

| DATA                      | MAS DATA FIELD  | DATA FIELD DESCRIPTION   | DTCC Field Equivalent                    | CFTC Required                            | CFTC Equivalent  | Comments  |
|---------------------------|---|--|--|--|--|---|
| CONTRACT INFORMATION      | Unique transaction identifier (UTI)   | <ul style="list-style-type: none"> <li>An identifier to denote the transaction</li> <li>For cleared contract, the CCP should supply the UTI</li> <li>For uncleared contract that are electronically confirmed, the electronic confirmation platform should supply the UTI</li> <li>For other uncleared contract, the counterparties should agree on an UTI to be reported</li> <li>Field value: Alphanumeric string</li> </ul>   | Unique transaction identifier            | Required                                 | CFTC equivalent is the USI   | If a UTI is not available, we would like to request that a firm may report using a USI or an alternative form for the initial phase.  |
|                           | Unique product identifier (UPI)   | <ul style="list-style-type: none"> <li>An identifier to denote the product type (e.g. ISDA product taxonomy)</li> <li>Field value: Alphanumeric string</li> </ul>  | Unique product identifier                | Required                                 | Exact Equivalent   | No comment.   |
|                           | Contract type   | <ul style="list-style-type: none"> <li>Field value: "Swap", "Option", "Forward", "Others"</li> <li>If the contract type is captured under UPI, this field may be left blank</li> </ul>   | Contract type                            | Not in CFTC                              | Information in the ISDA taxonomy?  | As this is not a mandatory field in the CFTC, we request that it be an optional data field as the firms are unable to report this data field by 31 Oct 2013. As the contract type will most likely be defined in the UPI, we believe this field may not be necessary. |
|                           | Compression indicator   | <ul style="list-style-type: none"> <li>To indicate whether this contract results from compression</li> <li>Field value: "Yes" or "No"</li> </ul>   | Compressed Trade                         | Not in CFTC                              | In EMIR  | We would like to request this data field is phased-in after EMIR. As this information would not have been available for historical transactions, we would like to request this is not a reportable field for historical trades.                                       |
|                           | Previous UTI  | <ul style="list-style-type: none"> <li>To denote the previous UTI relating to this contract</li> <li>Field value: Alphanumeric string</li> </ul>   | Prior UTI                                | Not required                             |  | There is on-going discussion regarding this data field for EMIR, as such, we would like to request this field be implemented at a later stage. In the event of a cancellation and rebooking of a trade, how would the trades be linked?                               |
| Counterparty information  | Identifier of specified person  | <ul style="list-style-type: none"> <li>An identifier of the specified person reporting</li> <li>To use LEI or pre-LEI if LEI is not available</li> <li>Field value: Alphanumeric string</li> </ul>   | Identifier of Reporting Counterparty     | Required                                 | Similar to naming as the CFTC  | While we support the use of LEIs, we would like to request that other forms of an identifier be allowed for the initial phase. If the LEI is not available, we propose to use SWIFT BIC, AVOX ID, DTCC ID or the internal counterparty ID as an alternative.          |
|                           | Legal name of specified person  | <ul style="list-style-type: none"> <li>To denote the legal name of the specified person</li> <li>Field value: free text</li> </ul>   | Name of Reporting Counterparty           | Not in CFTC                              | No input place in the current or future GTR builds   | As this information will be captured in the LEI, we seek further understanding on the need to capture this.   |
|                           | Identifier of counterparty  | <ul style="list-style-type: none"> <li>An identifier of the counterparty</li> <li>To use LEI or pre-LEI if LEI is not yet available</li> <li>Where counterparty does not have an LEI or pre-LEI, to use SWIFT BIC code or, if not available, a business registration code issued in the jurisdiction of incorporation (e.g. Accounting and Corporate Regulatory Authority (ACRA) registration number)</li> <li>In the case of individuals, to use a client code</li> <li>Field value: Alphanumeric string</li> </ul> | Identifier of Non-reporting Counterparty | Required                                 | Similar to naming as the CFTC  | While we support the use of LEIs, we would like to request that other forms of an identifier be allowed for the initial phase. If the LEI is not available, we propose to use SWIFT BIC, AVOX ID, DTCC ID or the internal counterparty ID as an alternative.          |
|                           | Legal name of counterparty  | <ul style="list-style-type: none"> <li>The legal name of counterparty</li> <li>Field values: free text</li> </ul>  | Name of Non-reporting Counterparty       | Not in CFTC                              | No input place in the current or future GTR builds   | As this information will be captured in the LEI, we seek further understanding on the need to capture this.   |
