



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

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

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Amendment Summary

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

Remarks:

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

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APPENDIX A TRADE DATA

A.1 Status Value

A.1.1 Trade Status

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

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

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

A.1.3 Link Status

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

A.1.4 Reconciliation Status

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

A.2 Linking / Matching Fields

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

APPENDIX B REPORT DATA SORTING ORDER

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

B.1 Trading Reporting

Action Type
New
Modify
Correct
Terminate
Error
Revive
Transfer out

B.2 Margin and Collateral Reporting

Action Type
Collateral or Margin update
Correct

APPENDIX C REPORT LAYOUT

C.1 Introduction

C.1.1 Report ID

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

C.1.1.1 Prefix Naming Convention

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

- **D** – These are daily system reports.

C.1.1.2 Report Numbering Strategy

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

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

2XXX	System reports (ISO 20022 Trade) for Participants
25XX	Reports on first-class trade-related entities, e.g. reports on trade actions, etc.
26XX	Reports on some system generated or implied entities, e.g. position
27XX	Reports on valuation action
28XX	Reports on margin data and collateral action

C.1.1.3 Abbreviation

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

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

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

C.1.2 Report List

C.1.2.1 System Reports

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

Report ID*	Report Name	Description	Delivery Schedule	Report Format	Appendix
CTRD 2511-XX	Trade Action Report - <Asset Class> - ISO 20022	This report shows the change history (including the change of actions) of trade actions of ISO 20022 trades being modified for the day, per asset class.	Day end scheduled	CSV	C.2.2
CTRD 2611-XX	Trade Position Report - <Asset Class> - ISO 20022	This report shows the list of all active ISO 20022 trades of a participant per asset class.	Day end scheduled	CSV	C.2.3
CTRD 2711	Participant Valuation Action Report - ISO 20022	This report shows the list of all valuation actions for the day.	Day end scheduled	CSV	Error! Reference source not found.
CTRD 2811	Participant Margin and Collateral Action Report - ISO 20022	This report shows the list of all margin and collateral actions for the day.	Day end scheduled	CSV	Error! Reference source not found.
CTRD 2613	Participant Trade Reconciliation Discrepancy Report - ISO 20022	This report shows the list of reporting trades of participant with “Open” status and failed results in trade reconciliation.	Service window of the following day	CSV	Error! Reference source not found.
CTRD 2614	Participant Uncertain Unlink Report - ISO 20022	This report shows the list of reporting trades of participant with “Open” status and uncertain unlinks. This report is generated for overseas incorporated AI only.	Service window of the following day	CSV	C.2.6

Report ID*	Report Name	Description	Delivery Schedule	Report Format	Appendix
CTRD 2615	Participant Late Reporting Report - ISO 20022	This report shows a list of action types which are determined as late reporting received for the day.	Service window of the following day	CSV	Error! Reference source not found.

Note:

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

C.1.3 Record Structure of Report Data in CSV Format

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

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

C.1.4 Report Data Layout Specification Convention

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

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

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

Attribute	Description
Footer	The footer layout is appearing as following: -- End of Report --

C.1.5 Report Data Sorting Order

C.1.5.1 Trading Reporting

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

Action Type
New
Modify
Correct
Terminate
Error
Revive
Transfer out

C.1.5.2 Margin and Collateral Reporting

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

Action Type
Collateral or Margin update
Correct

C.1.5.3 Asset Class

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

Asset Class
IR
FX
EQ
CD
CM

C.2 Common Report Layout

C.2.1 CSV Data

C.2.1.1 Header Record

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

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

C.2.2 CTRD2511 - Trade Action Report - ISO 20022

C.2.2.1 Report Description

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

C.2.2.2 Header Record

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

Trade Event Report (Master)

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

C.2.2.3 Report Details

Col. #	Field Name	Data Name	Remarks
1	Action type		
2	Participant	TR Participant ID	
3	Participant name	Participant Name	
4	TR trade action reference	TR Trade Action Reference	
5	TR trade reference	TR Trade Reference	
6	Action creation timestamp	Action Creation Timestamp	
7	File name	File Name	
8	File reference	File Reference	
9	File capture timestamp	File Capture Timestamp	
10	User ID	User ID	
11	Submission channel	Submission Channel	
12	Effective date (UTC)	Date	
13	Expiration date (UTC)	Date	
14	Early termination date (UTC)	Date	
15	Reporting timestamp (UTC)	Date Time (UTC)	
16	Execution timestamp (UTC)	Date Time (UTC)	
17	Counterparty 1 (TR entity ID)	TR Participant ID	
18	Counterparty 1 - ID type		Allowable value is “LEI”

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Col. #	Field Name	Data Name	Remarks
19	Counterparty 1	Legal Entity Identifier (LEI)	
20	Counterparty 2 (TR entity ID)	TR Participant ID	
21	Counterparty 2 - ID type	Trade Counterparty Identifier Type	
22	Counterparty 2	Trade Counterparty Identifier	
23	Counterparty 2 name		
24	Counterparty 2 identifier type indicator	Boolean	
25	Direction 1		
26	Direction 2 - Leg 1		
27	Direction 2 - Leg 2		
28	Cleared		
29	Central counterparty - ID type	Trade Counterparty Identifier Type	
30	Central counterparty	Trade Counterparty Identifier	
31	Clearing member - ID type	Trade Counterparty Identifier Type	
32	Clearing member	Trade Counterparty Identifier	
33	Platform identifier		
34	Confirmed		
35	Final contractual settlement date (UTC)	Date	
36	Settlement currency - Leg 1		
37	Settlement currency - Leg 2		
38	Settlement location		
39	Fixed rate day count convention - Leg 1		
40	Floating rate day count convention - Leg 1		
41	Fixed rate day count convention - Leg 2		
42	Floating rate day count convention - Leg 2		
43	Fixed rate payment frequency period - Leg 1		
44	Floating rate payment frequency period - Leg 1		
45	Fixed rate payment frequency period - Leg 2		

