ Available only for the following product(s): • Equity:Swap:PriceReturnVariance • Equity:Other
Underlying Asset - Asset Type	▪ Asset Type of the underlying asset

Field	Description
Underlying Asset - ID Type	▪ ID Type of the underlying asset ▪ Possible value(s): • RIC • SEDOL • ISIN • Valoren • CUSIP • Bloomberg • SingleOther • SICC ▪ Available only for the following sub product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance
Underlying Asset - Instrument ID	▪ Instrument ID of the underlying asset ▪ Available only for the following sub product(s): • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance
Underlying Asset - Name	▪ Long name of the underlying asset
Underlying Asset - Leg 1 - Asset Type	▪ Asset type of the underlying asset
Underlying Asset - Leg 1 - ID Type	▪ ID type of the underlying asset ▪ Possible value(s): • RIC • SEDOL • ISIN • Valoren • CUSIP • Bloomberg • SingleOther • SICC • Basket ▪ Available only for the following base product(s): • Equity:Other
Underlying Asset - Leg 1 - Instrument ID	▪ Instrument ID of the underlying asset ▪ Available only for the following base product(s): • Equity:Other
Underlying Asset - Leg 1 - Name	▪ Long name of the underlying asset
Underlying Asset - Leg 2 - Asset Type	▪ Asset type of the underlying asset

Field	Description
Underlying Asset - Leg 2 - ID Type	▪ ID type of the underlying asset ▪ Possible value(s): • RIC • SEDOL • ISIN • Valoren • CUSIP • Bloomberg • SingleOther • SICC • Basket ▪ Available only for the following base product(s): • Equity:Other
Underlying Asset - Leg 2 - Instrument ID	▪ Instrument ID of the underlying asset ▪ Available only for the following base product(s): • Equity:Other
Underlying Asset - Leg 2 - Name	▪ Long name of the underlying asset
CCP	▪ ID and short description of the CCP of the trade
Confirmation Date Time	▪ Date and time of the trade confirmation
Confirmation Platform	▪ ID and short description of the CP ▪ For possible values, please refer to Appendix A.7
Backloading Date	▪ Backloading date of the trade specified in the request ▪ Available only for “Backloading” trade event
Confirmed	▪ Details of the trade contract ▪ Possible value(s): • Yes • No ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Order Entry Timestamp	▪ Details of the trade contract ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Submission of Order	▪ Details of the trade contract

Field	Description
Entry Timestamp	▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Execution Type	▪ Details of the trade contract ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Execution Venue	▪ Details of the trade contract ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Relink To	▪ Details of the trade contract ▪ Available only for “Relink To” trade event type
Suppress Uncertain Indicator	▪ Indicator to show whether display of the trade is suppressed on the Participant Uncertain Unlink Report ▪ Possible value(s): • Yes • No ▪ Available only for “Suppress Uncertain” trade event type
Remarks	▪ Details of the trade contract
Trade Event Capture Information - Available only when trade event source is “TR” - Display only the event capture information of the first time event submission	
Submitting Party	▪ ID of the TR Participant submitting the request
File Name	▪ Name of the request file
File Reference	▪ Reference of the trade event request file
File Capture Timestamp	▪ Date and time when the file is captured
User ID	▪ ID of the User submitting the request
Channel	▪ Channel of the request submission ▪ Possible value(s): • FTS • SWIFTNet FileAct

Field	Description
	Web Upload

15.2.3.8 Trade Event Details - Equity (Event Specific Details, excluding Equity Other)

(i) New Trade/ Backloading

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.5)	
Tab: Single Underlyer (refer to Section 15.1.3.5)	
Tab: Settlement (refer to Section 15.1.3.5)	
Tab: Option Specific Details (refer to Section 15.1.3.5)	
Tab: Option Exercise (refer to Section 15.1.3.5)	
Tab: Option Premium (refer to Section 15.1.3.5)	
Tab: Equity Swap Specific Details (refer to Section 15.1.3.5)	
Tab: Interest Leg (refer to Section 15.1.3.5)	
Tab: Equity Leg (refer to Section 15.1.3.5)	
Tab: Variance Leg - General Information (refer to Section 15.1.3.5)	
Tab: Variance Leg - Amount Information (refer to Section 15.1.3.5)	
Tab: FX Feature (refer to Section 15.1.3.5)	
Tab: Dividend Leg (refer to Section 15.1.3.5)	
Tab: Fixed Leg (refer to Section 15.1.3.5)	

(ii) Amendment

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.5)	
Tab: Single Underlyer (refer to Section 15.1.3.5)	
Tab: Settlement (refer to Section 15.1.3.5)	
Tab: Option Specific Details (refer to Section 15.1.3.5)	
Tab: Option Exercise (refer to Section 15.1.3.5)	
Tab: Option Premium (refer to Section 15.1.3.5)	
Tab: Equity Swap Specific Details (refer to Section 15.1.3.5)	
Tab: Interest Leg (refer to Section 15.1.3.5)	
Tab: Equity Leg (refer to Section 15.1.3.5)	
Tab: Variance Leg - General Information (refer to Section 15.1.3.5)	
Tab: Variance Leg - Amount Information (refer to Section 15.1.3.5)	
Tab: FX Feature (refer to Section 15.1.3.5)	
Tab: Dividend Leg (refer to Section 15.1.3.5)	
Tab: Fixed Leg (refer to Section 15.1.3.5)	

(iii) Full Termination/ Partial Termination

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	Description
Tab: Notional Change	
Change in Notional Amount (Currency 1)	▪ Change in notional amount (currency 1) with currency code ▪ Available only for the following sub product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance
Outstanding Notional Amount (Currency 1)	▪ Outstanding notional amount (currency 1) with currency code ▪ Available only for the following sub product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnVariance
Change in Number of Options	▪ Change in number of options ▪ Available only for the following sub product(s): • Equity:Option:PriceReturnBasicPerformance
Outstanding Number of Options	▪ Outstanding number of options ▪ Available only for the following sub product(s): • Equity:Option:PriceReturnBasicPerformance

(iv) Quit / Withdrawal / Relink / Suppress Uncertain

For “Quit”, “Withdrawal”, “Relink” and “Suppress Uncertain” trade events, there is only one tab which is General Event Details.

15.2.3.9 Trade Event Details - Equity (Event Specific Details, for Equity Other)

(i) New Trade/ Backloading

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.6)	
Tab: Underlyer (refer to Section 15.1.3.6)	
Tab: Settlement (refer to Section 15.1.3.6)	
Tab: Notional (refer to Section 15.1.3.6)	
Tab: Simple Payment (refer to Section 15.1.3.6)	
Tab: Variance Extension (refer to Section 15.1.3.6)	
Tab: Equity Extension (refer to Section 15.1.3.6)	

(ii) Amendment

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.6)	
Tab: Underlyer (refer to Section 15.1.3.6)	
Tab: Settlement (refer to Section 15.1.3.6)	
Tab: Notional (refer to Section 15.1.3.6)	
Tab: Simple Payment (refer to Section 15.1.3.6)	
Tab: Variance Extension (refer to Section 15.1.3.6)	
Tab: Equity Extension (refer to Section 15.1.3.6)	

(iii) Full Termination/ Partial Termination

Termination event is not applicable to Equity Other trades.

(iv) Quit / Withdrawal / Relink / Suppress Uncertain

For “Quit”, “Withdrawal”, “Relink” and “Suppress Uncertain” trade events, there is only one tab which is General Event Details.

15.2.3.10 Trade Event Details - Credit (General Event Details)

(i) Screen

Trade Event Details - Credit	
General Event Details	General Trade Details
Protection Terms	Settlement Terms
Trade Event Type: New Trade Participant: TEST100 Participant Reporting For Role: Buyer Participant Reporting For: TEST100 Participant Reporting For (Original Input Code): TEST100 Participant Reporting For Place of Incorporation: ABW Counterparty: TEST200 Counterparty (Original Input Code): TEST200 Counterparty Place of Incorporation: ALB Counterparty Role: Seller	
Trade Event Status Status: Completed Cancellation Reason: -	
Event Identifiers Event Request ID: EID-00-CDSNC-UM-TEST100a Event Reference: E20160511011362 User Reference: UER-00-CDSNC-UM-TEST100a Agent Reference: - CP Reference: - Ext. TR Reference: -	
Trade Identifiers Trade Reference: T20160511008301 User Reference: UTR-00-CDSNC-UM-TEST100 Agent Reference: - CP Reference: - Unique Transaction Identifier (UTI) Issuer ID: UTI Value: Unique Transaction Identifier - Unique Trade ID (UTI-TID):	
Asset Class: Credit Base Product: Single Name Sub Product: Corporate Transaction Type: Emerging European Corporate LPN OTC Derivatives Product Taxonomy: - Trade Date: 2016-04-10 Trade Execution Time: 2014-05-10 00:00:00 Reporting Time: 2016-05-11 10:49:20 Creation Timestamp: 2016-05-11 10:49:28 Matching Time: - Late Submission: No Source: TR	
Trade Information Effective Date - Unadjusted Date: 2016-04-12 Scheduled Termination Date - Unadjusted Date: 2017-01-18 Notional Amount: USD 12,345,678,901,234,567,890.0123456789 CCP: CME - Chicago Mercantile Exchange Confirmation Date Time: Confirmation Platform: PAPER - Refer to AIDG enumeration	
Confirmed: Yes Order Entry Timestamp: 2016-01-18 00:00:00 Submission of Order Entry Timestamp: 2016-01-18 00:00:00 Execution Type: Electronic Execution Venue: DCM Remarks: 255--0123456789	
Trade Event Capture Information Submitting Party: TEST100 File Name: treq-TEST100-20160511-TEST100_CDSNC_TS01a.csv File Reference: TEST100_CDSNC_TS01a File Capture Timestamp: 2016-05-11 10:49:20 User ID: test01 Channel: Web Upload	

History

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is not applicable.
For those optional fields without values provided by reporting/trade party, blank will be displayed.

Field	Description
Tab: General Event Details	
Trade Event Type	Type of the trade event
Participant	- Participant Identifier of the TR Participant - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For Role	- Role of the trade party which the reporting party is reporting for “-” is displayed if not applicable - Possible value(s): - Buyer - Seller - Applicable only to the following sub product(s): - Credit:SingleName:Corporate - Credit:Index:CDX - Credit:IndexTranche:CDX - Credit:SingleName:Sovereign - Credit:Index:iTraxx - Credit:IndexTranche:iTraxx - Applicable to all trade event types except “Relink”
Participant Reporting For	- Participant Identifier of the trade party the TR Participant is reporting for - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For (Original Input Code)	- Participant Identifier of original input code of the trade party the reporting party is reporting for - For the format of Participant Identifier, please refer to Appendix C.1 - Applicable only to the following trade event type(s): - New Trade - Backloading - Amendment
Participant Reporting For Place of Incorporation	- Applicable only to the following trade event types: - New Trade - Backloading - Amendment
Counterparty	- Participant Identifier of the counterparty of the trade event - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty (Original Input Code)	- Participant Identifier of original input code of the counterparty of the trade event - For the format of Participant Identifier, please refer to Appendix C.1 - Applicable only to the following trade event type(s):

Field	Description
	• New Trade • Backloading • Amendment
Counterparty Place of Incorporation	▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Counterparty Role	▪ Role of the Counterparty in the trade ▪ “-” is displayed if not applicable ▪ Possible value(s): • Buyer • Seller ▪ Applicable only to the following sub product(s): • Credit:SingleName:Corporate • Credit:Index:CDX • Credit:IndexTranche:CDX • Credit:SingleName:Sovereign • Credit:Index:iTraxx • Credit:IndexTranche:iTraxx ▪ Applicable to all trade event types except “Relink”
Trade Event Status	
Status	▪ Status of the trade event
Cancellation Reason	▪ Reason code and description of the cancellation ▪ “-” is displayed if there is not any cancellation reason ▪ Applicable only to Status “Cancelled”
Event Identifiers	
Event Request ID	▪ Request ID of the trade event in its first time submission
Event Reference	▪ Event reference of the trade event
User Reference	▪ User reference of the trade event ▪ Applicable only when Source is “TR”
Agent Reference	▪ Agent reference of the trade event ▪ Applicable only when Source is “TR” and submit by agent
CP Reference	▪ CP reference of the trade event ▪ Applicable only to linked CP source
Ext. TR Reference	▪ External TR reference of the trade event ▪ Applicable only to External TR source
Trade Identifiers	

Field	Description
Trade Reference	▪ Trade Reference generated by the HKTR, stating the trade that the trade event is correlating to ▪ “-” is displayed without hyperlink if the corresponding trade reference is not yet generated ▪ For “Relink” trade event type, trade reference specified in the “Relink From” field of the trade event request is displayed ▪ For other events, it is the Trade Reference of trade associated with the event. ▪ When participant’s trade event with event type “Relink” or “Suppress Uncertain” is viewed by its agent, hyperlink is not provided if it is referred to a counterparty trade which is not currently linked to any participant’s trade accessible by this agent.
User Reference	▪ User Trade Reference of the trade specified in the request of the following trade event types: • New Trade • Backloading • Amendment ▪ For other events, it is User Trade Reference specified in the request or the User Trade Reference of the associated trade at the time TR system captured the event. ▪ For “Relink” event, the associated trade is the trade specified in the field Relink From. ▪ “-” is displayed when the trade event is: • a “Suppress Uncertain” trade event reported by the counterparty; or • a “Relink” trade event in which the field “Relink From” carries the counterparty’s trade reference
Agent Reference	▪ Agent Trade Reference of the trade specified in the request of the following trade event types: • New Trade • Backloading • Amendment ▪ For other events, it is Agent Trade Reference specified in the request or the Agent Trade Reference of the associated trade at the time TR system captured the event. ▪ For “Relink” event, the associated trade is the trade specified in the field Relink From. ▪ “-” is displayed when the trade event is: • a “Suppress Uncertain” trade event reported by the counterparty; or • a “Relink” trade event in which the field “Relink From” carries the counterparty’s trade reference