|                           | Identifier of reporting entity  | <ul style="list-style-type: none"> <li>To denote the identity of the reporting entity in the case of single-sided or third-party reporting</li> <li>To use LEI or pre-LEI if LEI is not yet available</li> </ul>   | Identifier of reporting entity           | Required                                 | Similar to naming as the CFTC  | While we support the use of LEIs, we would like to request that other forms of an identifier be allowed for the initial phase. If the LEI is not available, we propose to use SWIFT BIC, AVOX ID, DTCC ID or the internal counterparty ID as an alternative.          |
|                           | Legal name of reporting entity  | <ul style="list-style-type: none"> <li>The legal name of reporting entity</li> <li>Field values: free text</li> </ul>  | Name of reporting entity                 | Not in CFTC,                             | No input place in the current or future GTR builds   | As this information will be captured in the LEI, we seek further understanding on the need to capture this.   |
|                           | Trading capacity of specified person  | <ul style="list-style-type: none"> <li>To denote trading capacity of specified person</li> <li>Field value: "Principal" or "Agent"</li> </ul>  | Trading capacity of reporting party      | Not in CFTC, only available after EMIR   | Only available after EMIR implementation   | We would like to request this data field is phased-in after EMIR.   |
| Identifier of beneficiary | <ul style="list-style-type: none"> <li>To denote the identity of the beneficiary of the contract</li> <li>Where the contract is executed via a structure representing a number of beneficiaries such as a trust or fund, the beneficiary should be identified as that structure (i.e. as the trust or fund)</li> <li>Where the beneficiary is a legal entity, to use LEI or pre-LEI if LEI is not yet available</li> <li>If the beneficiary is a collective investment scheme (CIS) or real estate investment trust (REIT), the beneficiary should be identified by OPERA II scheme number</li> <li>In case of a beneficiary that is an individual, a client code as assigned by the specified person should be reported</li> <li>Field value: Alphanumeric string</li> </ul> | Identifier of Beneficiary  | Not in CFTC, only available after EMIR   | Only available after EMIR implementation | We would like to request this be phased-in after EMIR. We seek clarification on the identifier of beneficiary as a firm may not necessarily know if their counterparty is the end beneficiary. |   |

| DATA                     | MAS DATA FIELD  | DATA FIELD DESCRIPTION  | DTCC Field Equivalent   | CFTC Required                               | CFTC Equivalent  | Comments  |
|--------------------------|---|---|---|---|--|---|
| Counterparty information | Legal name of beneficiary   | <ul style="list-style-type: none"> <li>The legal name of the beneficiary to the contract</li> <li>Field value: free text</li> </ul>   | Name of Beneficiary   | Not in CFTC                                 | No input place in the current or future GTR builds   | As this information will be captured in the LEI, we seek further understanding on the need to capture this.   |
|                          | Identifier for broker of specified person                         | <ul style="list-style-type: none"> <li>To denote the identity of the broker for the specified person</li> <li>To use LEI or pre-LEI if LEI is not yet available</li> <li>Field value: Alphanumeric string</li> </ul>  | Identifier of broker  | Optional for CFTC                           | Not all firms submit this information and does not apply to all trades   | As this is not a mandatory field in the CFTC, we request that it be an optional data field as the firms are unable to report this data field by 31 Oct 2013. As not all trades will have a broker, will this field be optional or mandatory? If it is mandatory, for trades that do not utilize a broker will a "blank" field be allowed? If there is no broker LEI, what other format may be used?                           |
|                          | Legal name of the broker of specified person                      | <ul style="list-style-type: none"> <li>The legal name of the broker for the specified person</li> <li>Field value: Free text</li> </ul>   | Name of broker  | Not in CFTC                                 | No input place in the current or future GTR builds   | As this information will be captured in the LEI, we seek further understanding on the need to capture this.   |
|                          | Location of trader desk   | <ul style="list-style-type: none"> <li>To denote the country where the trader desk which executed the contract is located</li> <li>Field value: ISO country code</li> </ul>   | Trader Location, Desk Location  | N/A   | N/A  | To meet the initial phase deadline, the industry would like to request this data field be phased-in at a later date.  |
| Clearing                 | Whether the contract has been cleared                             | <ul style="list-style-type: none"> <li>To denote if the contract has been cleared</li> <li>Field value: "Yes" or "No"</li> </ul>  | Whether the Transaction has been centrally cleared (to be amended if cleared after initial report made) | Required                                    | The GTR knows when a trade is cleared when one of the counter parties to the trade is a clearer/DCO.   | To meet the initial phase deadline, the industry would like to request this data field be phased-in at a later date. When a trade is facing a CCP, the Party 2 information will be reflected as the CCP LEI, depending on the timing of the snapshot.   |