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Col. #	Field Name	Data Name	Remarks
46	Floating rate payment frequency period - Leg 2		
47	Fixed rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
48	Floating rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
49	Fixed rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
50	Floating rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
51	Collateral portfolio indicator	Boolean	
52	Price	Number (11,10) or Number (18,13)	
53	Price currency		
54	Price notation		
55	Price unit of measure		
56	Price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
57	Price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
58	Price schedule - Price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
59	Price schedule - Price currency		List of Values Repeatable with maximum 600 times
60	Price schedule - Price notation		List of Values Repeatable with maximum 600 times
61	Fixed rate - Leg 1	Number (11,10)	
62	Fixed rate - Leg 2	Number (11,10)	
63	Spread - Leg 1	Number (11,10) or Number (18,13) or Number (5,0)	
64	Spread - Leg 2	Number (11,10) or Number (18,13) or Number (5,0)	
65	Spread currency - Leg 1		
66	Spread currency - Leg 2		
67	Spread notation - Leg 1		
68	Spread notation - Leg 2		

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Col. #	Field Name	Data Name	Remarks
69	Strike price	Number (11,10) or Number (18,13)	
70	Strike price currency/currency pair		
71	Strike price notation		
72	Strike price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
73	Strike price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
74	Strike price schedule - Strike price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
75	Strike price schedule - Strike price currency		List of Values Repeatable with maximum 600 times
76	Strike price schedule - Strike price notation		List of Values Repeatable with maximum 600 times
77	Option premium amount	Non-negative Number (25,5)	
78	Option premium currency		
79	Option premium payment date (UTC)	Date	
80	First exercise date (UTC)	Date	
81	Exchange rate	Positive Number (18,13)	
82	Exchange rate basis		
83	Notional amount - Leg 1	Number (25,5)	
84	Notional amount - Leg 2	Number (25,5)	
85	Call amount	Positive Number (25,5)	
86	Put amount	Positive Number (25,5)	
87	Notional currency - Leg 1		
88	Notional currency - Leg 2		
89	Call currency		
90	Put currency		
91	Quantity unit of measure - Leg 1		
92	Quantity unit of measure - Leg 2		

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

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Col. #	Field Name	Data Name	Remarks
110	CDS index detachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
111	Other payment amount	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
112	Other payment type		List of Values Repeatable with maximum 600 times
113	Other payment currency		List of Values Repeatable with maximum 600 times
114	Other payment date (UTC)	Date	List of Values Repeatable with maximum 600 times
115	Other payment payer - ID type	Trade Counterparty Identifier Type	List of Values Repeatable with maximum 600 times
116	Other payment payer	Trade Counterparty Identifier	List of Values Repeatable with maximum 600 times
117	Other payment receiver - ID type	Trade Counterparty Identifier Type	List of Values Repeatable with maximum 600 times
118	Other payment receiver	Trade Counterparty Identifier	List of Values Repeatable with maximum 600 times
119	Package identifier		
120	Package transaction price	Number (11,10) or Number (18,13)	
121	Package transaction price currency		
122	Package transaction price notation		
123	Package transaction spread	Number (11,10) or Number (18,13) or Number (5,0)	
124	Package transaction spread currency		
125	Package transaction spread notation		
126	Prior UTI (for one-to-one and one-to-many relations between transactions)		
127	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary Type		
128	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary ID		

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Col. #	Field Name	Data Name	Remarks
129	Custom basket code		
130	Basket constituent identifier		List of Values Repeatable with maximum 600 times
131	Basket constituent unit of measure		List of Values Repeatable with maximum 600 times
132	Basket constituent number of units	Positive Number (18,13)	List of Values Repeatable with maximum 600 times
133	Basket constituent identifier source		List of Values Repeatable with maximum 600 times
134	Underlier ID (OTHER)		
135	Underlier ID (OTHER) source		
136	Underlying asset trading platform identifier		
137	Underlying asset price source		
138	Crypto asset underlying indicator	Boolean	
139	Event type		
140	Event timestamp (UTC)	Date Time (UTC)	
141	Event identifier		
142	Unique Transaction Identifier (UTI)		
143	Unique Transaction Identifier - Proprietary Type		
144	Unique Transaction Identifier - Proprietary ID		
145	Unique Product Identifier (UPI)		
146	Unique Product Identifier (UPI) - Proprietary Type		
147	Unique Product Identifier (UPI) - Proprietary ID		
148	Notional quantity - Leg 1	Non-negative Number (25,5)	
149	Notional quantity - Leg 2	Non-negative Number (25,5)	
150	Quantity frequency - Leg 1		
151	Quantity frequency - Leg 2		
152	Quantity frequency multiplier - Leg 1	Non-negative Number (3,0)	
153	Quantity frequency multiplier - Leg 2	Non-negative Number (3,0)	