Field	Description
CP Reference	▪ For “New Trade”, “Backloading” and “Amendment” trade event types, CP reference of the trade specified in the request is displayed ▪ For other events, it is CP Trade Reference specified in the request or the CP Trade Reference of the associated trade at the time TR system captured the event. ▪ For “Relink” event, the associated trade is the trade specified in the field Relink From. ▪ “-” is displayed when the trade event is: • a “Suppress Uncertain” trade event reported by the counterparty; or • a “Relink” trade event in which the field “Relink From” carries the counterparty’s trade reference
Unique Transaction Identifier (UTI)	
Issuer ID	▪ For the following trade event types, UTI of the trade specified in the request is displayed: • New Trade • Amendment • Backloading ▪ For other trade event types, UTI of the trade associated with the trade event is displayed ▪ For “Relink” event, the associated trade is the trade specified in the field Relink From. ▪ UTI Issuer ID corresponds to Prefix of UTI of UTI input ▪ UTI Value corresponds to Value of UTI of UTI input ▪ “-” is displayed when the trade event is: • a “Suppress Uncertain” trade event reported by the counterparty; or • a “Relink” trade event in which the field “Relink From” carries the counterparty’s trade reference
UTI Value	
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	▪ For “New Trade”, “Backloading” and “Amendment” events, it is UTI-TID of the trade specified in the request. ▪ For other events, it is the UTI-TID of the trade associated with the event. ▪ For “Relink” event, the associated trade is the trade specified in the field Relink From. ▪ “-” is displayed when the trade event is: • a “Suppress Uncertain” trade event reported by the counterparty; or • a “Relink” trade event in which the field “Relink From” carries the counterparty’s trade reference
Asset Class	▪ Asset class specified in the request of the following trade event types: • New Trade • Backloading ▪ For other trade event types, asset class of the original trade associated with the trade event is displayed

Field	Description
Base Product	▪ Base product specified in the request of the following trade event types: • New Trade • Backloading ▪ For other trade event types, base product of the original trade associated with the trade event is displayed
Sub Product	▪ Sub product specified in the request of the following trade event types: • New Trade • Backloading ▪ For other trade event types, sub product of the original trade associated with the trade event is displayed ▪ Applicable only to the following base product(s): • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Index:CDX • Credit:Index:iTraxx • Credit:SingleName:Sovereign • Credit:SingleName:Corporate
Transaction Type	▪ Transaction type specified in the request of the following trade event types: • New Trade • Backloading ▪ For other trade event types, transaction type of the original trade associated with the trade event is displayed ▪ Applicable only to the following sub product(s): • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Index:CDX • Credit:Index:iTraxx • Credit:SingleName:Sovereign • Credit:SingleName:Corporate
OTC Derivatives Product Taxonomy	▪ OTC Product Taxonomy for Credit ▪ Applicable only to the following base product(s): • Credit:Other ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment
Trade Date	▪ Trade date specified in the request ▪ Available only for the following trade event types: • New Trade • Backloading

Field	Description
Trade Execution Time	▪ Trade execution time specified in the request ▪ Available only for the following trade event types: • New Trade • Backloading
Agreement Date	▪ Agreement date of the trade event ▪ Available only for the following trade event types: • Amendment • Full Termination • Partial Termination
Agreement Time	▪ Agreement time of the trade event ▪ Available only for the following trade event types: • Amendment • Full Termination • Partial Termination
Event Effective Date	▪ Effective date of the trade event ▪ Available only for the following trade event types: • Amendment • Full Termination • Partial Termination
Reporting Time	▪ Date and time when the trade event is captured. It will not be changed for the subsequent cancel action.
Creation Timestamp	▪ Timestamp generated by the HKTR upon trade event creation
Matching Time	▪ Matching time of the trade event ▪ Applicable to “Relink” trade event type ▪ “-” is displayed if the event is not yet matched
Late Submission	▪ Possible value(s): • Yes • No ▪ Reportable trade event only
Source	▪ Source of the trade event ▪ Possible value(s): • TR • DTCC
Trade Information	
- Display for “New Trade”, “Backloading”, “Amendment” only	
Effective Date - Leg 1	▪ Unadjusted effective date of the leg 1 ▪ Available only for the following base product(s): • Credit:Other
Termination Date - Leg 1	▪ Unadjusted termination date of the leg 1 ▪ Available only for the following base product(s): • Credit:Other

Field	Description
Notional - Leg 1	▪ Notional amount with currency code of leg 1 ▪ For “New Trade” and “Backloading”, this is notional amount of trade. ▪ For “Amendment”, this is post-update notional amount (Leg 1) after the event applied. ▪ Available only for the following base product(s): • Credit:Other
Effective Date - Leg 2	▪ Unadjusted effective date of the leg 2 ▪ Available only for the following base product(s): • Credit:Other
Termination Date - Leg 2	▪ Unadjusted termination date of the leg 2 ▪ Available only for the following base product(s): • Credit:Other
Notional - Leg 2	▪ Notional amount with currency code of leg 2 ▪ For “New Trade” and “Backloading”, this is notional amount of trade. ▪ For “Amendment”, this is post-update notional amount (Leg 2) after the event applied. ▪ Available only for the following base product(s): • Credit:Other
Expiration Date	▪ Unadjusted expiration date of the trade ▪ Available only for the following product(s): • Credit:Other
Final Maturity Date	▪ Unadjusted final maturity date of the trade ▪ Applicable only to the following base product(s): • Credit:Other
Effective Date - Unadjusted Date	▪ Unadjusted effective date of the trade
Scheduled Termination Date - Unadjusted Date	▪ Details of the trade contract
Notional Amount	▪ Notional amount with currency code of the trade ▪ For “New Trade” and “Backloading”, this is notional amount of trade. ▪ For “Amendment”, this is post-update notional amount after the event applied. ▪ Available only for the following sub product(s): • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Index:CDX • Credit:Index:iTraxx • Credit:SingleName:Sovereign • Credit:SingleName:Corporate

Field	Description
Attachment Point	▪ An attachment point of 5% would be represented as 0.05 ▪ Available only for the following following product(s): • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other
Exhaustion Point	▪ An exhaustion point of 5% would be represented as 0.05 ▪ Available only for the following following product(s): • Credit:IndexTranche:CDX • Credit:IndexTranche:iTraxx • Credit:Other
CCP	▪ ID and short description of the CCP of the trade
Confirmation Date Time	▪ Date and time of the trade confirmation
Confirmation Platform	▪ ID and short description of the CP
Backloading Date	▪ Backloading date of the trade specified in the request ▪ Available only for “Backloading” trade event
Confirmed	▪ Details of the trade contract ▪ Possible value(s): • Yes • No ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Order Entry Timestamp	▪ Details of the trade contract ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Submission of Order Entry Timestamp	▪ Details of the trade contract ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination

Field	Description
Execution Type	▪ Details of the trade contract ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Execution Venue	▪ Details of the trade contract ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Relink To	▪ Details of the trade contract ▪ Available only for “Relink” trade event type
Suppress Uncertain Indicator	▪ Indicator to show whether display of the trade is suppressed on the Participant Uncertain Unlink Report ▪ Possible value(s): • Yes • No ▪ Available only for “Suppress Uncertain” trade event type
Remarks	▪ Details of the trade contract
Trade Event Capture Information - Display for source “TR” only - Display capture information of the trade event when it is first time submitted	
Submitting Party	▪ ID of the TR Participant submitting the request
File Name	▪ Name of the request file
File Reference	▪ Reference of the trade event request file
File Capture Timestamp	▪ Date and time when the file is captured
User ID	▪ ID of the User submitting the request ▪ “-” is displayed if not applicable
Channel	▪ Channel of the request submission

15.2.3.11 Trade Event Details - Credit (Event Specific Details, excluding Credit Other)

(i) New Trade/ Backloading

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.7)	
Tab : General Terms (refer to section 15.1.3.7)	
Tab : Fee Leg (refer to section 15.1.3.7)	
Tab : Protection Terms (refer to section 15.1.3.7)	
Tab : Settlement Terms (refer to section 15.1.3.7)	

(ii) Amendment

Unless otherwise specified, “-” will be displayed in the field if it is not applicable.
For those optional fields without values provided by reporting/trade party, blank will be displayed.

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.7)	
Tab : General Terms (refer to section 15.1.3.7)	
Tab : Fee Leg (refer to section 15.1.3.7)	
Tab : Protection Terms (refer to section 15.1.3.7)	
Tab : Settlement Terms (refer to section 15.1.3.7)	
Tab: General Trade Details (refer to Section 15.1.3.7)	

(iii) Full Termination / Partial Termination

Unless otherwise specified, “-” will be displayed in the field if it is not applicable.
For those optional fields without values provided by reporting/trade party, blank will be displayed.

Field	Description
Tab: Notional Change	
Change in Notional Amount	▪ Change in notional amount with currency code
Outstanding Notional Amount	▪ Outstanding notional amount with currency code

(iv) Withdrawal / Quit / Relink / Suppress Uncertain

For Withdrawal, Quit, Relink and Suppress Uncertain, there is only one tab, General Event Details.

For Relink trade event, trade related fields are the trade details associated to the field Relink From.

15.2.3.12 Trade Event Details - Credit (Event Specific Details, for Credit Other)

(i) New Trade/ Backloading

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.8)	
Tab : General Terms (refer to Section 15.1.3.8)	
Tab : Fee Leg (refer to Section 15.1.3.8)	
Tab : Settlement Terms (refer to Section 15.1.3.8)	

(ii) Amendment

Unless otherwise specified, “-” will be displayed in the field if it is not applicable. For those optional fields without values provided by reporting/trade party, blank will be displayed.

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.8)	
Tab : General Terms (refer to Section 15.1.3.8)	
Tab : Fee Leg (refer to Section 15.1.3.8)	
Tab : Settlement Terms (refer to Section 15.1.3.8)	

(iii) Full Termination / Partial Termination

Termination Event is not applicable to trades with Credit Other.

(iv) Full Termination / Partial Termination

For Withdrawal, Quit, Relink and Suppress Uncertain, there is only one tab, General Event Details.

For Relink trade event, trade related fields are the trade details associated to the field Relink From.

15.2.3.13 Trade Event Details - Commodity (General Event Details)

(i) Screen

Trade Event Details - Commodity			
General Event Details	General Trade Details	Option	Financial Option
Physical Option	Forward	Average Price Leg	Bullion Physical Leg
Metal Physical Leg	Fixed Leg	Settlement	
Trade Event Type:		New Trade	
Participant:		TEST100 TEST100	
Participant Reporting For Role:		Option Buyer	
Participant Reporting For:		TEST100 TEST100	
Participant Reporting For (Original Input Code):		TEST100	
Participant Reporting For Place of Incorporation:			
Counterparty:		TEST200 TEST200	
Counterparty (Original Input Code):		TEST200	
Counterparty Place of Incorporation:			
Counterparty Role:		Option Seller	
Trade Event Status			
Status:		Completed	
Cancellation Reason:		-	
Event Identifiers			
Event Request ID:		EID-00-CMOOO-UM-TEST100	
Event Reference:		E20160511011366	
User Reference:		UER-00-CMOOO-UM-TEST100	
Agent Reference:		-	
CP Reference:		-	
Ext. TR Reference:		-	
Trade Identifiers			
Trade Reference:		T20160511008302	
User Reference:		UTR-00-CMOOO-UM-TEST100	
Agent Reference:		-	
CP Reference:		-	
Unique Transaction Identifier (UTI)			
Issuer ID:			
UTI Value:			
Unique Transaction Identifier - Unique Trade ID (UTI-TID):			
Asset Class:		Commodity	
Base Product:		Option	
Sub Product:		Option Option	
Transaction Type:		-	
OTC Derivatives Product Taxonomy:		Commodity:Energy:Coal:Option:Cash	
Trade Date:		2016-04-10	
Trade Execution Time:			
Reporting Time:		2016-05-11 11:33:17	
Creation Timestamp:		2016-05-11 11:33:25	
Matching Time:		-	
Late Submission:		No	
Source:		TR	
Trade Information			
CCP:			
Confirmation Date Time:			
Confirmation Platform:		PAPER - Refer to AIDG enumeration	
Confirmed:			
Order Entry Timestamp:			
Submission of Order Entry Timestamp:			
Execution Type:			
Execution Venue:			
Remarks:			
Trade Event Capture Information			
Submitting Party:		TEST100	
File Name:		treq-TEST100-20160511-TEST100_CMOOO_TS01a.csv	
File Reference:		TEST100_CMOOO_TS01a	
File Capture Timestamp:		2016-05-11 11:33:17	
User ID:		test01	
Channel:		Web Upload	

History

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is not applicable.
For those optional fields without values provided by reporting/trade party, blank will be displayed.

Field	Description
Tab: General Event Details	
Trade Event Type	▪ Type of the trade event
Participant	▪ Participant Identifier of the TR Participant ▪ For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For Role	▪ Role of the trade party which the reporting party is reporting for ▪ Possible value(s): • Option Buyer • Option Seller • Floating Leg 1 Payer • Floating Leg 2 Payer • Fixed Rate Payer • Average Price Leg Payer • Bullion Physical Leg Payer • Metal Physical Leg Payer • Coal Physical Leg Payer • Gas Physical Leg Payer • Oil Physical Leg Payer • Electricity Physical Leg Payer ▪ Applicable to all trade event types except “Relink” ▪ Applicable only to the following base product(s): • Commodity:Swap • Commodity:Option • Commodity:Forward
Participant Reporting For Place of Incorporation	▪ Applicable only to the following trade event types: • New Trade • Backloading • Amendment
Participant Reporting For	▪ Participant Identifier of the trade party the TR Participant is reporting for ▪ For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For (Original Input Code)	▪ Participant Identifier of original input code of the trade party the reporting party is reporting for ▪ For the format of Participant Identifier, please refer to Appendix C.1 ▪ Applicable only to the following trade event type(s): • New Trade • Backloading • Amendment

Field	Description
Counterparty	- Participant Identifier of the counterparty of the trade event - For the format of Participant Identifier, please refer to Appendix C.1
Counterparty (Original Input Code)	- Participant Identifier of original input code of the counterparty of the trade event - For the format of Participant Identifier, please refer to Appendix C.1 - Applicable only to the following trade event type(s): - New Trade - Backloading - Amendment
Counterparty Place of Incorporation	- Applicable only to the following trade event types: - New Trade - Backloading - Amendment
Counterparty Role	- Role of the Counterparty in the trade - Possible value(s): - Option Buyer - Option Seller - Floating Leg 1 Payer - Floating Leg 2 Payer - Fixed Rate Payer - Average Price Leg Payer - Bullion Physical Leg Payer - Metal Physical Leg Payer - Coal Physical Leg Payer - Gas Physical Leg Payer - Oil Physical Leg Payer - Electricity Physical Leg Payer - Applicable to all trade event types except “Relink” - Applicable only to the following base product(s): - Commodity:Swap - Commodity:Option - Commodity:Forward
Trade Event Status	
Status	Status of the trade event
Cancellation Reason	- Reason code and description of the cancellation - Applicable only to Status “Cancelled”
Event Identifiers	
Event Request ID	Request ID of the trade event in its first time submission
Event Reference	Event reference of the trade event
User Reference	- User reference of the trade event - Applicable only when Source is “TR”
Agent Reference	Agent reference of the trade event