|                          | Identifier of clearing entity                                     | <ul style="list-style-type: none"> <li>To denote the identity of the clearing entity</li> <li>To use LEI or pre-LEI if LEI is not yet available</li> <li>Field value: Alphanumeric string</li> </ul>  | Identifier of clearing member   | Required                                    | LEI of clearer/ DCO  | Would this refer to the central counterparty (CCP) or to the clearing member of the CCP?  |
|                          | Legal Name of Clearing entity                                     | <ul style="list-style-type: none"> <li>The legal name of clearing entity</li> <li>Field value: free text</li> </ul>   | Name of clearing member   | Not in CFTC                                 | No input place in the current or future GTR builds   | As this information will be captured in the LEI, we seek further understanding on the need to capture this.   |
|                          | Clearing exemption for specified person                           | <ul style="list-style-type: none"> <li>To indicate whether the contract is exempted from clearing</li> <li>Field value: "Yes" or "No"</li> </ul>  |   |   | No mandatory clearing in Singapore as yet. This is a very specific CFTC indication of a clearing exemption based on mandatory clearing in the US | As clearing has yet to be mandated in Singapore and the clearing mandate in certain other jurisdictions are not yet in force, we would like to request that this field be an optional field for the initial phase.  |
| Confirmation             | Date of confirmation  | <ul style="list-style-type: none"> <li>The date when the contract is confirmed</li> <li>Field value: UTC Time</li> </ul>  | Confirmation timestamp  | Not required                                | Allowed but not required for CFTC  | We seek further clarification on what information is required in this data field. Would it mean when a trade confirmation is physically exchanged? If so, a firm may not receive the confirmation in time to meet the reporting deadline. As most firms do not track the date and time of when a confirmation is affirmed, this will be a challenge for non-electronically confirmed trades as well as for historical trades. |
|                          | Whether the contract is electronically confirmed                  | <ul style="list-style-type: none"> <li>To indicate whether the contract is electronically confirmed</li> <li>Field value: "Electronic", "Non-electronic" or "Non-confirmed"</li> </ul>  | Form of confirmation  | Required for credit; Not required for Rates | For rates, this is allowed but not required. It is required for credit   |   |
|                          | Identifier of electronic confirmation platform (where applicable) | <ul style="list-style-type: none"> <li>To denote the identity of the electronic confirmation platform, where the contract is electronically confirmed</li> <li>Field value: Alphanumeric string</li> </ul>  | CONFIRMATION PLATFORM ID  | Not required                                | For snapshot reporting, some firms may not submit this data and is not applicable to all trades  | Some firms may require additional builds to ensure that their systems is able to extract the relevant information to meet the trade reporting requirement.  |
|                          | Legal name of electronic confirmation platform (where applicable) | <ul style="list-style-type: none"> <li>The legal name of the electronic confirmation platform, where the contract is electronically confirmed</li> <li>Field value: free text</li> </ul>  | SYSTEM DERIVED  | Not in CFTC                                 | No input place in the current or future GTR builds   | As this information will be captured in the LEI, we seek further understanding on the need to capture this.   |
| Trade execution          | Identifier of execution venue (where applicable)                  | <ul style="list-style-type: none"> <li>Identifier of execution venue</li> <li>For trades which were executed via voice, please leave this field blank</li> <li>To use LEI or pre-LEI if LEI is available</li> <li>Field value: Alphanumeric string</li> </ul> | Execution Venue   | Not required                                | For snapshot reporting, some firms may not submit this data and is not applicable to all trades  | As this is an optional data field, we request it be phased-in at a later stage.   |
|                          | Legal name of execution venue (where applicable)                  | <ul style="list-style-type: none"> <li>To use LEI or pre-LEI if LEI is not available</li> <li>Field value: Alphanumeric string</li> <li>Legal name of execution venue</li> <li>Field value: free text</li> </ul>  | SYSTEM DERIVED  | Not in CFTC                                 | No input place in the current or future GTR builds   | As this information will be captured in the LEI, we seek further understanding on the need to capture this.   |