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Col. #	Field Name	Data Name	Remarks
154	Fixing date - Leg 1 (UTC)	Date Time (UTC)	
155	Fixing date - Leg 2 (UTC)	Date Time (UTC)	
156	Index factor	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
157	Embedded option type		
158	Initial margin collateral portfolio code		
159	Variation margin collateral portfolio code		
160	Submitter identifier (TR entity ID)	TR Participant ID	
161	Submitter identifier - ID type	Trade Counterparty Identifier Type	
162	Submitter identifier	Trade Counterparty Identifier	
163	Entity responsible for reporting - ID type		Allowable value is "LEI"
164	Entity responsible for reporting	Legal Entity Identifier (LEI)	
165	Country of the counterparty 2		
166	Broker ID - ID type	Trade Counterparty Identifier Type	
167	Broker ID	Trade Counterparty Identifier	
168	Contract type		
169	Asset class	Asset Class	
170	Underlying identification type		
171	Underlying identification		
172	Name of the underlying index		
173	Clearing timestamp (UTC)	Date Time (UTC)	
174	Delivery type		
175	Identifier of the floating rate - Leg 1		
176	Indicator of the floating rate - Leg 1		
177	Name of the floating rate - Leg 1		
178	Floating rate reference period - Leg 1 - time period		
179	Floating rate reference period - Leg 1 - multiplier	Non-negative Number (3,0)	
180	Identifier of the floating rate - Leg 2		

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Col. #	Field Name	Data Name	Remarks
181	Indicator of the floating rate - Leg 2		
182	Name of the floating rate - Leg 2		
183	Floating rate reference period - Leg 2 - time period		
184	Floating rate reference period - Leg 2 - multiplier	Non-negative Number (3,0)	
185	Base product		
186	Sub-product		
187	Further sub-product		
188	Option type		
189	Option style		
190	Maturity date of the underlying derivative (UTC)	Date	
191	Seniority		
192	Reference entity - ID type	Reference entity Identifier Type	
193	Reference entity	Reference entity	
194	Series	Non-negative Number (5,0)	
195	Series Version	Non-negative Number (5,0)	
196	Trading capacity		
197	Swap Link ID		
198	Trader location		
199	Booking location		
200	Intragroup	Boolean	
201	Nature of the counterparty 1 - Type		Possible value is F, N, C or O
202	Nature of the counterparty 1		
203	Nature of the counterparty 2 - Type		Possible value is F, N, C or O
204	Nature of the counterparty 2		
205	Non-standardized term indicator	Boolean	
206	Secondary transaction identifier		
207	Lower barrier level	Number (11,10) or Number (18,13)	

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

C.2.2.4 Sorting for Detail Records

Trade Event Report (Master)

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

C.2.2.5 Footer

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

C.2.3 CTRD2611 - Trade Position Report - ISO 20022

C.2.3.1 Report Description

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

C.2.3.2 Header Record

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

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

C.2.3.3 Report Details

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

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

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Col. #	Field Name	Data Name	Remarks
36	Fixed rate payment frequency period - Leg 1		
37	Floating rate payment frequency period - Leg 1		
38	Fixed rate payment frequency period - Leg 2		
39	Floating rate payment frequency period - Leg 2		
40	Fixed rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
41	Floating rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
42	Fixed rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
43	Floating rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
44	Collateral portfolio indicator	Boolean	
45	Price	Number (11,10) or Number (18,13)	
46	Price currency		
47	Price notation		
48	Price unit of measure		
49	Price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
50	Price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
51	Price schedule - Price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
52	Price schedule - Price currency		List of Values Repeatable with maximum 600 times
53	Price schedule - Price notation		List of Values Repeatable with maximum 600 times
54	Fixed rate - Leg 1	Number (11,10)	
55	Fixed rate - Leg 2	Number (11,10)	
56	Spread - Leg 1	Number (11,10) or Number (18,13) or Number (5,0)	
57	Spread - Leg 2	Number (11,10) or Number (18,13) or Number (5,0)	
58	Spread currency - Leg 1		

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

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Col. #	Field Name	Data Name	Remarks
84	Quantity unit of measure - Leg 1		
85	Quantity unit of measure - Leg 2		
86	Notional amount schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
87	Notional amount schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
88	Notional amount schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
89	Notional amount schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
90	Notional amount schedule - Notional amount - Leg 1	Number (25,5)	List of Values Repeatable with maximum 600 times
91	Notional amount schedule - Notional amount currency - Leg 1		List of Values Repeatable with maximum 600 times
92	Notional amount schedule - Notional amount - Leg 2	Number (25,5)	List of Values Repeatable with maximum 600 times
93	Notional amount schedule - Notional amount currency - Leg 2		List of Values Repeatable with maximum 600 times
94	Total notional quantity - Leg 1	Non-negative Number (25,5)	
95	Total notional quantity - Leg 2	Non-negative Number (25,5)	
96	Notional quantity schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
97	Notional quantity schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
98	Notional quantity schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
99	Notional quantity schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
100	Notional quantity schedule - Notional quantity - Leg 1	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
101	Notional quantity schedule - Notional quantity - Leg 2	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
102	CDS index attachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0)

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Col. #	Field Name	Data Name	Remarks
			and 1)
103	CDS index detachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
104	Other payment amount	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
105	Other payment type		List of Values Repeatable with maximum 600 times
106	Other payment currency		List of Values Repeatable with maximum 600 times
107	Other payment date (UTC)	Date	List of Values Repeatable with maximum 600 times
108	Other payment payer - ID type	Trade Counterparty Identifier Type	List of Values Repeatable with maximum 600 times
109	Other payment payer	Trade Counterparty Identifier	List of Values Repeatable with maximum 600 times
110	Other payment receiver - ID type	Trade Counterparty Identifier Type	List of Values Repeatable with maximum 600 times
111	Other payment receiver	Trade Counterparty Identifier	List of Values Repeatable with maximum 600 times
112	Package identifier		
113	Package transaction price	Number (11,10) or Number (18,13)	
114	Package transaction price currency		
115	Package transaction price notation		
116	Package transaction spread	Number (11,10) or Number (18,13) or Number (5,0)	
117	Package transaction spread currency		
118	Package transaction spread notation		
119	Prior UTI (for one-to-one and one-to-many relations between transactions)		
120	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary Type		
121	Prior UTI (for one-to-one and one-to-many relations between		