Field	Description
	▪ Applicable only when Source is “TR” and submit by agent
CP Reference	▪ CP reference of the trade event ▪ Applicable only to linked CP source
Ext. TR Reference	▪ External TR reference of the trade event ▪ Applicable only to External TR source
Trade Identifiers	
Trade Reference	▪ Trade Reference generated by the HKTR, stating the trade that the trade event is correlating to ▪ “-” is displayed without hyperlink if the corresponding trade reference is not yet generated ▪ For “Relink” trade event type, trade reference specified in the “Relink From” field of the trade event request is displayed ▪ For other events, it is the Trade Reference of trade associated with the event. ▪ When participant’s trade event with event type “Relink” or “Suppress Uncertain” is viewed by its agent, hyperlink is not provided if it is referred to a counterparty trade which is not currently linked to any participant’s trade accessible by this agent.
User Reference	▪ User Trade Reference of the trade specified in the request of the following trade event types: • New Trade • Backloading • Amendment ▪ For other events, it is User Trade Reference specified in the request or the User Trade Reference of the associated trade at the time TR system captured the event. ▪ For “Relink” event, the associated trade is the trade specified in the field Relink From. ▪ “-” is displayed when the trade event is: • a “Suppress Uncertain” trade event reported by the counterparty; or • a “Relink” trade event in which the field “Relink From” carries the counterparty's trade reference
Agent Reference	▪ Agent Trade Reference of the trade specified in the request of the following trade event types: • New Trade • Backloading • Amendment ▪ For other events, it is Agent Trade Reference specified in the request or the Agent Trade Reference of the associated trade at the time TR system captured the event. ▪ For “Relink” event, the associated trade is the trade specified in the field Relink From. ▪ “-” is displayed when the trade event is: • a “Suppress Uncertain” trade event reported by the counterparty;

Field	Description
	- or - a “Relink” trade event in which the field “Relink From” carries the counterparty's trade reference
CP Reference	- For “New Trade”, “Backloading” and “Amendment” trade event types, CP reference of the trade specified in the request is displayed - For other events, it is CP Trade Reference specified in the request or the CP Trade Reference of the associated trade at the time TR system captured the event. - For “Relink” event, the associated trade is the trade specified in the field Relink From. “-” is displayed when the trade event is: - a “Suppress Uncertain” trade event reported by the counterparty; - or - a “Relink” trade event in which the field “Relink From” carries the counterparty's trade reference
Unique Transaction Identifier (UTI)	
Issuer ID	- For the following trade event types, UTI of the trade specified in the request is displayed: - New Trade - Amendment - Backloading - For other trade event types, UTI of the trade associated with the trade event is displayed - For “Relink” event, the associated trade is the trade specified in the field Relink From. - UTI Issuer ID corresponds to Prefix of UTI of UTI input - UTI Value corresponds to Value of UTI of UTI input “-” is displayed when the trade event is: - a “Suppress Uncertain” trade event reported by the counterparty; - or - a “Relink” trade event in which the field “Relink From” carries the counterparty's trade reference
UTI Value	
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	- For “New Trade”, “Backloading” and “Amendment” events, it is UTI-TID of the trade specified in the request. - For other events, it is the UTI-TID of the trade associated with the event. - For “Relink” event, the associated trade is the trade specified in the field Relink From. “-” is displayed when the trade event is: - a “Suppress Uncertain” trade event reported by the counterparty; - or - a “Relink” trade event in which the field “Relink From” carries the counterparty's trade reference
Asset Class	- Asset class specified in the request - Possible value(s):

Field	Description
	Asset Classes specified in Section 2.3
Base Product	- Base product specified in the request of the following trade event types: - New Trade - Backloading - For other trade event types, base product of the original trade associated with the trade event is displayed
Sub Product	- Sub product specified in the request of the following trade event types: - New Trade - Backloading - For other trade event types, sub product of the original trade associated with the trade event is displayed - Applicable only to the following base product(s): - Commodity:Swap - Commodity:Forward - Commodity:Option
Transaction Type	- Transaction type of the trade - Not applicable
OTC Derivatives Product Taxonomy	- OTC Product Taxonomy for Commodity - Available only for the following trade event types: - New Trade - Backloading - Amendment
Trade Date	- Trade date specified in the request - Available only for the following trade event types: - New Trade - Backloading
Trade Execution Time	- Trade execution time specified in the request - Available only for the following trade event types: - New Trade - Backloading
Agreement Date	- Agreement date of the trade event - Available only for the following trade event types: - Amendment - Full Termination - Partial Termination
Agreement Time	- Agreement time of the trade event - Available only for the following trade event types: - Amendment - Full Termination - Partial Termination
Event Effective Date	Effective date of the trade event

Field	Description
	▪ Available only for the following trade event types: • Amendment • Full Termination • Partial Termination
Reporting Time	▪ Date and time when the trade event is captured. It will not be changed for the subsequent cancel action.
Creation Timestamp	▪ Timestamp generated by the HKTR upon trade event creation
Matching Time	▪ Matching time of the trade event ▪ Applicable to “Relink” trade event type ▪ “-” is displayed if the event is not yet matched or not applicable
Late Submission	▪ Possible value(s): • Yes • No ▪ Reportable trade event only
Source	▪ Source of the trade event ▪ Possible value(s): • TR • DTCC
Trade Information - Display for “New Trade”, “Backloading”, “Amendment” only	
CCP	▪ ID and short description of the CCP of the trade
Confirmation Date Time	▪ Date and time of the trade confirmation
Confirmation Platform	▪ ID and short description of the CP
Backloading Date	▪ Backloading date of the trade specified in the request ▪ Available only for “Backloading” trade event
Confirmed	▪ Details of the trade contract ▪ Possible value(s): • Yes • No ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Order Entry Timestamp	▪ Details of the trade contract ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination

Field	Description
	• Full Termination
Submission of Order Entry Timestamp	▪ Details of the trade contract ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Execution Type	▪ Details of the trade contract ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Execution Venue	▪ Details of the trade contract ▪ Available only for the following trade event types: • New Trade • Backloading • Amendment • Partial Termination • Full Termination
Relink To	▪ Details of the trade contract ▪ Available only for “Relink” trade event type
Suppress Uncertain Indicator	▪ Indicator to show whether display of the trade is suppressed on the Participant Uncertain Unlink Report ▪ Possible value(s): • Yes • No ▪ Available only for “Suppress Uncertain” trade event type
Remarks	▪ Details of the trade contract ▪ This field is read-only
Trade Event Capture Information - Display for source “TR” only - Display capture information of the trade event when it is first time submitted	
Submitting Party	▪ ID of the TR Participant submitting the request
File Name	▪ Name of the request file
File Reference	▪ Reference of the trade event request file
File Capture Timestamp	▪ Date and time when the file is captured
User ID	▪ ID of the User submitting the request “-” is displayed if not applicable

Field	Description
Channel	Channel of the request submission

15.2.3.14 Trade Event Details - Commodity (Event Specific Details, excluding Commodity Other)

(i) New Trade/ Backloading

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.9)	
Tab : Option (refer to Section 15.1.3.9)	
Tab : Financial Option (refer to Section 15.1.3.9)	
Tab : Physical Option (refer to Section 15.1.3.9)	
Tab : Swap (refer to Section 15.1.3.9)	
Tab : Forward (refer to Section 15.1.3.9)	
Tab : Average Price Leg (refer to Section 15.1.3.9)	
Tab : Bullion Physical Leg (refer to Section 15.1.3.9)	
Tab : Metal Physical Leg (refer to Section 15.1.3.9)	
Tab : Fixed Leg (refer to Section 15.1.3.9)	
Tab : Floating Leg 1 (refer to Section 15.1.3.9)	
Tab : Floating Leg 2 (refer to Section 15.1.3.9)	
Tab : Coal Physical Leg (refer to Section 15.1.3.9)	
Tab : Gas Physical Leg (refer to Section 15.1.3.9)	
Tab : Oil Physical Leg (refer to Section 15.1.3.9)	
Tab : Electricity Physical Leg (refer to Section 15.1.3.9)	
Tab : Settlement (refer to Section 15.1.3.9)	

(ii) Amendment

Unless otherwise specified, “-” will be displayed in the field if it is not applicable.

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.9)	
Tab : Option (refer to Section 15.1.3.9)	
Tab : Financial Option (refer to Section 15.1.3.9)	
Tab : Physical Option (refer to Section 15.1.3.9)	
Tab : Swap (refer to Section 15.1.3.9)	
Tab : Forward (refer to Section 15.1.3.9)	
Tab : Average Price Leg (refer to Section 15.1.3.9)	
Tab : Bullion Physical Leg (refer to Section 15.1.3.9)	
Tab : Metal Physical Leg (refer to Section 15.1.3.9)	

Field	Description
Tab : Fixed Leg (refer to Section 15.1.3.9)	
Tab : Floating Leg 1 (refer to Section 15.1.3.9)	
Tab : Floating Leg 2 (refer to Section 15.1.3.9)	
Tab : Coal Physical Leg (refer to Section 15.1.3.9)	
Tab : Gas Physical Leg (refer to Section 15.1.3.9)	
Tab : Oil Physical Leg (refer to Section 15.1.3.9)	
Tab : Electricity Physical Leg (refer to Section 15.1.3.9)	
Tab : Settlement (refer to Section 15.1.3.9)	

(iii) Full Termination / Partial Termination

Unless otherwise specified, “-” will be displayed in the field if it is not applicable.
For those optional fields without values provided by reporting/trade party, blank will be displayed.

Field	Description
Tab: Number of Units Change	
Leg Type (Leg 1)	▪ Applicable only to the following base product(s): • Commodity:Swap
Change in Number of Units (Leg 1)	▪ Details of the trade contract
Outstanding Number of Units (Leg 1)	▪ Details of the trade contract
Leg Type (Leg 2)	▪ Applicable only to the following base product(s): • Commodity:Swap
Change in Number of Units (Leg 2)	▪ Applicable only to the following base product(s): • Commodity:Swap
Outstanding Number of Units (Leg 2)	▪ Applicable only to the following base product(s): • Commodity:Swap

(iv) Withdrawal / Quit / Relink / Suppress Uncertain

For Withdrawal, Quit, Relink and Suppress Uncertain, there is only one tab, General Event Details.

For Relink trade event, trade related fields are the trade details associated to the field Relink From.

15.2.3.15 Trade Event Details - Commodity (Event Specific Details, for Commodity Other)

(i) New Trade/ Backloading

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.10)	
Tab: Underlyer (refer to Section 15.1.3.10)	
Tab: Settlement (refer to Section 15.1.3.10)	
Tab: Premium (refer to Section 15.1.3.10)	

(ii) Amendment

Unless otherwise specified, “-” will be displayed in the field if it is not applicable. For those optional fields without values provided by reporting/trade party, blank will be displayed.

Field	Description
Tab: General Trade Details (refer to Section 15.1.3.10)	
Tab: Underlyer (refer to Section 15.1.3.10)	
Tab: Settlement (refer to Section 15.1.3.10)	
Tab: Premium (refer to Section 15.1.3.10)	

(iii) Full Termination / Partial Termination

Termination Event is not applicable to trades with Commodity Other.

(iv) Withdrawal / Quit / Relink / Suppress Uncertain

For Withdrawal, Quit, Relink and Suppress Uncertain, there is only one tab, General Event Details.

For Relink trade event, trade related fields are the trade details associated to the field Relink From.

15.2.3.16 Processing Steps

User can perform the following actions for all the asset classes:

➤ **Hyperlink (i.e. to view trade details)**

1. Click the hyperlink in “Trade Reference” field.
2. “View Trade Details” function is initiated.

➤ **History (i.e. to view the trade event history)**

- *This action is available only if the function is initiated from the “Trade Event Enquiry” function.*
1. Click <History> button.
 2. “View Trade Event History” function is initiated.

15.2.4 View Trade Event History Function

This function allows User to view the history of a trade event, including actions contributing to the current state of the trade event, in reverse chronological order.

This function is initiated from:

- “View Trade Event Summary” function
 - by clicking the <History>button
- “View Trade Event Details” function
 - by clicking the <History>button

(i) Screen

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	Description
Common Details	
Participant	▪ Participant Identifier of the TR Participant ▪ If User is acting as an Agent, Participant Identifier of the client TR Participant selected in the “Participant Filter” function is displayed ▪ For the format of Participant Identifier, please refer to Appendix C.1
Event Reference	▪ Event reference of the trade event
Trade Event Type	▪ Type of the trade event ▪ Possible value(s): • Event Types specified in Appendix A.2
Asset Class	▪ Asset class of the trade event ▪ Possible value(s): • Asset Classes specified in Section 2.3

Field	Description
Base Product	▪ Base product of the trade event ▪ Possible value(s): • Base Products specified in Section 2.3
Sub Product	▪ Sub product of the trade event ▪ Possible value(s): • Sub Products specified in Section 2.3 ▪ Available only for the following asset class(es): • Interest Rate • Equity (“-” will be shown for Equity Other)
Transaction Type	▪ Transaction type of the trade event ▪ Possible value(s): • Transaction Types specified in Section 2.3 ▪ Available only for the following asset class(es): • Equity (“-” will be shown for Equity Other)
User Reference	▪ User reference of the trade event
Agent Reference	▪ Agent reference of the trade event
CP Reference	▪ CP reference of the trade event
Ext. TR Reference	▪ External TR reference of the trade event
Trade Event History (repeated for each event status transition)	
Update Time	▪ The date and time when the trade event status is updated
Event Status	▪ Status of the trade events ▪ Possible value(s): • Trade Event Status specified in Appendix A.3.2
Action	▪ Action of the trade event ▪ Possible value(s): • Request • Cancel

(iii) Processing Steps

User can perform the following actions:

➤ **Hyperlink (i.e. to view trade event request)**

- *This action is not available (i.e. no hyperlink is provided) if the trade event cancellation is performed via UI function.*

1. Click the hyperlink in “Action” column.
2. “View Trade Event Request” function is initiated.

15.2.5 View Trade Event Request

This function allows User to view the trade event request (in either FpML or CSV record format) for audit purpose.

This function is initiated from:

- “View Trade Event History” function
 - by clicking the hyperlink in “Action” column

(i) Screen

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	Description
General Details	
Action	- Action of the trade event - Possible value(s): - Request - Cancel
Event Reference	Event reference of the trade event
Trade Event Type	- Type of the trade event - Possible value(s): - Event Types specified in Appendix A.2
Asset Class	- Asset class of the trade event - Possible value(s): - Asset Classes specified in Section 2.3
Base Product	- Base product of the trade event - Possible value(s): - Base Products specified in Section 2.3

Field	Description
Sub Product	▪ Sub product of the trade event ▪ Possible value(s): • Sub products specified in Section 2.3 ▪ Available only for the following asset class(es): • Interest Rate • Equity (“-” will be shown for Equity Other)
Transaction Type	▪ Transaction type of the trade event ▪ Possible value(s): • Transaction types specified in Section 2.3 ▪ Available only for the following asset class(es): • Equity (“-” will be shown for Equity Other)
Reporting Time	▪ Date and time when the event was captured ▪ This field will not be changed for subsequent cancel action
Request Message Content	
Request Message Content	▪ Request message received for the event

15.3 Alleged Trade Event Enquiry

This function allows User to enquire the summary details and history of alleged trade events.