|                          | Whether the contract is verified                                  | <ul style="list-style-type: none"> <li>To denote if the contract is verified</li> <li>Field value: "Electronic", "Voice" or "Not Verified"</li> </ul>   | Method of execution   | Not required                                | For snapshot reporting, some firms may not submit this data and is not applicable to all trades  | This may be challenging for some firms as it relates to how a trader transacts a trade and this information may not be available or recorded in the booking systems of a bank. As this is not a mandatory field for CFTC, we would like to request that this is an optional data field for the initial phase.   |

| DATA               | MAS DATA FIELD   | DATA FIELD DESCRIPTION   | DTCC Field Equivalent                         | CFTC Required  | CFTC Equivalent  | Comments   |
|--------------------|--|--|---|--|--|--|
| Transactional data | Master agreement type  | <ul style="list-style-type: none"> <li>Type of master agreement that was executed in relation to this contract</li> <li>For example, ISDA Master Agreement, Master Power Purchase and Sale Agreement, European Master Agreement, etc</li> </ul>        | Master agreement type                         | Not required for Credit; Not in CFTC for rates, will be supported for EMIR | Optional for credit. For rates, will be supported for EMIR   | As this is not a mandatory field for CFTC, we would like to request that this is an optional data field for the initial phase.   |
|                    | Master agreement date  | <ul style="list-style-type: none"> <li>The date of the version of the master agreement that was executed in relation to this contract</li> <li>Field value: UTC time</li> </ul>  | Master agreement date                         |  | No current CFTC support for Rates. For credit MA date refers to the date on the MA type but does not relate to the date firms agree an ISDA  | The Master agreement date is not available on Middleware and may not necessarily be available for firms to report this information. For certain firms, the trade information is extracted from the trading/ booking system, which may not contain information pertaining to the the ISDA Master agreement. As this is not a mandatory field for CFTC, we would like to request that this is an optional data field for the initial phase.  |
|                    | Effective date or start date of contract   | <ul style="list-style-type: none"> <li>The date under which the obligations under the contract comes into effect</li> <li>Field value: UTC time</li> </ul>   | Contract-effective date or start date         | Required   | Not applicable for certain rates product types as it may be implied from trade date  |  |
|                    | Maturity, termination or end date of contract  | <ul style="list-style-type: none"> <li>The date of expiry of the contract</li> <li>Field value: UTC time</li> </ul>  | Maturity, termination or end date             | Required   |  |  |
|                    | Settlement method  | <ul style="list-style-type: none"> <li>The agreed-upon method of settlement</li> <li>Field value: "Cash", "Physical" or "Optional for counterparty"</li> </ul>   |   | Optional for CFTC  | Credit: Exercise Event Type supports "Cash", "Physical"<br>Rates: Settlement Type supports "Cash", "Physical", and "Election". Only optionally supported for Swaptions, Debt Options, and Exotic product types | As this is an optional data field, we request it be phased-in at a later stage.  |
|                    | Delivery type  | <ul style="list-style-type: none"> <li>Whether the contract is deliverable or non-deliverable</li> <li>This field can be left blank if the delivery type is captured under the UPI</li> <li>Field value: "Deliverable" or "Non-deliverable"</li> </ul> | Delivery type                                 | Not in CFTC  |  | If the UPI refers to the ISDA taxonomy, this would infer the delivery type would be captured by the taxonomy. In such an instance, would a "blank" value be allowed? As this is not a mandatory field for CFTC, we would like to request that this is an optional data field for the initial phase.  |
|                    | Mark to market /model value of contract  | <ul style="list-style-type: none"> <li>To denote the mark-to-market/model value of the contract</li> <li>Field value: Any valid number</li> </ul>  | Valuation type (mark-to-market/mark-to-model) | Required under CFTC for all active trades.                                 | Can be submitted separately or in conjunction with Snapshot position reporting   | In order to meet the initial reporting deadline, we would like to request that this data field only be implemented at a later stage.   |
|                    | Currency of mark to market/model value   | <ul style="list-style-type: none"> <li>Currency in which the mark-to-market value of the contract is expressed in</li> <li>Field value: ISO currency code</li> </ul>   | Currency used for mark-to-market valuation    | Required under CFTC for all active trades.                                 | Can be submitted separately or in conjunction with Snapshot position reporting   | In order to meet the initial reporting deadline, we would like to request that this data field only be implemented at a later stage.   |
|                    | Valuation type   | <ul style="list-style-type: none"> <li>To denote if the contract is mark to market or mark to model</li> <li>Field value: "Mark to market" or "Mark to model"</li> </ul>   | Valuation Type Party 1/2 / Valuation Type ccp | Not in CFTC  | Can be submitted separately or in conjunction with Snapshot position reporting   | In order to meet the initial reporting deadline, we would like to request that this data field only be implemented at a later stage.   |