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Col. #	Field Name	Data Name	Remarks
	transactions) - Proprietary ID		
122	Custom basket code		
123	Basket constituent identifier		List of Values Repeatable with maximum 600 times
124	Basket constituent unit of measure		List of Values Repeatable with maximum 600 times
125	Basket constituent number of units	Positive Number (18,13)	List of Values Repeatable with maximum 600 times
126	Basket constituent identifier source		List of Values Repeatable with maximum 600 times
127	Underlier ID (OTHER)		
128	Underlier ID (OTHER) source		
129	Underlying asset trading platform identifier		
130	Underlying asset price source		
131	Crypto asset underlying indicator	Boolean	
132	Unique Transaction Identifier (UTI)		
133	Unique Transaction Identifier - Proprietary Type		
134	Unique Transaction Identifier - Proprietary ID		
135	Indicator for Trades Sharing Same UTI Value	Indicator for Trades Sharing Same UTI Value	UTI value included the Unique Transaction Identifier (UTI) and Unique Transaction Identifier - Proprietary ID. This indicator would be 'Y' if there is another active trade with same UTI value, regardless of the Unique Transaction Identifier - Proprietary Type. The checking is case insensitive. Otherwise, it would be 'N'
136	Unique Product Identifier (UPI)		
137	Unique Product Identifier (UPI) - Proprietary Type		
138	Unique Product Identifier (UPI) - Proprietary ID		
139	Notional quantity - Leg 1	Non-negative Number (25,5)	
140	Notional quantity - Leg 2	Non-negative Number (25,5)	

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

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

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

C.2.3.4 Sorting for Detail Records

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

C.2.3.5 Footer

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

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

C.2.4.1 Report Description

Purpose:	This report shows the list of all reporting trades being modified for the day, per asset class.
Type:	System
Recipient(s):	Participant
Delivery Schedule:	Day end scheduled

C.2.4.2 Header Record

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

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

C.2.4.3 Report Details

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

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

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

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

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

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

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

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

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Col. #	Field Name	Data Name	Remarks
			would be 'N' This field is only applicable for active trades. For non-active trades, it would be empty
137	Unique Product Identifier (UPI)		
138	Unique Product Identifier (UPI) - Proprietary Type		
139	Unique Product Identifier (UPI) - Proprietary ID		
140	Notional quantity - Leg 1	Non-negative Number (25,5)	
141	Notional quantity - Leg 2	Non-negative Number (25,5)	
142	Quantity frequency - Leg 1		
143	Quantity frequency - Leg 2		
144	Quantity frequency multiplier - Leg 1	Non-negative Number (3,0)	
145	Quantity frequency multiplier - Leg 2	Non-negative Number (3,0)	
146	Fixing date - Leg 1 (UTC)	Date Time (UTC)	
147	Fixing date - Leg 2 (UTC)	Date Time (UTC)	
148	Index factor	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
149	Embedded option type		
150	Initial margin collateral portfolio code		
151	Variation margin collateral portfolio code		
152	Submitter identifier (TR entity ID)	TR Participant ID	
153	Submitter identifier - ID type	Trade Counterparty Identifier Type	
154	Submitter identifier	Trade Counterparty Identifier	
155	Entity responsible for reporting - ID type		Allowable value is "LEI"
156	Entity responsible for reporting	Legal Entity Identifier (LEI)	
157	Country of the counterparty 2		
158	Broker ID - ID type	Trade Counterparty Identifier Type	
159	Broker ID	Trade Counterparty Identifier	

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

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Col. #	Field Name	Data Name	Remarks
187	Series Version	Non-negative Number (5,0)	
188	Trading capacity		
189	Swap Link ID		
190	Trader location		
191	Booking location		
192	Intragroup	Boolean	
193	Nature of the counterparty 1 - Type		Possible value is F, N, C or O
194	Nature of the counterparty 1		
195	Nature of the counterparty 2 - Type		Possible value is F, N, C or O
196	Nature of the counterparty 2		
197	Non-standardized term indicator	Boolean	
198	Secondary transaction identifier		
199	Lower barrier level	Number (11,10) or Number (18,13)	
200	Lower barrier level price currency		
201	Lower barrier level price notation		
202	Upper barrier level	Number (11,10) or Number (18,13)	
203	Upper barrier level price currency		
204	Upper barrier level price notation		
205	Single barrier level	Number (11,10) or Number (18,13)	
206	Single barrier level price currency		
207	Single barrier level price notation		
208	Product description		
209	Beneficiary		
210	Remarks 1	Remarks	
211	Remarks 2	Remarks	
212	Remarks 3	Remarks	
213	Remarks 4	Remarks	

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Col. #	Field Name	Data Name	Remarks
214	Remarks 5	Remarks	
215	Remarks 6	Remarks	
216	Remarks 7	Remarks	
217	Remarks 8	Remarks	
218	Remarks 9	Remarks	
219	Remarks 10	Remarks	
220	Remarks 11	Remarks	
221	Remarks 12	Remarks	
222	Remarks 13	Remarks	

C.2.4.4 Sorting for Detail Records

	Fields	Order
1	TR trade reference	Ascending

C.2.4.5 Footer

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

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

C.2.5.1 Report Description

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

C.2.5.2 Header Record

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

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

C.2.5.3 Report Details

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

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

- (i) Trade Not Found

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

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

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

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

(ii) Content Mismatched

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

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

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

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

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

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

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

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

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

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

C.2.5.4 Sorting for Detail Records

Display Priority	Fields	Order
1	Reconciliation Status	In the order of: <ul style="list-style-type: none">• Content Mismatched• Trade Not Found
2	Participant	In the order of: <ul style="list-style-type: none">• Participant itself• Others (Ascending)
3	Asset class	Ascending
4	Counterparty 1	Ascending
5	Participant's TR Trade Reference	Ascending