The following sub-functions are provided:

- Find Alleged Trade Event
- View Alleged Trade Event Summary
- View Alleged Trade Event Details
- View Alleged Trade Event History

User of TR Participants acting as an Agent will be redirected to “Participant Filter” function to select a TR Participant (client) before proceeding to “Select Asset Class / Quick Detail View” page in “Find Alleged Trade Event” function. For details of “Participant Filter” function, please refer to Section 4.6.2 in Administrative Functions.

15.3.1 Find Alleged Trade Event Function

This function allows User to find alleged trade events with selected criteria.

This function is initiated from:

- Navigation Menu
 - by clicking “*Trade Information > Alleged Trade Event Enquiry*”

15.3.1.1 Select Asset Class / Quick Detail View

(i) Screen

(ii) Field Description

Field	M/O/D*	Description
Select Asset Class / Quick Detail View		
Participant	D	- Participant Identifier of the TR Participant - If User is acting as an Agent, Participant Identifier of the client TR Participant selected in the “Participant Filter” function is displayed - For the format of Participant Identifier, please refer to Appendix C.1
Asset Class / Quick Detail View	M	- Specify the information to be searched by - Possible selection(s) (only one of the followings): - Asset Class (default) - Quick Detail View
Asset Class	M	- Select the asset class of the trade - Possible selection(s) (any one of the followings): - Equity - Foreign Exchange - Interest Rate - Mandatory if Asset Class is selected in the Asset Class / Quick Detail View selection
Quick Detail View-Event Reference	M	- Reference of the alleged trade event - Mandatory if Quick Detail View is selected in the Asset Class / Quick Detail View selection

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ Next

1. (Optional) Select Asset Class or Quick Detail View.
2. (Optional) (If Asset Class is selected) Click the list-box of “Asset Class” to select an asset class.
3. (If Quick Detail View is selected) Input an alleged trade event reference.
4. Click <Next> button.
5. (If Asset Class is selected) “Alleged Trade Event Selection - [Asset Class]” screen is displayed.
6. (If Quick Detail View is selected) “Alleged Trade Event Details” function is initiated. If no record is found, “Record not found” pop-up dialog box will be displayed.

15.3.1.2 Alleged Trade Event Selection

(i) Screen

Alleged Trade Event Selection - Foreign Exchange

General Alleged Trade Event Information

Participant: TEST100 - TEST100

Participant Reporting For ID Type: --All--

Participant Reporting For: [Search]

Originator: [List Box]

Originator Reporting For ID Type: --All--

Originator Reporting For: [Search]

Base Product: [List Box]

Trade Event Type: [List Box]

Date Information

Creation Date From: 2016-04-28 To: 2016-05-12

Event References

Event Reference: [Text Field]

Trade References

Trade Reference:
User Reference:
Agent Reference:
Unique Transaction Identifier (UTI)
Issuer ID:
UTI Value:
Unique Transaction Identifier - Unique Trade ID (UTI-TID):
Remarks 1:
Remarks 2:

Display Options

Records Per Page: 25

Sorting Order

Available Fields

Event Type
Participant Reporting For Originator
Originator Reporting For
Remarks 1
Remarks 2

Selected Fields

☒ Asc
☐ Des
Add
Remove

Event Reference (Asc)

Move Up
Move Down

Search Reset

(ii) Field Description

Field	M/O/D*	Description
General Alleged Trade Event Information		
Participant	D	- Participant Identifier of the reporting party which has not reported certain trades - If User is acting as an Agent, Participant Identifier of the client TR Participant selected in the “Participant Filter” function is displayed - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For ID Type	M	- ID type of the trade party - Possible selection(s): - All (default) - Any one of the Trade Entity Identification Scheme Codes, except “User Defined Code” and “Masked Party ID”, in Section 5.4 - When ID type other than “All” is selected, the accompanied Participant Reporting For must be inputted
Participant Reporting For	O	- ID of the trade party - Input ID of type selected in Participant Reporting For ID Type - Disabled if “All” is selected in Participant Reporting For ID Type “Participant Helper” function is provided

Field	M/O/D*	Description
Originator	M	▪ Participant Identifier of the reporting party of the alleging trade ▪ For the format of Participant Identifier, please refer to Appendix C.1 ▪ Multiple Originators can be selected and the default is “All” ▪ “Participant Helper” function is provided
Originator Reporting For ID Type	M	▪ ID type of the counterparty ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes, except “User Defined Code” and “Masked Party ID”, in Section 5.4 ▪ When ID type other than “All” is selected, the accompanied Originator Reporting For must be inputted
Originator Reporting For	O	▪ ID of the counterparty ▪ Input ID of type selected in Originator Reporting For ID Type ▪ Disabled if “All” is selected in Originator Reporting For ID Type ▪ “Participant Helper” function is provided
Base Product	M	▪ Base product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Base products specified in Section 2.3
Sub Product	M	▪ Sub product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Sub products specified in Section 2.3 ▪ Possible values are enabled for selected base products of asset class listed in Section 2.3. “All” is always enabled. ▪ Available only for the following asset class(es): • Interest Rate • Equity (inapplicable to Equity Other)
Transaction Type	M	▪ Transaction type of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Transaction types specified in Section 2.3 ▪ Available only for the following asset class(es): • Equity (inapplicable to Equity Other)

Field	M/O/D*	Description
Trade Event Type	M	▪ Type of the trade event ▪ Possible selection(s) (multiple selection allowed): • All (default) • Event Types specified in Appendix A.2 and only those subject to matching are listed
Date Information		
Creation Date From	O	▪ The start and end of searching range for the creation date of the alleged trade event
Creation Date To	O	▪ Default range is 2 weeks counting backward from current date
Event References		
Event Reference	O	▪ Event reference of the alleged trade event ▪ Support wildcard search
Trade References		
Trade Reference	O	▪ References of the underlying trade of the alleged trade event ▪ For “Relink” trade events, the references are of the corresponding trade references in the “Relink From” field of the trade event request ▪ For trade reported by originator, only Trade Reference is applicable to the search ▪ Support wildcard search
User Reference	O	
Agent Reference	O	
Unique Transaction Identifier (UTI)		
Issuer ID	O	▪ UTI of the trade
UTI Value	O	▪ For “Relink” trade event, this is the UTI of the trade specified in the “Relink From” field of the trade event request ▪ Wildcard search is supported
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	O	▪ This field corresponds to UTI-TID input ▪ Search for trade event with underlying trade with specified reference fields ▪ For “Relink”, this is corresponding UTI-TID of the trade specified in the field Relink From. For the trade reported by originator, only Trade Reference is applicable for the search ▪ Support wildcard search
Remarks 1		▪ The Remarks 1 on the originating trade event.
Remarks 2		▪ The Remarks 2 on the originating trade event.
Display Options		
Refer to Section 4 “Getting Started” of Administrative Functions for field details and processing steps of Display Options.		

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

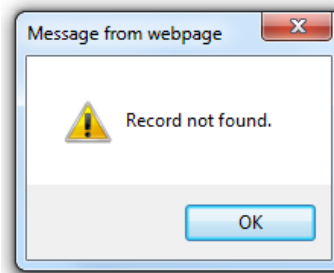
(iii) Processing Steps

User can perform the following actions:

➤ Search

1. (Optional) Click the list-box of “Participant Reporting For ID Type” to select an ID type of the trade party that the TR Participant is reporting for.
2. (Optional) Input the ID of the trade party that the TR Participant is reporting for in “Participant Reporting For” (or click  to select a “Participant Reporting For”).
3. (Optional) Click the list-box of “Originator” to select an originator of the trade (or click  to select an originator) or hold “Ctrl” key to select multiple Originators.
4. (Optional) Click the list-box of “Originator Reporting For ID Type” to select an ID type of the Originator of the trade.
5. (Optional) Input the ID of the originator of the trade in “Originator Reporting For” (or click  to select an “Originator Reporting For”).
6. (Optional) Click the list-box of “Base Product” to select a base product or hold “Ctrl” key to select multiple base products.
7. (Optional) Click the list-box of “Trade Event Type” to select a trade event type or hold “Ctrl” key to select multiple trade event types.
8. (Optional) Enter the start and end of Creation Date range in the format of YYYY-MM-DD (or click  icon to select a date).
9. (Optional) Input the Event Reference of the alleged trade event.
10. (Optional) Input the TR Reference of the underlying trade.
11. (Optional) Input the User Reference of the underlying trade.
12. (Optional) Input the Agent Reference of the underlying trade.
13. (Optional) Input the Issuer ID of the UTI.
14. (Optional) Input the UTI Value of the UTI.
15. (Optional) Input the Unique Transaction Identifier - Unique Trade ID (UTI-TID).
16. (Optional) Input the Remarks 1.

17. (Optional) Input the Remarks 2.
18. Click <Search> button.
19. Alleged trade event(s) which match(es) the selection criteria is/are displayed and “View Alleged Trade Event Summary” function is initiated. If no alleged trade event is found, the following pop-up message dialogue box will be displayed.



➤ **Reset**

1. Click <Reset> button to set all the fields to their original values.

15.3.2 View Alleged Trade Event Summary Function

This function allows User to view a summary of alleged trade events that meet the selection criteria. By default, alleged trade events are listed in order of Event Reference.

This function is initiated from:

- “Find Alleged Trade Event” function
 - *by clicking the <Search> button on the “Alleged Trade Event Selection - [Asset Class]” screen*

15.3.2.1 Alleged Trade Event Summary

(i) Screen

Event Reference	Event Type	Trade Event Status	Participant Reporting For	Originator	Originator Reporting For	Counterparty Reference	Asset Class	Base Product	Sub Product
☐ A20160512011460	Relink	AL	TEST200	TEST100	TEST100	UER-03-CM-TS20-RLb	Credit	Single Name	Corporate

Scroll to the right:

Participant Reporting For	Originator	Originator Reporting For	Counterparty Reference	Asset Class	Base Product	Sub Product	Transaction Type	Remarks 1	Remarks 2
TEST100	TEST100	TEST100	UER-03-CM-TS20-RLb	Credit	Single Name	Corporate	Emerging European Corporate LPN		

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	M/O/D*	Description
Participant	D	- Participant Identifier of the reporting party which is being alleged - If User is acting as an Agent, Participant Identifier of the client TR Participant selected in the “Participant Filter” function is displayed - For the format of Participant Identifier, please refer to Appendix C.1
(repeated for each alleged trade event)		
Selection checkbox	O	Checkbox for the selection of the alleged trade event for further processing
Event Reference	D	Reference of the alleged trade event
Event Type	D	- Type of the trade event - Possible value(s): - Event Types specified in Appendix A.2
Trade Event Status	D	- Status of the alleged trade event - Possible value(s): - Alleged Trade Event Status specified in Appendix A.3.3
Participant Reporting For	D	TR Entity ID of the trade party
Originator	D	Participant ID of the reporting party of the alleging trade

Field	M/O/D*	Description
Originator Reporting For	D	▪ TR Entity ID of the counterparty
Counterparty Reference	D	▪ User event reference or Agent event reference of the originator's trade event
Asset Class	D	▪ Asset class of the trade ▪ Possible value(s): • Asset Classes specified in Section 2.3
Base Product	D	▪ Base product of the trade ▪ Possible value(s): • Base Products specified in Section 2.3
Sub Product	D	▪ Sub product of the trade ▪ Possible value(s): • Sub Products specified in Section 2.3 ▪ Available only for the following asset class(es): • Interest Rate • Equity (except Equity Other)
Transaction Type	D	▪ Transaction type of the trade ▪ Possible value(s): • Transaction types specified in Section 2.3 ▪ Available only for the following asset class(es): • Equity (except Equity Other)
Remarks 1	D	▪ The Remarks 1 on the originating trade event.
Remarks 2	D	▪ The Remarks 2 on the originating trade event.

*Note: "M" refers to mandatory field for input by User, "O" refers to optional field for input by User and "D" refers to a field for display by system.

(ii) Processing

➤ Hyperlink (i.e. to view alleged trade event details)

1. Click the hyperlink in "Event Reference" column.
2. "View Alleged Trade Event Details" function is initiated.

15.3.3 View Alleged Trade Event Details Function

This function allows User to view the details of an alleged trade event.

This function is initiated from:

- “View Alleged Trade Event Summary” function
 - *by clicking the hyperlink in “Event Reference” column*
- “View Trade History” function
 - *by clicking the hyperlink in “Event Reference” column*
- “Find Alleged Trade Event” function
 - *by selecting Quick Detail View and inputting Event Reference on “Select Asset Class / Quick Detail View” screen*

15.3.3.1 Layout

The layout of “View Alleged Trade Event Details” screen resembles that of “View Trade Event Details” screen in Section 15.2.3, with the following differences:

- (i) excluding fields which are for reporting trades only (except “Participant Reporting For”) and following fields in General Event Details tab:
 - Event Request ID in Event Identifiers
 - Reporting Time
 - Matching Time
 - Source
 - Remarks
 - Trade Event Capture Information
 - Participant Role
 - Counterparty Role
 - Participant Reporting For (Original Input Code)
 - Counterparty (Original Input Code)
- (ii) the group “Trade Event Status” is changed to a single field displaying the alleged trade event status only
- (iii) the field name “User Reference” is changed to “User Reference (Originator)” in Event Identifiers and displays the originator user event reference in the field
- (iv) the field name “Agent Reference” is changed to “Agent Reference (Originator)” in Event Identifiers and displays the originator Agent event reference in the field

- (v) replacing the following field names:

Field name in Trade Event Details	Field name in Alleged Trade Event Details
Counterparty	Originator
Counterparty Role	Originator Role

- (vi) additional field “Originator Reporting For” is displayed after “Originator Role” with format same as “Participant Reporting For”

15.3.3.2 Processing

User can perform the following actions:

➤ **Hyperlink (i.e. to view trade details)**

1. Click the hyperlink in “Trade Reference” column.
2. “View Trade Details” function is initiated.

16. UI FUNCTIONS - BULK CHANGE OF PARTY ID FOR REPORTING TRADES

16.1 Create Party ID Change Request Function

This function allows User to create a bulk Party ID change request either the Party ID of the “Participant Reporting For” or the “Counterparty” fields for reported active trades. For the applicability of bulk change of Party ID, please refer to Section 9.2.2.

This function is initiated from:

- Navigation Menu
 - by clicking “Trade Information > Party ID Change Request”

(i) Screen

Party ID Change Request

Party ID Change Request Details

Participant: TEST100 - TEST100

Bulk Change Type:

Old Party ID Type (Original Input Code):

Old Party ID (Original Input Code):

New Party ID Type (Original Input Code):

New Party ID (Original Input Code):

New Party Name (Original Input Code):

If the New Party Name is left blank, the Party Name of the participant will be overridden by blank value.