|                    | Date and time of valuation   | <ul style="list-style-type: none"> <li>Date and time of the last mark to market/model valuation</li> <li>Field value: UTC time</li> </ul>  | VALUATION DATE TIME                           | Optional for CFTC  | Can be submitted separately or in conjunction with Snapshot position reporting   | As this is an optional data field, we request it be phased-in at a later stage.  |
| Price/spread       | <ul style="list-style-type: none"> <li>Transacted price/spread</li> <li>Field value: Any valid number</li> </ul> | PRICE NOTATION TYP / PRICE   | Optional for credit                           | No separate field for Price/Spread in Rates                                | As this is an optional data field, we request it be phased-in at a later stage.  |  |
| TIME STAMP         | Execution timestamp  | <ul style="list-style-type: none"> <li>The date and time when the contract was executed on a trading venue, where contract was executed on a trading venue</li> <li>Field value: UTC time</li> </ul>   | Execution timestamp                           | Not required   | Not routinely submitted  | As information is taken from the booking/ trading systems, it would record the time of booking of the trade as opposed to the execution of trade by a trader with his counterparty. This information would be challenging for firms to provide as they are not able to track when a trader transaction a trade. Additionally, for historical trades would not have this information and should not be a required for those trades. Would this also include trades that are "off premises" trades?As this is not a required CFTC data field, we request it be phased-in at a later stage. |
|                    | Clearing timestamp   | <ul style="list-style-type: none"> <li>The date and time when clearing took place, where the contract is cleared</li> <li>Field value: UTC time</li> </ul>   | Clearing timestamp                            | Not in CFTC  | Not currently supported  | As this is not a required CFTC data field, we request it be phased-in at a later stage.  |
|                    | Reporting timestamp  | <ul style="list-style-type: none"> <li>The date and time when the contract was reported to a local trade repository (LTR) or a local trade foreign repository (LFTR)</li> <li>Field value: UTC time</li> </ul>   | Reporting timestamp                           | Derived  | Supported but dervied  | For clarity, will the timestamp be the time when DTCC accepts a trade?   |

| DATA                           | MAS DATA FIELD  | DATA FIELD DESCRIPTION   | DTCC Field Equivalent                            | CFTC Required        | CFTC Equivalent   | Comments  |
|--------------------------------|---|--|--|----------------------|---|---|
| COLLATERALISATION              | Level of collateralisation  | <ul style="list-style-type: none"> <li>To indicate the level of collateralisation of the contract</li> <li>Field value: "Uncollateralised", "Partially collateralised", "One way collateralised", "Fully collateralised"</li> </ul>  | Collateralisation                                | Optional for CFTC    | Supported but optional  | This should be phased-in after EMIR's implementation. For the level of collateralization, should collateral in transit be classed as "partially collateralized"? We seek clarity on collateral portfolio code and how this code will be determined, i.e., will this be bilaterally agreed or should it be global code? As collateralization is performed on a portfolio level, we believe this field should not be for trade specific transactions. |
|                                | Collateral portfolio  | <ul style="list-style-type: none"> <li>To indicate whether the collateralisation was performed on a portfolio basis. Portfolio basis means the collateral is calculated on the basis of net positions resulting from a set of contracts, rather than per trade</li> <li>Field value: "Yes" or "No"</li> </ul>  | Collateral portfolio                             | Not in CFTC; in EMIR | Available after EMIR implementation   | This should be phased-in after EMIR's implementation.   |
|                                | Collateral portfolio code for specified person  | <ul style="list-style-type: none"> <li>If collateral is reported on a portfolio basis, the portfolio should be identified by a unique code determined by the specified person</li> <li>Field value: alphanumeric</li> </ul>  | Collateral portfolio code                        | Not in CFTC; in EMIR | Available after EMIR implementation   | This should be phased-in after EMIR's implementation. On the Collateralization, Level of Collateralization take into consideration of Collateral in Transit to class as "partially collateralized"? We do need clarity on collateral portfolio code and who to decide the code, bilaterally agreed or should it be global? What kind of code is required? If possible, please provide an example.   |
|                                | Value of collateral for specified person  | <ul style="list-style-type: none"> <li>The value of the collateral posted by the specified person to his counterparty. Where collateral is posted on a portfolio basis, this field must include the value of all collateral posted for the portfolio.</li> <li>Field value: Any valid number</li> </ul>  | Value of collateral                              | Not in CFTC; in EMIR | Available after EMIR implementation   | This should be phased-in after EMIR's implementation.   |