C.2.5.5 Footer

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

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

C.2.6.1 Report Description

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

C.2.6.2 Header Record

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

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

C.2.6.3 Report Details

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

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

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

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

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

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

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

C.2.6.4 Sorting for Detail Records

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

C.2.6.5 Footer

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

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

C.2.7.1 Report Description

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

C.2.7.2 Header Record

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

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

C.2.7.3 Report Details

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

NOTE:

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

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

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

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

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

C.2.7.4 Sorting for Detail Records

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

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

C.2.7.5 Footer

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

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

C.2.8.1 Report Description

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

C.2.8.2 Header Record

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

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

C.2.8.3 Report Details

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

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

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

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Col. #	Field Name	Data Name	Remarks
35	Remarks	TR Trade Reference	
36	Asset class	Asset Class	

C.2.8.4 Sorting for Detail Records

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

C.2.8.5 Footer

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

C.2.9 CTRD2811 - Participant Margin and Collateral Action Report - ISO 20022

C.2.9.1 Report Description

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

C.2.9.2 Header Record

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

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

C.2.9.3 Report Details

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

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

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

C.2.9.4 Sorting for Detail Records

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

C.2.9.5 Footer

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

C.3 Archived Files – ISO 20022

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

C.3.1.1 File Description

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

C.3.1.2 Header Record

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

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

C.3.1.3 File Details

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

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

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Col. #	Field Name	Data Name	Remarks
37	Fixed rate payment frequency period - Leg 1		
38	Floating rate payment frequency period - Leg 1		
39	Fixed rate payment frequency period - Leg 2		
40	Floating rate payment frequency period - Leg 2		
41	Fixed rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
42	Floating rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
43	Fixed rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
44	Floating rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
45	Collateral portfolio indicator	Boolean	
46	Price	Number (11,10) or Number (18,13)	
47	Price currency		
48	Price notation		
49	Price unit of measure		
50	Price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
51	Price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
52	Price schedule - Price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
53	Price schedule - Price currency		List of Values Repeatable with maximum 600 times
54	Price schedule - Price notation		List of Values Repeatable with maximum 600 times
55	Fixed rate - Leg 1	Number (11,10)	
56	Fixed rate - Leg 2	Number (11,10)	
57	Spread - Leg 1	Number (11,10) or Number (18,13) or Number (5,0)	
58	Spread - Leg 2	Number (11,10) or Number (18,13) or Number (5,0)	
59	Spread currency - Leg 1		

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

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Col. #	Field Name	Data Name	Remarks
85	Quantity unit of measure - Leg 1		
86	Quantity unit of measure - Leg 2		
87	Notional amount schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
88	Notional amount schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
89	Notional amount schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
90	Notional amount schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
91	Notional amount schedule - Notional amount - Leg 1	Number (25,5)	List of Values Repeatable with maximum 600 times
92	Notional amount schedule - Notional amount currency - Leg 1		List of Values Repeatable with maximum 600 times
93	Notional amount schedule - Notional amount - Leg 2	Number (25,5)	List of Values Repeatable with maximum 600 times
94	Notional amount schedule - Notional amount currency - Leg 2		List of Values Repeatable with maximum 600 times
95	Total notional quantity - Leg 1	Non-negative Number (25,5)	
96	Total notional quantity - Leg 2	Non-negative Number (25,5)	
97	Notional quantity schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
98	Notional quantity schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
99	Notional quantity schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
100	Notional quantity schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
101	Notional quantity schedule - Notional quantity - Leg 1	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
102	Notional quantity schedule - Notional quantity - Leg 2	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
103	CDS index attachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0)

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Col. #	Field Name	Data Name	Remarks
			and 1)
104	CDS index detachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
105	Other payment amount	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
106	Other payment type		List of Values Repeatable with maximum 600 times
107	Other payment currency		List of Values Repeatable with maximum 600 times
108	Other payment date (UTC)	Date	List of Values Repeatable with maximum 600 times
109	Other payment payer - ID type	Trade Counterparty Identifier Type	List of Values Repeatable with maximum 600 times
110	Other payment payer	Trade Counterparty Identifier	List of Values Repeatable with maximum 600 times
111	Other payment receiver - ID type	Trade Counterparty Identifier Type	List of Values Repeatable with maximum 600 times
112	Other payment receiver	Trade Counterparty Identifier	List of Values Repeatable with maximum 600 times
113	Package identifier		
114	Package transaction price	Number (11,10) or Number (18,13)	
115	Package transaction price currency		
116	Package transaction price notation		
117	Package transaction spread	Number (11,10) or Number (18,13) or Number (5,0)	
118	Package transaction spread currency		
119	Package transaction spread notation		
120	Prior UTI (for one-to-one and one-to-many relations between transactions)		
121	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary Type		
122	Prior UTI (for one-to-one and one-to-many relations between		