(ii) Field Description

Field	M/O/D*	Description
Approve Trade Event Request Enquiry		
Participant	D	- Participant Identifier of the TR Participant - For the format of Participant Identifier, please refer to Appendix C.1
Bulk Change Type	M	- Bulk change type of Party ID change request - Possible selection(s): - Update Counterparty (default) - Update Participant Reporting For
Old Party ID Type (Original Input Code)	M	- ID type of the old party - Possible selection(s): - All the Trade Entity Identifier Scheme Codes in Section 5.4, except “Masked Party ID” - Default value is “User Defined Code”
Old Party ID (Original Input Code)	M	- Trade Counterparty / Reporting For Identifier of the old Party ID to be changed - For the format of Trade Counterparty / Reporting For Identifier, please refer to Appendix C.1 Trade Counterparty Identifier
New Party ID Type (Original Input Code)	M	- ID type of the new party - Possible selection(s): - All the Trade Entity Identifier Schemes in Section 5.4 - Default is “LEI” - When ID type other than “Masked Party ID” is selected, the accompanied New Party ID must be inputted
New Party ID (Original Input Code)	O	- Trade Counterparty / Reporting For Identifier of the new Party ID to be changed - Disabled if “Masked Party ID” is selected in the New Party ID Type - For the format of Trade Counterparty / Reporting For Identifier, please refer to Appendix C.1 Trade Counterparty Identifier
New Party Name (Original Input Code)	O	- The new party name to be changed to - Disabled if “Masked Party ID” is selected in the New Party ID Type - If this field is not inputted and value other than “Masked Party ID” is selected in the field New Party ID Type, the party name will be override by blank value. A warning message “If the New Party Name leaves blank, the Party Name of the participant will be override by blank value” is always displayed for remainder

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ **Create**

This action allows Users to create a Party ID change request.

1. Click the list-box of “Bulk Change Type” to select a bulk change type.
2. Click the list-box of “Old Party ID Type” to select an old ID type of the party.
3. Input the Old Party ID.
4. Click the list-box of “New Party ID Type” to select a new ID type of the party.
5. Input the New Party ID.
6. Input the New Party Name.
7. Click <Create> button.
8. “View Party ID Change Request Response” function is initiated to indicate whether the creation is successful or not. The action is successful only if:
 - (i) If approval is needed, it is allowed to make the pending approval request by the same TR entity if:
 - a) there is no another pending approval request of same Bulk Change Type, Old Party ID and ID Type; and
 - b) there is no another approved request of same Bulk Change Type, Old Party ID and ID Type with the request date same as the date to make the pending approval request.
 - (ii) If approval is not needed, it is allowed to make the request by the same TR entity if there is no another request of same Bulk Change Type, Old Party ID and ID Type with the request date same as the date to make the request.
 - (iii) the request is not created by Non-Trading Participant Agent.
9. If the request is failed, reason will be provided.

10. (If approval is configured) A pending approval change request is created with update type “Create Party ID Change” which appears in “Approve Party ID Change Request” function.
11. (If approval is not configured) The requests are submitted to the HKTR for processing.

➤ **Reset**

1. Click <Reset> button to set all the fields to their original values.

16.2 View Party ID Change Request Response

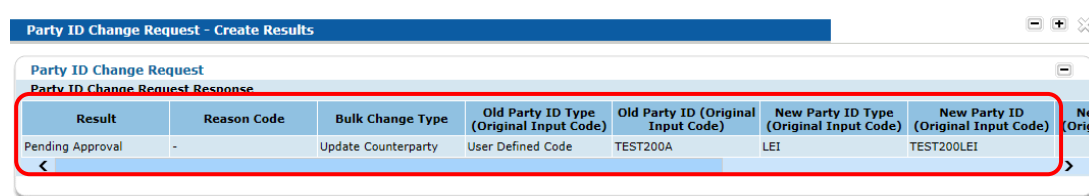
This function displays the results of Party ID change request creation or deletion requests.

By default the Party ID Change Request Response List is sorted by Bulk Change Type, Old Party ID Type (Original Input Code), Old Party ID (Original Input Code), New Party ID Type (Original Input Code), New Party ID (Original Input Code) and Update Type in ascending order.

This function is initiated from:

- “Party ID Change Request” function
 - by clicking <OK> button in pop-up message dialog box to confirm the change request creation
- “Party ID Change Request List” function
 - by clicking <OK> button in pop-up message dialog box to confirm the change request deletion

i) Screen



Result	Reason Code	Bulk Change Type	Old Party ID Type (Original Input Code)	Old Party ID (Original Input Code)	New Party ID Type (Original Input Code)	New Party ID (Original Input Code)	Ne Orig
Pending Approval	-	Update Counterparty	User Defined Code	TEST200A	LEI	TEST200LEI	

Scroll to the right:

Party ID Change Request - Create Results

Party ID Change Request

Party ID Change Request Response

Old Party ID Type (Original Input Code)	Old Party ID (Original Input Code)	New Party ID Type (Original Input Code)	New Party ID (Original Input Code)	New Party Name (Original Input Code)	Update Type	Created By	Creation Timestamp
TEST200A	LEI	TEST200LEI		Create Party ID Change	test01	2016-05-12 16:48:02	

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	Description
Party ID Change Request Approval Response	
Result	▪ Result of the Party ID change request ▪ Possible value(s): • Completed • Failed • Pending Approval
Reason Code	▪ Reject reason code for failed change request ▪ Applicable only when Result is “Failed”
Bulk Change Type	▪ Bulk change type of Party ID change request ▪ Possible value(s): • Update Counterparty • Update Participant Reporting For
Old Party ID Type (Original Input Code)	▪ ID type of the old party ▪ Possible value(s): • All the Trade Entity Identifier Scheme Codes in Section 5.4, except “Masked Party ID”
Old Party ID (Original Input Code)	▪ Trade Counterparty / Reporting For Identifier of the old Party ID to be changed ▪ For the format of Trade Counterparty / Reporting For Identifier, please refer to Appendix C.1 Trade Counterparty Identifier
New Party ID Type (Original Input Code)	▪ ID type of the new party ▪ Possible value(s): • All the Trade Entity Identifier Scheme Codes in Section 5.4
New Party ID (Original Input Code)	▪ Trade Counterparty / Reporting For Identifier of the new Party ID to be changed ▪ For the format of Trade Counterparty / Reporting For Identifier, please refer to Appendix C.1 Trade Counterparty Identifier
New Party Name (Original Input Code)	▪ The new party name to be changed to
Update Type	▪ Update type of Party ID change request ▪ Possible value(s): • Create Party ID Change • Delete Party ID Change
Created By	▪ User ID of the user who created the Create/ Delete Party ID Change request
Creation Timestamp	▪ Creation date and time of Create/ Delete Party ID Change request

(iii) Processing

➤ Hyperlink (i.e. to view reject reason)

1. Click the hyperlink in “Reason Code” field.
2. A pop-up dialog box showing the reject reason will be displayed.

16.3 Maintain Party ID Change Request List Function

This function displays the list of Party ID change requests. Only those approved requests which are not yet finished are displayed. Users can select and delete any request with New status from the list displayed.

By default, the list is sorted by Bulk Change Type, Old Party ID Type (Original Input Code), Old Party ID (Original Input Code), New Party ID Type (Original Input Code), New Party ID (Original Input Code), Successfully Request Timestamp and Expected Processing Date in ascending order.

This function is initiated from:

- Navigation Menu
 - “Trade Information > Party ID Change Request List”

(i) Screen

Party ID Change Request List							
Party ID Change Request List							
Participant: TEST100 - TEST100							
☐	Bulk Change Type	Old Party ID Type (Original Input Code)	Old Party ID (Original Input Code)	New Party ID Type (Original Input Code)	New Party ID (Original Input Code)	New Party Name (Original Input Code)	Successfully Request Timestamp
☐	Update Participant Reporting For	TR Entity ID	TEST100	TR Entity ID	TEST100		2016-05-12 16:53

Scroll to the right:

Party ID Change Request List							
Party ID Change Request List							
Participant: TEST100 - TEST100							
New Party ID Type (Original Input Code)	New Party ID (Original Input Code)	New Party Name (Original Input Code)	Successfully Request Timestamp	Expected Processing Date	Request Status	Created By	Creation Timestamp
Entity ID	TEST100		2016-05-12 16:53:19	2016-05-16	New	test02	2016-05-06 16:17:49

Delete

(ii) Field Description

Field	M/O/D*	Description
Party ID Change Request List		
Participant	D	- Participant Identifier of the TR Participant - For the format of Participant Identifier, please refer to Appendix C.1
(repeated for each Party ID change request)		
Selection checkbox	O	Checkbox for the selection of a Party ID change request
Bulk Change Type	D	- Bulk change type of Party ID change request - Possible value(s): - Update Counterparty - Update Participant Reporting For
Old Party ID Type (Original Input Code)	D	- ID type of the old party - Possible value(s): - All the Trade Entity Identifier Schemes in Section 5.4, except “Masked Party ID”
Old Party ID (Original Input Code)	D	- Trade Counterparty / Reporting For Identifier of the old Party ID to be changed - For the format of Trade Counterparty / Reporting For Identifier, please refer to Appendix C.1 Trade Counterparty Identifier
New Party ID Type (Original Input Code)	D	- ID type of the new party - Possible value(s): - All the Trade Entity Identifier Schemes in Section 5.4, plus “Masked Party ID”
New Party ID (Original Input Code)	D	- Trade Counterparty / Reporting For Identifier of the new Party ID to be changed - For the format of Trade Counterparty / Reporting For Identifier, please refer to Appendix C.1 Trade Counterparty Identifier
New Party Name (Original Input Code)	D	The new party name to be changed to
Successfully Request Timestamp	D	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.
Expected Processing Date	D	The value date the TR system when the Create Party ID Change request is expected to process
Request Status	D	- Status of party ID change request - Possible value(s): - New - In Progress
Created By	D	User ID of the user who created the Create/ Delete Party ID Change request

Field	M/O/D*	Description
Creation Timestamp	D	▪ Creation date and time of Create/ Delete Party ID Change request

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ Delete

This action allows Users to delete Party ID change requests.

1. Select the Party ID change requests.
2. Click <Delete> button.
3. “View Party ID Change Request Response” function is initiated to indicate whether the deletion is successful or not. The action is successful only if:
 - (i) the Party ID change requests are not yet deleted; and
 - (ii) there is no Delete Party ID Change pending approval record applying on the same "Create Party ID Change" request.
4. If the request is failed, reason will be provided.
5. (If approval is required) A pending approval change request is created with update type “Delete Party ID Change” which appears in “Approve Party ID Change Request” function.
6. (If approval is not required) The requests are submitted to the HKTR for processing.

➤ Refresh

This action is always available. The screen refreshes to show the latest set of Party ID change requests.

16.4 Approve Party ID Change Request Summary Function

This function displays a summary of all Party ID change requests which are pending for approval. User can approve or reject it directly on the list or after viewing the details of the change.

By default, the Party ID change request list is sorted by Bulk Change Type, Old Party ID Type (Original Input Code), Old Party ID (Original Input Code), New Party ID Type (Original Input Code), New Party ID (Original Input Code), Update Type, Successfully Request Timestamp and Expected Processing Date in ascending order.

This function is initiated from:

- Navigation Menu
 - by clicking “Approval > Approve Party ID Change Request”

(i) Screen

Party ID Change Request Summary							
Party ID Change Request Summary List							
Participant: TEST100 - TEST100							
☐	Bulk Change Type	Old Party ID Type (Original Input Code)	Old Party ID (Original Input Code)	New Party ID Type (Original Input Code)	New Party ID (Original Input Code)	New Party Name (Original Input Code)	Update Type
☐	Update Counterparty	User Defined Code	TEST200A	LEI	TEST200LEI		Create Party ID Change

Scroll to the right:

Party ID Change Request Summary							
Party ID Change Request Summary List							
Participant: TEST100 - TEST100							
Party ID Type (Original Input Code)	New Party ID (Original Input Code)	New Party Name (Original Input Code)	Update Type	Successfully Request Timestamp	Expected Processing Date	Created By	Creation Timestamp
	TEST200LEI		Create Party ID Change			test01	2016-05-12 16:48:02

Approve Reject

(ii) Field Description

Field	M/O/D*	Description
Party ID Change Request Summary List		
Participant	D	Participant Identifier of the TR Participant For the format of Participant Identifier, please refer to Appendix C.1
(repeated for each trade event request)		
Selection checkbox	O	Checkbox for the selection of a Party ID change request
Bulk Change Type	D	- Bulk change type of the pending approval request - Possible value(s): - Update Counterparty - Update Participant Reporting For
Old Party ID Type (Original Input Code)	D	- ID type of the old party - Possible value(s): - All the Trade Entity Identifier Schemes in Section 5.4, except “Masked Party ID”
Old Party ID (Original Input Code)	D	- Trade Counterparty / Reporting For Identifier of the old Party ID to be changed - For the format of Trade Counterparty / Reporting For Identifier, please refer to Appendix C.1 Trade Counterparty Identifier
New Party ID Type (Original Input Code)	D	- ID type of the new party - Possible value(s): - All the Trade Entity Identifier Schemes in Section 5.4
New Party ID (Original Input Code)	D	- Trade Counterparty / Reporting For Identifier of the new Party ID to be changed - For the format of Trade Counterparty / Reporting For Identifier, please refer to Appendix C.1 Trade Counterparty Identifier
New Party Name (Original Input Code)	D	The new party name to be changed to
Update Type	D	- Update type of the pending approval request. - Possible value(s): - Create Party ID Change - Delete Party ID Change
Successfully Request Timestamp	D	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
Expected Processing Date	D	The value date of the TR system when the Create Party ID Change request is expected to process
Created By	D	User ID of the User who created the Create/ Delete Party ID Change request
Creation Timestamp	D	Creation date and time of Create/ Delete Party ID Change request

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ **Approve**

This action allows User to approve the pending approval record of Create/ Delete Party ID change request.

1. Select the request(s) to approve.
2. Click <Approve> button.
3. Click <OK> button in pop-up message dialog box to confirm.
4. “View Party ID Change Request Approval Response” function is initiated to indicate whether the approval is successful or not. The action is only successful if:
 - (i) the current User is not the last person who updated the request; and
 - (ii) the request is not yet approved or rejected.
5. If the approval is successful, the Party ID change request is added to or deleted from Party ID Change Request List for the Create/ Delete Party ID change requests respectively.

➤ **Reject**

This action allows User to reject the pending approval Create/ Delete Party ID change request.