|                                | Currency of collateral value for specified person   | <ul style="list-style-type: none"> <li>The currency in which the collateral value is expressed in</li> <li>Field value: ISO currency code</li> </ul>   | Currency of collateral value                     | Not in CFTC; in EMIR | Available after EMIR implementation   | This should be phased-in after EMIR's implementation.   |
| OPTION (where applicable)      | Option type   | <ul style="list-style-type: none"> <li>To denote the type of option</li> <li>Field value: "Call", "Put", "Others"</li> </ul>   | Option type                                      | Required             | Only call and put supported   |   |
|                                | Call, put or cancellation date  | <ul style="list-style-type: none"> <li>The date when the option is exercised or cancelled</li> <li>Field value: UTC time</li> </ul>  |  | Required             | No exercise date supported in GTR. Upon exercise, the trade is no longer reportable | We seek clarity that the cancellation date would mean the option exercise date?   |
|                                | Option expiration date  | <ul style="list-style-type: none"> <li>The expiry date of the option</li> <li>Field value: UTC time</li> </ul>   | Option expiration date                           | Required             |   |   |
|                                | Option premium  | <ul style="list-style-type: none"> <li>The amount of option premium paid by the buyer to the seller for the reported contract</li> <li>Field value: Any valid number</li> </ul>  | Option premium                                   | Required             |   |   |
|                                | Option premium currency   | <ul style="list-style-type: none"> <li>The currency in which the option premium is expressed in</li> <li>Field value: ISO currency code</li> </ul>   | Option premium currency                          | Required             |   |   |
|                                | Option style  | <ul style="list-style-type: none"> <li>To indicate whether the option can be exercised on a fixed date or any time during the life of the contract</li> <li>Field value: "American", "European", "Bermudan", "Asian"</li> </ul>  | Option style                                     | Required             | Only supports "American", "Bermudan" and "European" for rates                       |   |
|                                | Strike price (cap/floor rate)   | <ul style="list-style-type: none"> <li>The strike price of the option</li> <li>Field value: Any valid number</li> </ul>  | Strike price (cap/floor rate)                    | Required             | May have both a cap and floor with separate fields for each                         |   |
|                                | Barrier (where applicable)  | <ul style="list-style-type: none"> <li>The rate at which the option within the contract comes into or ceases to exist, (where applicable) whether over the life of the contract or during discrete periods</li> <li>This field is relevant for foreign exchange derivatives only</li> <li>Field value: Any valid number</li> </ul>   | ASSET SPECIFIC:                                  |                      |   | We would like to request that this data field be deferred to a later date.  |
|                                | Currency of barrier   | <ul style="list-style-type: none"> <li>The currency in which the barrier amount is expressed in</li> <li>Field value: ISO currency code</li> </ul>   | ASSET SPECIFIC:                                  |                      |   | We would like to request that this data field be deferred to a later date.  |
| Lockout period                 | <ul style="list-style-type: none"> <li>The date of first allowable exercise</li> <li>Field value: UTC time</li> </ul> | ASSET SPECIFIC:  |  |                      | We would like to request that this data field be deferred to a later date.          |   |
| CREDIT/EQUITY - CP INFORMATION | Identifier of counterparty purchasing protection (where applicable)   | <ul style="list-style-type: none"> <li>An identifier of the counterparty purchasing protection</li> <li>To use LEI or pre-LEI if LEI is not yet available</li> <li>Where counterparty does not have an LEI or pre-LEI, to use SWIFT BIC code or, if not available, a business registration code issued in the jurisdiction of incorporation (e.g. ACRA registration number)</li> <li>In the case of individuals, to use a client code</li> <li>Field value: Alphanumeric string</li> </ul> | Identifier of counterparty purchasing protection | Required             | Buyer   | While we support the use of LEIs, we would like to request that other forms of an identifier be allowed for the initial phase. If the LEI is not available, we propose to use SWIFT BIC, AVOX ID, DTCC ID or the internal counterparty ID as an alternative.  |
|                                | Legal name of counterparty purchasing protection (where applicable)   | <ul style="list-style-type: none"> <li>The legal name of counterparty purchasing protection</li> <li>Field value: Free text</li> </ul>   | Name of counterparty purchasing protection       | Not in CFTC          | No input place in the current or future GTR builds                                  | As this information will be captured in the LEI, we seek further understanding on the need to capture this.   |

| DATA                              | MAS DATA FIELD   | DATA FIELD DESCRIPTION  | DTCC Field Equivalent                          | CFTC Required                      | CFTC Equivalent   | Comments   |