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Col. #	Field Name	Data Name	Remarks
	transactions) - Proprietary ID		
123	Custom basket code		
124	Basket constituent identifier		List of Values Repeatable with maximum 600 times
125	Basket constituent unit of measure		List of Values Repeatable with maximum 600 times
126	Basket constituent number of units	Positive Number (18,13)	List of Values Repeatable with maximum 600 times
127	Basket constituent identifier source		List of Values Repeatable with maximum 600 times
128	Underlier ID (OTHER)		
129	Underlier ID (OTHER) source		
130	Underlying asset trading platform identifier		
131	Underlying asset price source		
132	Crypto asset underlying indicator	Boolean	
133	Unique Transaction Identifier (UTI)		
134	Unique Transaction Identifier - Proprietary Type		
135	Unique Transaction Identifier - Proprietary ID		
136	Unique Product Identifier (UPI)		
137	Unique Product Identifier (UPI) - Proprietary Type		
138	Unique Product Identifier (UPI) - Proprietary ID		
139	Notional quantity - Leg 1	Non-negative Number (25,5)	
140	Notional quantity - Leg 2	Non-negative Number (25,5)	
141	Quantity frequency - Leg 1		
142	Quantity frequency - Leg 2		
143	Quantity frequency multiplier - Leg 1	Non-negative Number (3,0)	
144	Quantity frequency multiplier - Leg 2	Non-negative Number (3,0)	
145	Fixing date - Leg 1 (UTC)	Date Time (UTC)	
146	Fixing date - Leg 2 (UTC)	Date Time (UTC)	

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Col. #	Field Name	Data Name	Remarks
147	Index factor	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
148	Embedded option type		
149	Initial margin collateral portfolio code		
150	Variation margin collateral portfolio code		
151	Submitter identifier (TR entity ID)	TR Participant ID	
152	Submitter identifier - ID type	Trade Counterparty Identifier Type	
153	Submitter identifier	Trade Counterparty Identifier	
154	Entity responsible for reporting - ID type		Allowable value is “LEI”
155	Entity responsible for reporting	Legal Entity Identifier (LEI)	
156	Country of the counterparty 2		
157	Broker ID - ID type	Trade Counterparty Identifier Type	
158	Broker ID	Trade Counterparty Identifier	
159	Contract type		
160	Asset class	Asset Class	
161	Underlying identification type		
162	Underlying identification		
163	Name of the underlying index		
164	Clearing timestamp (UTC)	Date Time (UTC)	
165	Delivery type		
166	Identifier of the floating rate - Leg 1		
167	Indicator of the floating rate - Leg 1		
168	Name of the floating rate - Leg 1		
169	Floating rate reference period - Leg 1 - time period		
170	Floating rate reference period - Leg 1 - multiplier	Non-negative Number (3,0)	
171	Identifier of the floating rate - Leg 2		
172	Indicator of the floating rate - Leg 2		
173	Name of the floating rate - Leg 2		

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Col. #	Field Name	Data Name	Remarks
174	Floating rate reference period - Leg 2 - time period		
175	Floating rate reference period - Leg 2 - multiplier	Non-negative Number (3,0)	
176	Base product		
177	Sub-product		
178	Further sub-product		
179	Option type		
180	Option style		
181	Maturity date of the underlying derivative (UTC)	Date	
182	Seniority		
183	Reference entity - ID type	Reference entity Identifier Type	
184	Reference entity	Reference entity	
185	Series	Non-negative Number (5,0)	
186	Series Version	Non-negative Number (5,0)	
187	Trading capacity		
188	Swap Link ID		
189	Trader location		
190	Booking location		
191	Intragroup	Boolean	
192	Nature of the counterparty 1 - Type		Possible value is F, N, C or O
193	Nature of the counterparty 1		
194	Nature of the counterparty 2 - Type		Possible value is F, N, C or O
195	Nature of the counterparty 2		
196	Non-standardized term indicator	Boolean	
197	Secondary transaction identifier		
198	Lower barrier level	Number (11,10) or Number (18,13)	
199	Lower barrier level price currency		
200	Lower barrier level price notation		
201	Upper barrier level	Number (11,10) or Number (18,13)	