1. Select the request(s) to reject.
2. Click <Reject> button.
3. Input a reason for rejection and click <Apply> button in pop-up dialog box to confirm.
4. “View Party ID Change Request Approval Response” function is initiated to indicate whether the rejection is successful or not. If the rejection fails, a reason is provided.
5. If the rejection is successful, the pending approval Party ID change request is discarded for the Create/ Delete Party ID change requests.

➤ **Refresh**

This action is always available. The screen refreshes to show the latest set of Party ID change requests.

16.5 View Party ID Change Request Approval Response Function

This function displays the result of Party ID change request approval.

By default the Party ID Change Request Approval Response List is sorted by Bulk Change Type, Old Party ID Type (Original Input Code), Old Party ID (Original Input Code), New Party ID Type (Original Input Code), New Party ID (Original Input Code) and Update Type in ascending order.

This function is initiated from:

- “Approve Party ID Change Request Summary” function
 - by clicking the <Approve> or <Reject> button, and confirm the action

(i) Screen

Party ID Change Request - Approve Results							
Party ID Change Request Approval Response							
Result	Reason Code	Bulk Change Type	Old Party ID Type (Original Input Code)	Old Party ID (Original Input Code)	New Party ID Type (Original Input Code)	New Party ID (Original Input Code)	New Party Name (Original Input Code)
Completed	-	Update Counterparty	User Defined Code	TEST200A	LEI	TEST200LEI	

Scroll to the right:

Party ID Change Request - Approve Results							
Party ID Change Request Approval Response							
Old Party ID (Original Input Code)	New Party ID Type (Original Input Code)	New Party ID (Original Input Code)	New Party Name (Original Input Code)	Update Type	Successfully Request Timestamp	Expected Processing Date	Created By
TEST200A	LEI	TEST200LEI		Create Party ID Change	2016-05-12 17:07:56	2016-05-16	test01

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable.

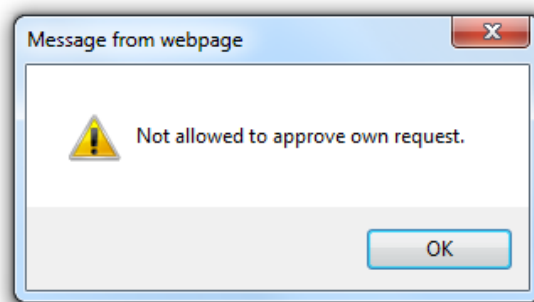
Field	Description
Party ID Change Request Approval Response (repeated for each request)	
Result	▪ Result of the approval request ▪ Possible value(s): • Completed • Failed
Reason Code	▪ Reject reason code for failed approval request ▪ Applicable only to Result “Failed”
Bulk Change Type	▪ Bulk change type of Party ID change request ▪ Possible value(s): • Update Counterparty • Update Participant Reporting For
Old Party ID Type (Original Input Code)	▪ ID type of the old party ▪ Possible value(s): • All the Trade Entity Identifier Schemes in Section 5.4, except “Masked Party ID”
Old Party ID (Original Input Code)	▪ Trade Counterparty / Reporting For Identifier of the old Party ID to be changed ▪ For the format of Trade Counterparty / Reporting For Identifier, please refer to Appendix C.1 Trade Counterparty Identifier
New Party ID Type (Original Input Code)	▪ ID type of the new party ▪ Possible value(s): • All the Trade Entity Identifier Schemes in Section 5.4
New Party ID (Original Input Code)	▪ Trade Counterparty / Reporting For Identifier of the new Party ID to be changed ▪ For the format of Trade Counterparty / Reporting For Identifier, please refer to Appendix C.1 Trade Counterparty Identifier
New Party Name (Original Input Code)	▪ The new party name to be changed to
Update Type	▪ Update type of the approval request ▪ Possible value(s): • Create Party ID Change • Delete Party ID Change
Successfully Request 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
Expected Processing Date	▪ The value date of the TR system when the Create Party ID Change request is expected to process
Created By	▪ User ID of the User who created the Create/ Delete Party ID Change request
Creation Timestamp	▪ Creation date and time of Create/ Delete Party ID Change request

(iii) Processing Steps

User can perform the following actions:

➤ **Hyperlink (i.e. to view reason code)**

1. Click the hyperlink in “Reason Code” column.
2. A pop-up message dialog box showing the reject reason description is displayed.



17. UI FUNCTIONS - MARK-TO-MARKET (MTM) VALUATION FOR REPORTING TRADES

17.1 UI Functions - Valuation Capture

This module offers the following functions:

- (a) Upload Valuation Request File
- (b) Valuation Request File Capture Enquiry



These functions allow Users to:

- (a) manually upload Valuation Request files in CSV or XML format; and
- (b) enquire the information of the Valuation Request files and the processing results.

17.1.1 Upload Valuation Request File Function

This function is initiated from:

- Navigation Menu
 - *by clicking “Valuation Capture > Upload Valuation Request File”*

17.1.1.1 Upload File

(i) Screen

(ii) Field Description

Field	M/O/D*	Description
Upload File		
File	M	- The absolute file path - Only one file can be selected

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ **Browse**

1. Click the <Browse> button to locate the request file to be uploaded.
2. Select the request file and then click the <Open> button in the “Choose File” dialog.
3. The file path of the selected file is shown in the “File” field.

➤ **Upload**

1. Click the <Upload> button to upload the request file located.

Remarks:

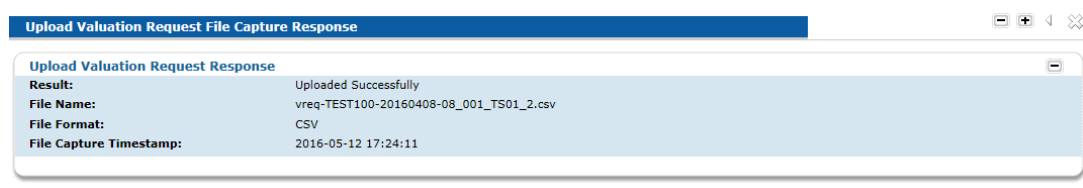
- The upload request is validated against some simple rules, such as file name format. Only files in CSV or XML formats can be uploaded.

➤ **Reset**

1. Click <Reset> button to set all the fields to their original values.

17.1.1.2 Upload Valuation Request File Capture Response

(i) Screen



(ii) Field Description

Field	M/O/D*	Description
Upload Valuation Request File Capture Response		
Result	D	- Result of Upload Valuation Request File - The result of the upload request and the value is “Uploaded Successfully”. - It should be noted that “Uploaded Successfully” indicates the file uploading is finished but has no indication on whether the capture of file as well as individual action request inside are rejected or accepted. Such information should be inquired through the Valuation Request File Capture Enquiry instead or through processing of response file or capture report.
File Name	D	Name of the uploaded file
File Format	D	Format of the uploaded file
File Capture Timestamp	D	Date and time at which the system captures the file and initiates subsequent processing

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

17.1.2 Valuation Request File Capture Enquiry

This function is initiated from:

- Navigation Menu
 - by clicking “Valuation Capture > Valuation Request File Capture Enquiry”

17.1.2.1 Selection Criteria of Valuation Request File

(i) Screen

The screenshot shows a web application window titled "Valuation Request File Capture". Inside, there is a "Selection Criteria" section with the following fields:

- Submitting Party:** TEST100 - TEST100
- Reporting Party:** A dropdown menu with "--All--" selected and "TEST100 - TEST100" as an option.
- File Capture Timestamp From:** 2016-05-12 00:00:00
- To:** 2016-05-12 17:25:26
- File Name:** (empty text field)
- File Reference:** (empty text field)
- Processing Status:** A dropdown menu with "--All--" selected.
- File Format:** A dropdown menu with "--All--", "CSV", and "XML" as options.
- Submission Channel:** A dropdown menu with "--All--" selected.
- User:** (empty text field)

At the bottom right of the window, there are "Search" and "Reset" buttons.

(ii) Field Description

Field	M/O/D*	Description
Selection Criteria		
Submitting Party	D	TR Participant of the User
Reporting Party	M	- Reporting party of the valuation request - Possible selection(s): - All (default) - Those parties currently authorizing the submitting party to submit trade event requests on their behalf with the right "Trade Submission via UI Upload" or "UI Full Functions" granted - When searching for rejected requests submitted by unauthorized parties or requests for those clients with expired agent relationships or requests for those clients with expired agent relationships, "All" must be selected - Trade event request file capture enquiry on reporting trade only
File Capture Timestamp From	O	- The date and time when the valuation request file is captured - Default is set to current date and time from 00:00:00 to current time
File Capture Timestamp To	O	
File Name	O	- Name of the uploaded file - Support wildcard search - When searching for rejected requests due to invalid file name format, blank or the system assigned file name "INVALID_FILE_NAME" (instead of the original file name) has to be inputted

Field	M/O/D*	Description
File Reference	O	▪ Reference of the valuation request file ▪ This criteria field allows user to select one particular activity by specifying the file reference specified in data content of the trade request file ▪ Support wildcard search ▪ When searching for rejected requests due to invalid file reference, blank or the system assigned file reference “INVALID_FILE_REFERENCE” (instead of the original file reference) has to be inputted
Processing Status	M	▪ Processing status of the valuation request file ▪ Possible selection(s): • All (default) • Finished • In Progress • Rejected
File Format	M	▪ File format of the valuation request file ▪ Possible selection(s) (multiple selection allowed): • All (default) • CSV • XML
Submission Channel	M	▪ Submission channel of the valuation request file ▪ Possible selection(s): • All (default) • FTS • SWIFTNet FileAct • Web Upload
User	O	▪ User ID of the User who performed the file upload via UI Upload function ▪ If specified, it expresses an implicit search criterion to filter out the requests which are not submitted via UI Upload function. ▪ Applicable to Submission Channel “Web Upload” only

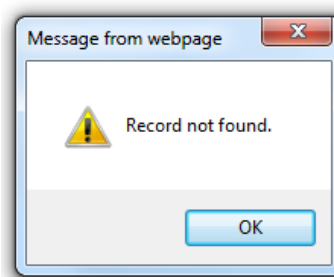
*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ **Search**

1. (Optional) Click the list box of “Reporting Party” to select the Reporting Party of the trade.
2. (Optional) Enter the File Capture Timestamp From and To.
3. (Optional) Enter the File Name.
4. (Optional) Enter the File Reference.
5. (Optional) Click the list box of “Processing Status” to select the file processing status.
6. (Optional) Click the list box of “File Format” to select the file format.
7. (Optional) Click the list box of “Submission Channel” to select the file submission channel.
8. (Optional) Enter the User ID.
9. Click <Search> button.
10. Trade Event Request record(s) which match(es) the selection criteria is/are displayed. If no Trade Event Request record is found, the following pop-up message dialog box will be displayed.



➤ **Reset**

1. Click <Reset> button to set all the fields to their original values.

17.1.2.2 Search Result of Valuation Request File

(i) Screen

Reporting Party	File Capture Timestamp	File Reference	File Name	File Format	Submission Channel	Processing Status	Error	No. of R
TEST100	2016-04-12 11:15:01	00_V_IRINF_UM_06	vreq-TEST100-20160412-00_V_IRINF_UM_06.csv	CSV	Web Upload	Finished	-	0

Scroll to the right:

Status Error	No. of Request Rejected	Response File	Capture Report
-	0	vresp-TEST100-20160412-00_V_IRINF_UM_06-VF201604120000001119.csv	vcrp-TEST100-20160412-00_V_IRINF_UM_06-VF201604120000001119.pdf

(ii) Field Description

Field	Description
Valuation Request File Capture List	
Reporting Party	Participant ID of reporting party
File Capture Timestamp	The date and time when the file is captured
File Reference	- Reference of the valuation request file "INVALID_FILE_REFERENCE" will be displayed if User submitted a file with an invalid file reference or no file reference is provided
File Name	- Name of the valuation request file "INVALID_FILE_NAME" will be displayed if a file with an invalid name is submitted
File Format	- File format of the valuation request file - Possible value(s): - CSV - XML
Submission Channel	- Submission channel of the valuation request file - Possible value(s): - SWIFTNet FileAct - FTS - Web Upload

Field	Description
Processing Status	▪ Processing status of the valuation request file ▪ Possible value(s): • Finished - All requests inside the request file captured and the processing result of individual request is reflected in the response record of the response file or report. It should be noted that “Finished” indicates the file processing is finished but has no indication on whether each request is rejected or accepted. Such request level information should be inquired through the Valuation Request Enquiry instead or through processing of response file or capture report • In Progress - valuation request file is being processed • Rejected - file level checking failed, error code is shown in “Error” field
Error	▪ Error code (hyperlink) in case of file level exception ▪ Display “-” without hyperlink if the file is not rejected ▪ It should be reminded it does not indicate exception of processing individual valuation request file
No. of Request Rejected	▪ Number of rejected and system cancelled valuation request records as shown in the response file/ capture report ▪ Display “-” in case of request file level rejection
Response File	▪ Name of response file (hyperlink) returned to User ▪ Display “-” without hyperlink if there is no response file, the file is not yet generated or the file is archived
Capture Report	▪ Display the file name (hyperlink) of the PDF capture report file ▪ Display “-” without hyperlink if there is no report, the report is not yet generated or the report is archived

(iii) Processing Steps

User can perform the following actions:

➤ **Error Hyperlink**

1. Click the hyperlink in the “Error” field.
2. A pop-up window displaying the error description will be provided.

➤ **Response File Hyperlink**

1. Click the hyperlink in the “Response File” field.
2. User will be prompted to do any one of the followings:
 - open the file;
 - save the file to the local workstation; or
 - cancel the action.

➤ **Capture Report Hyperlink**

1. Click the hyperlink in the “Capture Report” field.
2. A pop-up window with the capture report will be displayed if the corresponding plug-in reader has been installed in the browser, e.g. Acrobat Reader for reports in PDF format. The default file name depends on the corresponding plug-in reader installed (for the details of the Adobe Reader configuration to download report with system generated report name, please refer to Appendix E). If the corresponding plug-in reader is not installed, User will be prompted to select one of the followings:
 - open the file;
 - save the file to the local workstation; or
 - cancel the action.

17.2 Valuation Request Enquiry

This function allows users to enquire summary and detail view of different kinds of Valuation Request records reported to TR.

The following sub-functions are provided:

- Find Valuation Request
- View Valuation Request Summary
- View Valuation Request Details
- View Valuation Request

User of TR Participants acting as an Agent will be redirected to “Participant Filter” function to select a TR Participant (client) before proceeding to “Specify Selection Criteria / Quick Detail View” page in “Find Valuation Request” function. For details of “Participant Filter” function, please refer to Section 4.6.2 in Administrative Functions.

17.2.1 Find Valuation Request Function

This function allows User to find valuation requests with selected criteria. Trades can be searched by (i) TR Participants of either trade party side and (ii) the originating party of the trade counterparty.