|-----------------------------------|--|---|--|------------------------------------|---|--|
| CREDIT/EQUITY - CP INFORMATION    | Identifier of counterparty selling protection (where applicable) | <ul style="list-style-type: none"> <li>An identifier of the counterparty selling protection</li> <li>To use LEI or pre-LEI if LEI is not yet available</li> <li>Where counterparty does not have an LEI or pre-LEI, to use SWIFT BIC code or, if not available, a business registration code issued in the jurisdiction of incorporation (e.g. ACRA registration number)</li> <li>In the case of individuals, to use a client code</li> <li>Field value: Alphanumeric string</li> </ul> | Identifier of counterparty selling protection  | Required                           | Seller  | While we support the use of LEIs, we would like to request that other forms of an identifier be allowed for the initial phase. If the LEI is not available, we propose to use SWIFT BIC, AVOX ID, DTCC ID or the internal counterparty ID as an alternative. |
|                                   | Legal name of counterparty selling protection (where applicable) | <ul style="list-style-type: none"> <li>The legal name of counterparty selling protection</li> <li>Field value: Free text</li> </ul>   | Identifier of counterparty selling protection  | Not in CFTC                        | No input place in the current or future GTR builds  | As this information will be captured in the LEI, we seek further understanding on the need to capture this.  |
|                                   | Information identifying the reference entity                     | <ul style="list-style-type: none"> <li>An identifier of the entity that is the subject of the protection being purchased and sold,</li> <li>To use LEI or pre-LEI if LEI is not yet available</li> <li>Where counterparty does not have an LEI or pre-LEI, to use SWIFT BIC code or, if not available, a business registration code issued in the jurisdiction of incorporation (e.g. ACRA registration number)</li> <li>Field value: Alphanumeric string</li> </ul>                    | Information identifying the reference entity   | Required                           |   | While we support the use of LEIs, we would like to request that other forms of an identifier be allowed for the initial phase. If the LEI is not available, we propose to use SWIFT BIC, AVOX ID, DTCC ID or the internal counterparty ID as an alternative. |
| CREDIT/EQUITY TRANSACTIONAL DATA  | Notional amount  | <ul style="list-style-type: none"> <li>The notional amount of the contract</li> <li>Field value: Any valid number</li> </ul>  | Notional amount                                | Required                           |   |  |
|                                   | Notional currency  | <ul style="list-style-type: none"> <li>The currency in which the notional amount is expressed in</li> <li>Field value: ISO currency code</li> </ul>   | Notional currency                              | Required                           |   |  |
|                                   | Amount of upfront payment (where applicable)                     | <ul style="list-style-type: none"> <li>The amount of any upfront payment the specified person made or received</li> <li>Field value: Any valid number</li> </ul>  | Amount of upfront payment, if any              | Optional for CFTC                  | There are two mutually exclusive upfront payment types  | As this is an optional data field, we request it be phased-in at a later stage.  |
|                                   | Currency/currencies in which upfront payment is expressed in     | <ul style="list-style-type: none"> <li>The currency in which the upfront payment is expressed in</li> <li>Field value: ISO currency code</li> </ul>   | GAP  | Optional for CFTC                  | There are two mutually exclusive upfront payment types  | As this is an optional data field, we request it be phased-in at a later stage.  |
|                                   | Payment frequency of the counterparty 1                          | <ul style="list-style-type: none"> <li>The dates the contract requires payments to be made</li> <li>UTC time</li> </ul>   | Payment frequency                              | Required for CTC, where applicable | Does not use UTC time. Uses Payment Frequency instead (e.g. month) and Frequency Multiplier (e.g. 3)              | Will the Seller be determined as counterparty 1 and the Buyer as counterparty 2?   |
|                                   | Payment frequency of the counterparty 2                          | <ul style="list-style-type: none"> <li>The dates the contract requires payments to be made</li> <li>UTC time</li> </ul>   | Payment frequency                              | Not in CFTC                        | No support planned  | Will the Seller be determined as counterparty 1 and the Buyer as counterparty 2?   |
| FX TRANSACTIONAL DATA             | Notional amount 1  | <ul style="list-style-type: none"> <li>The notional amount of the first underlying currency</li> <li>Field value: Any valid number</li> </ul>   | Notional amount 1                              |                                    |   |  |
|                                   | Currency 1   | <ul style="list-style-type: none"> <li>The notional currency payable by specified person</li> <li>Field value: ISO currency code</li> </ul>   | Currency 1                                     |                                    |   |  |