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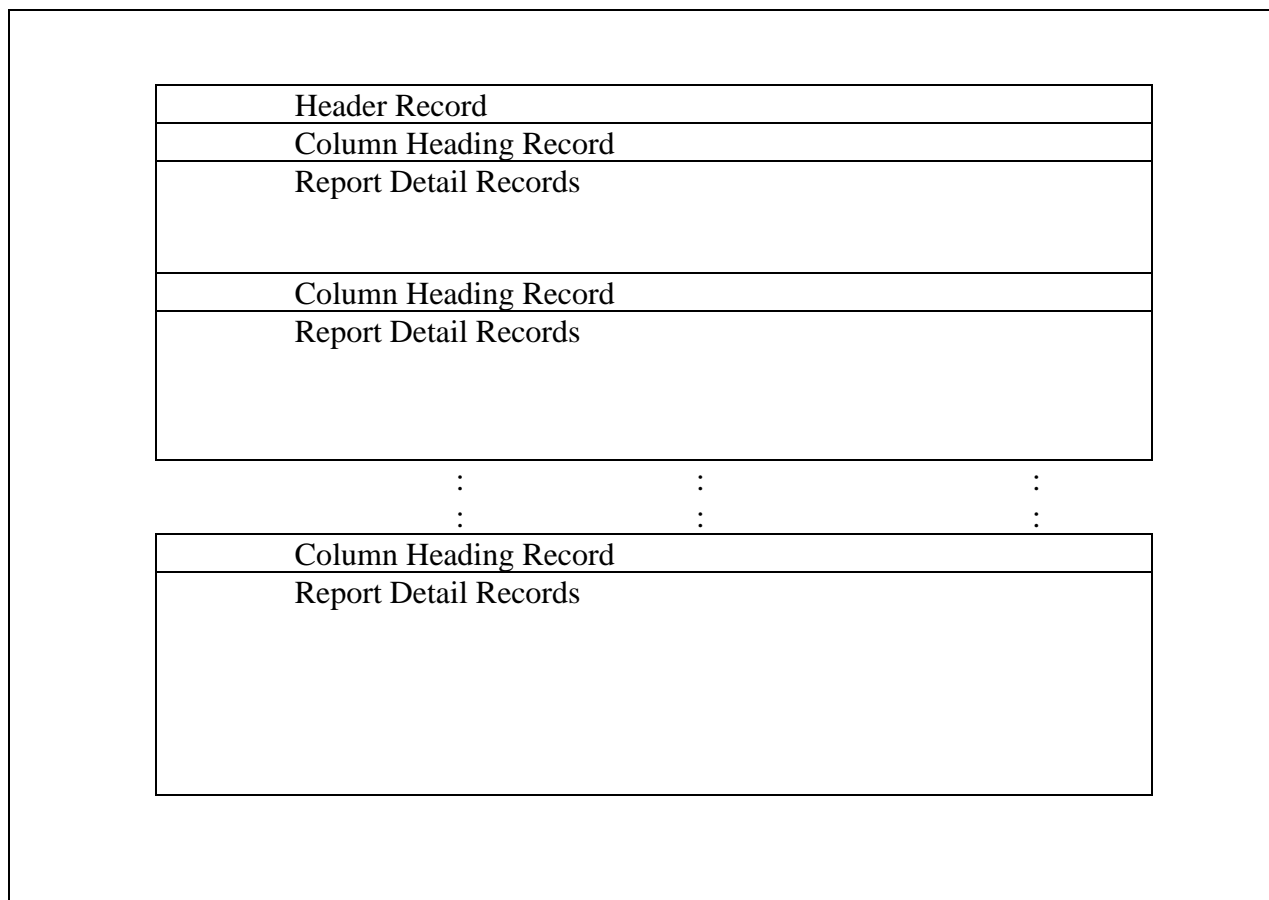
Col. #	Field Name	Data Name	Remarks
202	Upper barrier level price currency		
203	Upper barrier level price notation		
204	Single barrier level	Number (11,10) or Number (18,13)	
205	Single barrier level price currency		
206	Single barrier level price notation		
207	Product description		
208	Beneficiary		
209	Remarks 1	Remarks	
210	Remarks 2	Remarks	
211	Remarks 3	Remarks	
212	Remarks 4	Remarks	
213	Remarks 5	Remarks	
214	Remarks 6	Remarks	
215	Remarks 7	Remarks	
216	Remarks 8	Remarks	
217	Remarks 9	Remarks	
218	Remarks 10	Remarks	
219	Remarks 11	Remarks	
220	Remarks 12	Remarks	
221	Remarks 13	Remarks	
222	Update time	Trade Update Time	
223	TR trade action reference		Not applicable to system action
224	Action type	Trade Action Type	
225	System action type	System Action Type	
226	Action date / System action date		For Action date: Date part of the field “Event timestamp” For System action date: Date part of the system action takes

C.3.1.4 Sorting for Detail Records

	Fields	Order
1	TR trade reference	Ascending
2	Update time	Ascending

C.3.1.5 Report Structure

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



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

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

C.3.2 CTRI7112 - Trade Action Archive Request File - ISO 20022

C.3.2.1 File Description

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

C.3.2.2 Header Record

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

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

C.3.2.3 File Details

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

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

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

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

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

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

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Col. #	Field Name	Data Name	Remarks
120	Package identifier		
121	Package transaction price	Number (11,10) or Number (18,13)	
122	Package transaction price currency		
123	Package transaction price notation		
124	Package transaction spread	Number (11,10) or Number (18,13) or Number (5,0)	
125	Package transaction spread currency		
126	Package transaction spread notation		
127	Prior UTI (for one-to-one and one-to-many relations between transactions)		
128	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary Type		
129	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary ID		
130	Custom basket code		
131	Basket constituent identifier		List of Values Repeatable with maximum 600 times
132	Basket constituent unit of measure		List of Values Repeatable with maximum 600 times
133	Basket constituent number of units	Positive Number (18,13)	List of Values Repeatable with maximum 600 times
134	Basket constituent identifier source		List of Values Repeatable with maximum 600 times
135	Underlier ID (OTHER)		
136	Underlier ID (OTHER) source		
137	Underlying asset trading platform identifier		
138	Underlying asset price source		
139	Crypto asset underlying indicator	Boolean	
140	Event type		
141	Event timestamp (UTC)	Date Time (UTC)	
142	Event identifier		

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

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Col. #	Field Name	Data Name	Remarks
170	Asset class	Asset Class	
171	Underlying identification type		
172	Underlying identification		
173	Name of the underlying index		
174	Clearing timestamp (UTC)	Date Time (UTC)	
175	Delivery type		
176	Identifier of the floating rate - Leg 1		
177	Indicator of the floating rate - Leg 1		
178	Name of the floating rate - Leg 1		
179	Floating rate reference period - Leg 1 - time period		
180	Floating rate reference period - Leg 1 - multiplier	Non-negative Number (3,0)	
181	Identifier of the floating rate - Leg 2		
182	Indicator of the floating rate - Leg 2		
183	Name of the floating rate - Leg 2		
184	Floating rate reference period - Leg 2 - time period		
185	Floating rate reference period - Leg 2 - multiplier	Non-negative Number (3,0)	
186	Base product		
187	Sub-product		
188	Further sub-product		
189	Option type		
190	Option style		
191	Maturity date of the underlying derivative (UTC)	Date	
192	Seniority		
193	Reference entity - ID type	Reference entity Identifier Type	
194	Reference entity	Reference entity	
195	Series	Non-negative Number (5,0)	
196	Series Version	Non-negative Number (5,0)	