This function is initiated from:

- Navigation Menu
 - by clicking “Trade Information > Valuation Request Enquiry”

17.2.1.1 Specify Selection Criteria / Quick Detail View

(i) Screen

(ii) Field Description

Field	M/O/D*	Description
Select Asset Class / Quick Detail View		
Participant	D	- Participant Identifier of the TR Participant - For the format of Participant Identifier, please refer to Appendix C.1
Specify Selection Criteria / Quick Detail View	M	- Specify the selection behaviour of the search screen, so as to search by: - Specify Selection Criteria (default) - Request Reference
Quick Detail View Request Reference	M	- Valuation request reference of the target valuation request - Wildcard is not supported for this field - Mandatory if Quick Detail View is selected in the Specify Selection Criteria / Quick Detail View selection

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ **Next**

1. Select Specify Selection Criteria or Quick Detail View.
2. (If Quick Detail View is selected) Input a Request Reference.
3. Click <Next> button.
4. (If Specify Selection Criteria is selected) “Valuation Request Selection” screen is displayed.
5. (If Request Reference is input) “Valuation Request Details” function is initiated. If no record is found, the “Record not found” pop-up dialog box will be displayed.

17.2.1.2 Valuation Request Selection

(i) Screen

Valuation Request Selection

General Valuation Request Information

Participant:
TEST100 - TEST100

Participant Reporting For ID Type:
--All--

Participant Reporting For ID Type (Original Input Code):
--All--

Counterparty ID Type:
--All--

Counterparty ID Type (Original Input Code):
--All--

Asset Class:
--All--
Interest Rate
Foreign Exchange
Equity
Credit
Commodity

Base Product:
--All--
CapFloor
Cross Currency
FRA
Forward
IR Swap
Index
Index Tranche
NDF
NDO

Sub Product:
--All--
Average Bullion
Average Metal
Basis
CDX
Corporate
Fixed Bullion
Fixed Coal
Fixed Electricity
Fixed Fixed

Transaction Type:
--All--
Asia Sovereign
Single Index
AsiaCorporate
Single Name
Australia Corporate
Australia Sovereign
CDX Emerging Markets
CDX Emerging Markets Diversified
CDX HY

File Reference:

Source:
--All--

Request Type:
--All--

Participant Reporting For:

Participant Reporting For (Original Input Code):

Counterparty:

Counterparty (Original Input Code):

Date Information

Reporting Date From:
2016-04-28

To:
2016-05-12

Valuation Date Time (Reporting For) From:

To:

Valuation Date for Deletion From:

To:

Valuation Request References

TR Valuation Request Reference:

Valuation Request ID:

Trade References

Trade Reference:

User Reference:

Agent Reference:

Unique Transaction Identifier (UTI)

Issuer ID:

UTI Value:

Unique Transaction Identifier - Unique Trade ID (UTI-TID):

Late Reporting
Late Submission:
--All--

Valuation Details
Remarks 1:
Remarks 2:

Display Options
Records Per Page: 25
Sorting Order
Available Fields:
Valuation Request ID
User Trade Reference
Agent Trade Reference
UTI Issuer ID
UTI Value
Unique Transaction Identifier - Unique Trade ID (UTI-Request Type)
Valuation Date for Deletion
Participant Reporting For
Selected Fields:
TR Valuation Request Reference (Asc)
Asc
Des
Add
Remove
Move Up
Move Down

Search
Reset

(ii) Field Description

Field	M/O/D*	Description
General Valuation Request Information		
Participant	D	- Participant Identifier of the TR Participant - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For ID Type	M	- Indicate the type of ID input in the “Participant Reporting For” search criteria field - Possible selection(s): - All (default) - Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 - When ID type other than “All” is selected, the accompanied Participant Reporting For must be inputted - This search for valuation request with underlying trade with specified Participant Reporting For ID Type
Participant Reporting For	O	- Input ID of the trade party of participant in the trade in corresponding ID type selected in “Participant Reporting For ID Type” - Disabled under any one of the following conditions: - Participant Reporting For ID Type is “All” “Participant Helper” function is provided - This search for valuation request with underlying trade with specified Participant Reporting For

Field	M/O/D*	Description
Participant Reporting For ID Type (Original Input Code)	M	▪ Indicate the type of ID input in the “Participant Reporting For (Original Input Code)” search criteria field ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes, except “Masked Party ID”, in Section 5.4 ▪ When any ID type other than “All” is selected, the accompanied “Participant Reporting For (Original Input Code)” search criteria field must be input ▪ This search for valuation request with underlying trade with specified Participant Reporting For ID Type (Original Input Code)
Participant Reporting For (Original Input Code)	O	▪ Input ID of the trade party of participant in the trade in corresponding ID type selected in “Participant Reporting For ID Type (Original Input Code)” ▪ If TR entity can be successfully searched from the Select Participant (Helper Function), TR Entity ID will be returned ▪ This search for valuation request with underlying trade with specified Participant Reporting For (Original Input Code) ▪ This field is disabled if “All” is selected in “Participant Reporting For ID Type (Original Input Code)”
Counterparty ID Type	M	▪ ID type of the Counterparty of the trade ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ When ID type other than “All” and “Masked Party ID” is selected, the accompanied Counterparty must be inputted ▪ This search for valuation request with underlying trade with specified Counterparty ID Type
Counterparty	O	▪ ID of the Counterparty of the trade ▪ For valuation request enquiry on reporting valuation, this field is disabled if “All” or “Masked Party ID” is selected in “Counterparty ID Type” ▪ “Participant Helper” function is provided ▪ This search for valuation request with underlying trade with specified Counterparty

Field	M/O/D*	Description
Counterparty ID Type (Original Input Code)	M	▪ Indicate the type of ID input in the “Counterparty (Original Input Code)” search criteria field. When any ID type other than “All” and “Masked Party ID” is selected, the accompanied “Counterparty (Original Input Code)” search criteria field must be input ▪ Possible selection(s): • All (default) • Any one of the Trade Entity Identification Scheme Codes in Section 5.4 ▪ This search for valuation request with underlying trade with specified Counterparty ID Type (Original Input Code)
Counterparty (Original Input Code)	O	▪ Input the ID of the counterparty, another trade party in corresponding ID type selected in “Counterparty ID Type (Original Input Code)” ▪ If TR entity can be successfully searched from the Select Participant (Helper Function), TR Entity ID will be returned ▪ This search for valuation request with underlying trade with specified Counterparty (Original Input Code) ▪ This field is disabled if “All” or “Masked Party ID” is selected in “Counterparty ID Type (Original Input Code)”
Asset Class	M	▪ Asset class of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Interest Rate • Foreign Exchange • Equity • Credit • Commodity
Base Product	M	▪ Base product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Base products specified in Section 2.3 ▪ Possible values are enabled for selected base products of asset class listed in Section 2.3. “All” is always enabled.
Sub Product	M	▪ Sub product of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Sub products specified in Section 2.3 ▪ Possible values are enabled for selected sub products of asset class listed in Section 2.3. “All” is always enabled.

Field	M/O/D*	Description
Transaction Type	M	▪ Transaction type of the trade ▪ Possible selection(s) (multiple selection allowed): • All (default) • Transaction types specified in Section 2.3 ▪ Possible values are enabled for selected transaction types of asset class listed in Section 2.3. “All” is always enabled.
File Reference	O	▪ Reference of the valuation request file ▪ Search for all valuation requests which are first time submitted through the same request file ▪ Support wildcard search
Source	M	▪ Source of the trade event ▪ Possible selection(s): • All (default) • TR • DTCC
Request Type	M	▪ Request type of valuation request ▪ Possible selection(s): • All (default) • AddOrModify • Delete
Date Information		
Reporting Date From	O	▪ Search for valuation request reported on a date within the date range specified ▪ Default range is 2 weeks counting backward from current date
Reporting Date To	O	▪ Search for valuation request reported on a date within the date range specified ▪ Default is current date
Valuation Date Time (Reporting For) From	O	▪ Search for valuation requests which valuation date time reporting for within the date range specified. Valuation date time (Counterparty) and valuation date time (CCP) will not be included as the search criteria
Valuation Date Time (Reporting For) To	O	
Valuation Date for Deletion From	O	▪ Search for valuation requests which valuation date for deletion within the date range specified.
Valuation Date for Deletion To	O	
Valuation Request References		
TR Valuation Request Reference	O	▪ Support wildcard search
Valuation Request ID	O	▪ Support wildcard search

Field	M/O/D*	Description
Trade References		
- To search by latest trade references of the trade associated with the request		
Trade Reference	O	▪ Search for valuation request with underlying trade with specified reference fields ▪ Support wildcard search
User Reference	O	
Agent Reference	O	
Unique Transaction Identifier (UTI)		
Issuer ID	O	▪ Search for valuation request with underlying trade with specified reference fields ▪ Support wildcard search
UTI Value	O	
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	O	▪ Search for valuation request with underlying trade with specified reference fields ▪ Support wildcard search
Late Reporting		
Late Submission	M	▪ Possible value(s): • All (default) • Yes • No
Valuation Details		
Remarks 1	O	▪ The Remarks 1 on the valuation request
Remarks 2	O	▪ The Remarks 2 on the valuation request
Display Options		
Refer to Section 4 “Getting Started” in Administrative Functions for field details and processing steps of Display Options.		

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

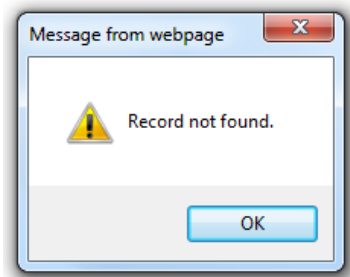
(iii) Processing Steps

User can perform the following actions:

➤ Search

1. (Optional) Click the list-box of “Participant Reporting For ID Type” to select an ID type of the trade party the TR Participant is reporting for.
2. (Optional) Input the ID of the trade party the TR Participant is reporting for in “Participant Reporting For” (or click  to select a participant reporting for).
3. (Optional) Click the list-box of “Participant Reporting For ID Type (Original Input Code)” to select an ID type of the original input code of the trade party the TR Participant is reporting for.
4. (Optional) Input the ID of the original input code of the trade party the TR Participant is reporting for in “Participant Reporting For (Original Input Code)” (or click  to select a Participant Reporting For (Original Input Code)).
5. (Optional) Click the list-box of “Counterparty ID Type” to select an ID type of the Counterparty.
6. (Optional) Input the ID of the Counterparty (or click  to select a counterparty).
7. (Optional) Click the list-box of “Counterparty ID Type (Original Input Code)” to select an ID type of the original input code of the Counterparty.
8. (Optional) Input the ID of the Counterparty (Original Input Code) (or click  to select a Counterparty (Original Input Code)).
9. (Optional) Click the list-box of “Asset Class” to select an asset class or hold “Ctrl” key to select multiple asset classes.
10. (Optional) Click the list-box of “Base Product” to select a base product or hold “Ctrl” key to select multiple base products.
11. (Optional) Click the list-box of “Sub Product” to select a sub product or hold “Ctrl” key to select multiple sub products.
12. (Optional) Click the list-box of “Transaction Type” to select a transaction type or hold “Ctrl” key to select multiple transaction types.
13. (Optional) Input the File Reference of the valuation event request file.

14. (Optional) Click the list-box of “Source” to select the source of the trade event.
15. (Optional) Click the list-box of “Request Type” to select request type.
16. (Optional) Enter the start and end of Reporting Date range in the format of YYYY-MM-DD (or click  icon to select a date).
17. (Optional) Enter the start and end of Valuation Date Time (Reporting For) range in the format of YYYY-MM-DD (or click  icon to select a date).
18. (Optional) Enter the start and end of Valuation Date for Deletion range in the format of YYYY-MM-DD (or click  icon to select a date).
19. (Optional) Input the TR Valuation Request Reference.
20. (Optional) Input the Valuation Request ID.
21. (Optional) Input the Trade Reference of the trade event.
22. (Optional) Input the User Reference of the trade event.
23. (Optional) Input the Agent Reference of the trade event.
24. (Optional) Input the Issuer ID of the UTI.
25. (Optional) Input the UTI Value of the UTI.
26. (Optional) Input the Unique Transaction Identifier - Unique Trade ID (UTI-TID).
27. (Optional) Click the list-box of “Late Submission” to select Late Submission.
28. (Optional) Input the Remarks 1.
29. (Optional) Input the Remarks 2.
30. Click <Search> button.
31. Trade event(s) which match(es) the selection criteria is/are displayed and “Valuation Request Summary” function is initiated. If no valuation request is found, the following pop-up message dialogue box will be displayed.



➤ **Reset**

Click <Reset> button to set all the fields to their original values.

17.2.2 View Valuation Request Summary

This function displays a list of valuation requests that associate with valuations in TR that match the specified valuation request selection criteria.

Valuation request summary shows a list of requests satisfying the selection criteria specified in the previous Find Valuation Request web page.

At the summary view, user can select one valuation request and further navigate to view its detail or view original request content of one selected request.

By default the valuation request summary list is ordered by Request Reference.

This function is initiated from:

- “Find Valuation Request” function
 - *by clicking the <Search> button on the “Valuation Request Selection” screen*

17.2.2.1 Valuation Request Summary

(i) Screen

Valuation Request Summary						
Valuation Request Summary List						
Participant: TEST100 - TEST100						
TR Valuation Request Reference	Valuation Request ID	User Trade Reference	Agent Trade Reference	UTI Issuer ID	UTI Value	Unique Transaction Identifier
☐ Y20160412000010728	VID-00-IRINF-UM-TEST100	UER-00-IRINF-UM-TEST100-06				

Scroll to the right:

Valuation Request Summary						
Valuation Request Summary List						
Participant: TEST100 - TEST100						
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	Request Type	Participant Reporting For	Counterparty	Asset Class	Base Product	Sub Product
	AddOrModify	T-TEST100	T-TEST200	Interest Rate	IR Swap	Inflation

Scroll to the right:

Valuation Request Summary						
Valuation Request Summary List						
Participant: TEST100 - TEST100						
Transaction Type	Valuation Date for Deletion	Valuation Date Time (Reporting For)	Valuation Value Currency (Reporting For)	Valuation Value Amount (Reporting For)	Valuation Type (Reporting For)	Valuation Source (Reporting For)
-	-	2016-04-11 05:00:33	HKD	500,000.0000000000	Mark-to-Market	

Scroll to the right:

Valuation Request Summary						
Valuation Request Summary List						
Participant: TEST100 - TEST100						
Valuation Date Time (Reporting For)	Valuation Value Currency (Reporting For)	Valuation Value Amount (Reporting For)	Valuation Type (Reporting For)	Valuation Source (Reporting For)	Valuation Reference Model (Reporting For)	Additional Comments
4-11 05:00:33	HKD	500,000.0000000000	Mark-to-Market			

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	M/O/D*	Description
Valuation Request Summary List		
Participant	D	- Participant Identifier of the TR Participant - For the format of Participant Identifier, please refer to Appendix C.1
(repeated for each trade)		
Select	O	Allow the selection of a valuation request to initiate an operation
TR Valuation Request Reference	D	Hyperlink to View Valuation Request Details
Valuation Request ID	D	Details of the trade contract
User Trade Reference	D	User trade reference of underlying trade
Agent Trade Reference	D	- Agent trade reference of underlying trade - Applicable if Agent Reference is presence
UTI Issuer ID	D	UTI Issuer ID of underlying trade
UTI Value	D	UTI Value of underlying trade
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	D	UTI-TID of underlying trade
Request Type	D	Request type of valuation request
Participant Reporting For	D	Trade party of participant of underlying trade
Counterparty	D	Display participant identifier of counterparty, another trade party, with prefix representing ID type of underlying trade
Asset Class	D	- Asset class of the trade - Possible value(s): - Asset Classes specified in Section 2.3
Base Product	D	- Base product of the trade - Possible value(s): - Base Products specified in Section 2.3

Field	M/O/D*	Description
Sub Product	D	▪ Sub product of the trade ▪ Possible value(s): • Sub products specified in Section 2.3 ▪ Applicable only to the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Basis • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:PriceParameterReturnVariance • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnDividend • Credit:SingleName:Sovereign • Credit:IndexTranche:CDX • Credit:Index:CDX • Credit:SingleName:Corporate • Credit:IndexTranche:iTraxx • Credit:Index:iTraxx • Commodity:Swap • Commodity:Forward • Commodity:Option
Transaction Type	D	▪ Transaction type of the trade ▪ Possible value(s): • Transaction types specified in Section 2.3 ▪ Applicable only to the following sub product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:PriceParameterReturnVariance • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnDividend • Credit:SingleName:Sovereign • Credit:IndexTranche:CDX • Credit:Index:CDX • Credit:SingleName:Corporate • Credit:IndexTranche:iTraxx • Credit:Index:iTraxx
Valuation Date for Deletion	D	▪ Request Type is “Delete”

Field	M/O/D*	Description
Valuation Date Time (Reporting For)	D	- The valuation date time for participant reporting for - Request Type is “AddOrModify”
Valuation Value Currency (Reporting For)	D	- The currency of valuation value for participant reporting for - Request Type is “AddOrModify”
Valuation Value Amount (Reporting For)	D	- The amount of valuation value for participant reporting for - Request Type is “AddOrModify”
Valuation Type (Reporting For)	D	- Valuation type of participant reporting for - Request Type is “AddOrModify”
Valuation Source (Reporting For)	D	- Valuation source of participant reporting for - Request Type is “AddOrModify”
Valuation Reference Model (Reporting For)	D	- Valuation reference model of participant reporting for - Request Type is “AddOrModify”
Additional Comments	D	Request Type is “AddOrModify”
Remarks 1	D	- The Remarks 1 on the valuation request - Request Type is “AddOrModify”
Remarks 2	D	- The Remarks 2 on the valuation request - Request Type is “AddOrModify”

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions:

➤ Hyperlink (i.e. to view trade event details)

1. Click the hyperlink in “TR Valuation Request Reference” column.
2. “Valuation Request Details” function is initiated.

17.2.3 View Valuation Request Details

This function allows User to view the details of a valuation request.

This function is initiated from:

- “View Valuation Request Summary” function
 - *by clicking the hyperlink in “TR Valuation Request Reference” column*

17.2.3.1 Valuation Request Details

(i) Screen

Valuation Request Details

Participant:	TEST100
Participant Reporting For:	TEST100
Participant Reporting For (Original Input Code):	TEST100
Counterparty:	TEST100 TEST100 FULL NAME
Counterparty (Original Input Code):	TEST200 TEST200
TR Valuation Request Reference:	TEST200 TEST200 FULL NAME
Valuation Request ID:	V20160412000010728
Request Type:	VID-00-IRINF-UM-TEST100 AddOrModify

Trade Identifiers	
Trade Reference:	T20160411007120
User Reference:	UER-00-IRINF-UM-TEST100-06
Agent Reference:	-

Unique Transaction Identifier (UTI)	
Issuer ID:	
UTI Value:	
Unique Transaction Identifier - Unique Trade ID (UTI-TID):	

Valuation Information	
Asset Class:	Interest Rate
Base Product:	IR Swap
Sub Product:	Inflation
Transaction Type:	-
Reporting Time:	2016-04-12 11:15:01
Creation Timestamp:	2016-04-12 11:13:13
Late Submission:	No
Source:	TR
Trade Party 1:	TEST100 TEST100
Trade Party 2:	TEST200 TEST200
Valuation Date for Deletion:	-
Valuation Date Time (Reporting For):	2016-04-11 05:00:33
Valuation Value (Reporting For):	HKD 500,000.0000000000
Valuation Type (Reporting For):	Mark-to-Market
Valuation Source (Reporting For):	
Valuation Reference Model (Reporting For):	
Additional Comments:	
Valuation Date Time (Counterparty):	
Valuation Value (Counterparty):	
Valuation Type (Counterparty):	
Valuation Source (Counterparty):	
Valuation Reference Model (Counterparty):	
Valuation Date Time (CCP):	
Valuation Value (CCP):	
Valuation Type (CCP):	
Valuation Source (CCP):	
Valuation Reference Model (CCP):	
Remarks 1:	
Remarks 2:	
Remarks 3:	

Valuation Request File Capture Information	
Submitting Party:	TEST100
File Name:	vreq-TEST100-20160412-00_V_IRINF_UM_06.csv
File Reference:	00_V_IRINF_UM_06
User ID:	test02
Channel:	Web Upload

Valuation Request

(ii) Field Description

Unless otherwise specified, “-” will be displayed in the field if it is inapplicable. For those optional fields without values, blank will be displayed.

Field	M/O/D*	Description
Valuation Request Details		
Participant	D	- Participant Identifier of the TR Participant - For the format of Participant Identifier, please refer to Appendix C.1
Participant Reporting For	D	Display participant identifiers of trade party the participant reporting for of underlying trade
Participant Reporting For (Original Input Code)	D	Display the original value of participant identifier of the trade party of participant of underlying trade
Counterparty	D	Display participant identifiers of counterparty, another trade party of underlying trade
Counterparty (Original Input Code)	D	Display the original value of participant identifier of counterparty, another trade party, with prefix representing ID type of underlying trade
TR Valuation Request Reference	D	Details of the trade contract
Valuation Request ID	D	Details of the trade contract
Request Type	D	- Request type of valuation request - Possible value(s): - AddOrModify - Delete
Trade Identifiers		
Trade Reference	D	- Hyperlink to Trade Details - It is the Trade Reference of the trade associated with the valuation request
User Reference	D	It is the User Reference of the trade associated with the valuation request
Agent Reference	D	- It is the Agent Reference of the trade associated with the valuation request - Applicable if Agent Reference is presence
Unique Transaction Identifier (UTI)		
Issuer ID	D	It is the UTI of the trade associated with the valuation request
UTI Value	D	
Unique Transaction Identifier - Unique Trade ID (UTI-TID)	D	This field corresponds to UTI-TID input

Field	M/O/D*	Description
Valuation Information		
Asset Class	D	▪ Asset class of the trade
Base Product	D	▪ Base product of the trade
Sub Product	D	▪ Sub product of the trade ▪ Applicable only to the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Basis • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:PriceParameterReturnVariance • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnDividend • Credit:SingleName:Sovereign • Credit:IndexTranche:CDX • Credit:Index:CDX • Credit:SingleName:Corporate • Credit:IndexTranche:iTraxx • Credit:Index:iTraxx • Commodity:Swap • Commodity:Forward • Commodity:Option
Transaction Type	D	▪ Transaction type of the trade ▪ Applicable only to the following sub product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:PriceParameterReturnVariance • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnDividend • Credit:SingleName:Sovereign • Credit:IndexTranche:CDX • Credit:Index:CDX • Credit:SingleName:Corporate • Credit:IndexTranche:iTraxx • Credit:Index:iTraxx
Reporting Time	D	▪ Date and time when the valuation request was captured ▪ This field will not be changed for subsequent cancel action
Creation Timestamp	D	▪ Timestamp generated by the HKTR upon valuation request creation

Field	M/O/D*	Description
Late Submission	D	▪ Possible value(s): • Yes • No ▪ Request Type is “AddOrModify”
Source	D	▪ Source of the trade event ▪ Possible value(s): • TR • DTCC
Trade Party 1	D	▪ Trade Party 1 of underlying trade ▪ Request Type is “AddOrModify”
Trade Party 2	D	▪ Trade Party 2 of underlying trade ▪ Request Type is “AddOrModify”
Valuation Date for Deletion	D	▪ Request Type is “AddOrModify”
Valuation Date Time (Reporting For)	D	▪ The valuation date time for participant reporting for ▪ Request Type is “AddOrModify”
Valuation Value (Reporting For)	D	▪ Valuation value of the trade ▪ Request Type is “AddOrModify”
Valuation Type (Reporting For)	D	▪ Valuation type of participant reporting for ▪ Request Type is “AddOrModify”
Valuation Source (Reporting For)	D	▪ Valuation source of participant reporting for ▪ Request Type is “AddOrModify”
Valuation Reference Model (Reporting For)	D	▪ Valuation reference model of participant reporting for ▪ Request Type is “AddOrModify”
Additional Comments	D	▪ Request Type is “AddOrModify”
Valuation Date Time (Counterparty)	D	▪ The valuation date time for Counterparty reporting for ▪ Request Type is “AddOrModify”
Valuation Value (Counterparty)	D	▪ Valuation value of the Counterparty of the trade ▪ Request Type is “AddOrModify”
Valuation Type (Counterparty)	D	▪ Valuation type of Counterparty reporting for ▪ Request Type is “AddOrModify”
Valuation Source (Counterparty)	D	▪ Valuation source of Counterparty reporting for ▪ Request Type is “AddOrModify”
Valuation Reference Model (Counterparty)	D	▪ Valuation reference model of Counterparty reporting for ▪ Request Type is “AddOrModify”
Valuation Date Time (CCP)	D	▪ The valuation date time for CCP reporting for ▪ Request Type is “AddOrModify”

Field	M/O/D*	Description
Valuation Value (CCP)	D	- Valuation value of the CCP of the trade - Request Type is “AddOrModify”
Valuation Type (CCP)	D	- Valuation type of CCP reporting for - Request Type is “AddOrModify”
Valuation Source (CCP)	D	- Valuation source of CCP reporting for - Request Type is “AddOrModify”
Valuation Reference Model (CCP)	D	- Valuation reference model of CCP reporting for - Request Type is “AddOrModify”
Remarks 1	D	- The Remarks 1 on the valuation request - Request Type is “AddOrModify”
Remarks 2	D	- The Remarks 2 on the valuation request - Request Type is “AddOrModify”
Remarks 3	D	- The Remarks 3 on the valuation request - Request Type is “AddOrModify”
Valuation Request File Capture Information - Display for source “TR” only - Display capture information of the valuation request file capture when it is first time submitted		
Submitting Party	D	TR Participant of the User
File Name	D	Name of the valuation request file
File Reference	D	Reference of the valuation request file
User ID	D	- User who submitted the event via UI Upload function - Display “-” if not applicable
Channel	D	Channel of the request submission

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

(iii) Processing Steps

User can perform the following actions for all the asset classes:

➤ **Hyperlink (i.e. to view trade details)**

1. Click the hyperlink in “Trade Reference” field.
2. “View Trade Details” function is initiated.

➤ **Valuation Request (i.e. to view the Valuation Request)**

1. Click <Valuation Request> button.
2. “View Valuation Request” function is initiated.

17.2.4 View Valuation Request

This function displays the original valuation request (in either FpML or CSV record format) for auditing purpose.

This function is initiated from:

- “View Valuation Request Summary” function
 - by selecting at least 1 record(s) of valuation request
 - by clicking the button of “Valuation Request” column
- “View Valuation Request Details” function
 - by clicking the button of “Valuation Request” column

17.2.4.1 Valuation Request

(i) Screen

The screenshot shows a web application window titled "Valuation Request". It contains two main sections:

- General Details:** A table with the following information:
 - Request Type: AddOrModify
 - TR Valuation Request Reference: V20160412000010728
 - Asset Class: InterestRate
 - Base Product: IRSwap
 - Sub Product: Inflation
 - Transaction Type: -
 - Reporting Time: 2016-04-12 11:15:01
- Request Message Content:** A text area displaying a JSON-like message:

```
"AddOrModify","VID-00-IRINF-UM-TEST100","T20160411007120","2016-04-11 05:00:33","HKD","500000","Mark-to-Market",...
```

(ii) Field Description

Field	M/O/D*	Description
General Details		
Request Type	D	▪ Request type of valuation request ▪ Possible value(s) • AddOrModify • Delete
TR Valuation Request Reference	D	▪ Details of the trade contract
Asset Class	D	▪ Asset class of the trade
Base Product	D	▪ Base product of the trade

Field	M/O/D*	Description
Sub Product	D	▪ Sub product of the trade ▪ Applicable only to the following product types: • InterestRate:IRSwap:FixedFloat • InterestRate:IRSwap:OIS • InterestRate:IRSwap:Basis • InterestRate:IRSwap:FixedFixed • InterestRate:IRSwap:Inflation • InterestRate:CrossCurrency:FixedFloat • InterestRate:CrossCurrency:Basis • InterestRate:CrossCurrency:FixedFixed • InterestRate:Option:Swaption • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:PriceParameterReturnVariance • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnDividend • Credit:SingleName:Sovereign • Credit:IndexTranche:CDX • Credit:Index:CDX • Credit:SingleName:Corporate • Credit:IndexTranche:iTraxx • Credit:Index:iTraxx • Commodity:Swap • Commodity:Forward • Commodity:Option
Transaction Type	D	▪ Transaction type of the trade ▪ Applicable only to the following sub product(s): • Equity:Swap:PriceReturnBasicPerformance • Equity:Swap:PriceParameterReturnVariance • Equity:Option:PriceReturnBasicPerformance • Equity:Swap:ParameterReturnDividend • Credit:SingleName:Sovereign • Credit:IndexTranche:CDX • Credit:Index:CDX • Credit:SingleName:Corporate • Credit:IndexTranche:iTraxx • Credit:Index:iTraxx
Reporting Time	D	▪ Date and time when the valuation request was captured ▪ This field will not be changed for subsequent modify or delete request
Request Message Content		
Request Message Content	D	▪ The request message received for the request.

*Note: “M” refers to mandatory field for input by User, “O” refers to optional field for input by User and “D” refers to a field for display by system.

< THE END >