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Col. #	Field Name	Data Name	Remarks
197	Trading capacity		
198	Swap Link ID		
199	Trader location		
200	Booking location		
201	Intragroup	Boolean	
202	Nature of the counterparty 1 - Type		Possible value is F, N, C or O
203	Nature of the counterparty 1		
204	Nature of the counterparty 2 - Type		Possible value is F, N, C or O
205	Nature of the counterparty 2		
206	Non-standardized term indicator	Boolean	
207	Secondary transaction identifier		
208	Lower barrier level	Number (11,10) or Number (18,13)	
209	Lower barrier level price currency		
210	Lower barrier level price notation		
211	Upper barrier level	Number (11,10) or Number (18,13)	
212	Upper barrier level price currency		
213	Upper barrier level price notation		
214	Single barrier level	Number (11,10) or Number (18,13)	
215	Single barrier level price currency		
216	Single barrier level price notation		
217	Product description		
218	Beneficiary		
219	Technical record identification		
220	Remarks	TR Trade Reference	
221	Remarks 1	Remarks	
222	Remarks 2	Remarks	
223	Remarks 3	Remarks	

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Col. #	Field Name	Data Name	Remarks
224	Remarks 4	Remarks	
225	Remarks 5	Remarks	
226	Remarks 6	Remarks	
227	Remarks 7	Remarks	
228	Remarks 8	Remarks	
229	Remarks 9	Remarks	
230	Remarks 10	Remarks	
231	Remarks 11	Remarks	
232	Remarks 12	Remarks	
233	Remarks 13	Remarks	

C.3.2.4 Sorting for Detail Records

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

C.3.2.5 Report Structure

Refer to appendix C.3.1.5 for details.

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

C.3.3.1 File Description

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

C.3.3.2 Header Record

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

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

C.3.3.3 File Details

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

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

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

Col. #	Field Name	Data Name	Remarks
36	Asset class	Asset Class	

C.3.3.4 Sorting for Detail Records

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

C.3.3.5 Report Structure

Refer to appendix C.3.1.5 for details.

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

C.3.4.1 File Description

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

C.3.4.2 Header Record

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

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

C.3.4.3 File Details

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

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

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

C.3.4.4 Sorting for Detail Records

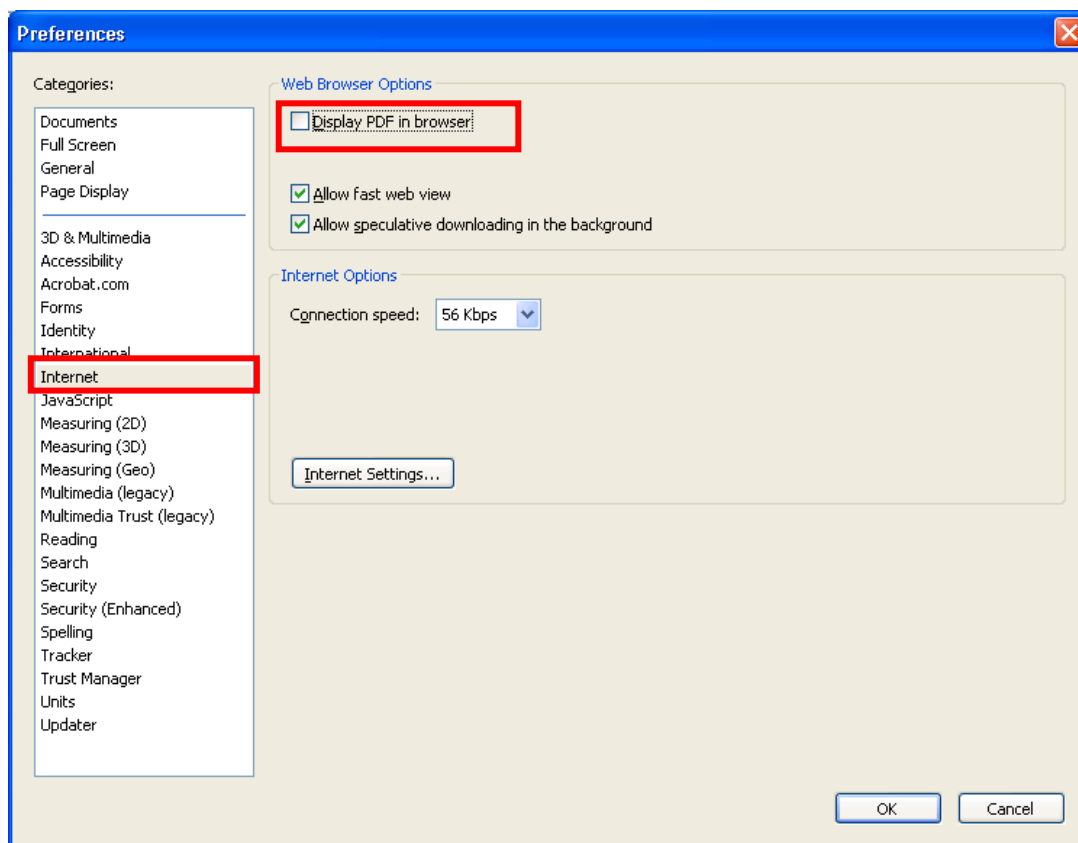
	Fields	Order
1	Participant	Ascending
2	Action type	Refer C.1.5.1
3	Action creation timestamp	Ascending
4	TR margin and collateral action reference	Ascending

C.3.4.5 Report Structure

Refer to appendix C.3.1.5 for details.

APPENDIX D ADOBE READER CONFIGURATION FOR REPORT DOWNLOADING

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



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

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