|                                   | Notional amount 2  | <ul style="list-style-type: none"> <li>The notional amount of the second underlying currency</li> <li>Field value: Any valid number</li> </ul>  | Notional amount 2                              |                                    |   |  |
|                                   | Currency 2   | <ul style="list-style-type: none"> <li>The notional currency payable by the counterparty</li> <li>Field value: ISO currency code</li> </ul>   | Currency 2                                     |                                    |   |  |
|                                   | Exchange rate  | <ul style="list-style-type: none"> <li>The exchange rate of the currencies of the contract</li> <li>Field value: Any valid number</li> </ul>  | Exchange rate                                  |                                    |   |  |
| INTEREST RATES TRANSACTIONAL DATA | Notional amount for Leg 1  | <ul style="list-style-type: none"> <li>The notional amount of leg 1 of the contract</li> <li>Field value: Any valid number</li> </ul>   | Notional amount for leg 1                      | Required                           |   |  |
|                                   | Notional currency for Leg 1                                      | <ul style="list-style-type: none"> <li>The currency in which notional amount of leg 1 of the contract is expressed in</li> <li>Field value: ISO currency code</li> </ul>  | Notional currency for leg 1                    | Required                           |   |  |
|                                   | Notional amount for Leg 2  | <ul style="list-style-type: none"> <li>The notional amount of leg 2 of the contract</li> <li>Field value: Any valid number</li> </ul>   | Notional amount for leg 2                      | Required (where applicable)        |   |  |
|                                   | Notional currency for Leg 2                                      | <ul style="list-style-type: none"> <li>The currency in which notional amount of leg 2 of the contract is expressed in</li> <li>Field value: ISO currency code</li> </ul>  | Notional currency for leg 2                    | Required (where applicable)        |   |  |
|                                   | Amount and currency of upfront payment                           | <ul style="list-style-type: none"> <li>The amount and currency of any upfront payment the specified person made or received</li> <li>Field value: Any valid number</li> </ul>   | Amount and currency of upfront payment, if any | Optional for CFTC                  | Additional Payment Amount, Additional Payment Currency, and Additional Payment Payer are all optionally available | As this is an optional data field, we request it be phased-in at a later stage.  |
|                                   | Payer of leg 1   | <ul style="list-style-type: none"> <li>LEI of counterparty paying leg 1</li> <li>Field value: Alphanumeric string</li> </ul>  | Payer (floating rate leg 1)                    | Required                           | Using one of the parties to the trade (see common fields) an indication of which party pays leg 1                 |  |
|                                   | Payer of leg 2   | <ul style="list-style-type: none"> <li>LEI of counterparty paying leg 2</li> <li>Field value: Alphanumeric string</li> </ul>  | Payer (floating rate leg 2)                    | Required                           | Using one of the parties to the trade (see common fields) an indication of which party pays leg 2                 |  |

| DATA                              | MAS DATA FIELD  | DATA FIELD DESCRIPTION   | DTCC Field Equivalent                          | CFTC Required                                     | CFTC Equivalent  | Comments |
|-----------------------------------|---|--|--|---|--|----------|
| INTEREST RATES TRANSACTIONAL DATA | Rate of Leg 1 (where applicable)                          | • The rate used in leg 1 (where applicable)  | ASSET SPECIFIC:                                | Required (where applicable)                       |  |          |
|                                   | Rate of Leg 2 (where applicable)                          | • The rate used in leg 2 (where applicable)  | ASSET SPECIFIC:                                | Required (where applicable)                       |  |          |
|                                   | Payment frequency of Leg 1 (where applicable)             | • The frequency of payment for leg 1   | ASSET SPECIFIC:                                | Required (where applicable)                       | Does not use UTC time. Uses Payment Frequency instead (e.g. month) and Frequency Multiplier (e.g. 3) |          |
|                                   | Payment frequency of Leg 2 (where applicable)             | • The frequency of payment for leg 2   | ASSET SPECIFIC:                                | Required (where applicable)                       | Does not use UTC time. Uses Payment Frequency instead (e.g. month) and Frequency Multiplier (e.g. 3) |          |
|                                   | Day count of Leg 1 (where applicable)                     | • The actual number of days in the calculation period for leg 1<br>• Field value: "actual 365", "30B/360" or "Other" | ASSET SPECIFIC:                                | Required (where applicable)                       |  |          |
|                                   | Day count of Leg 2 (where applicable)                     | • The actual number of days in the calculation period for leg 2<br>• Field value: "actual 365", "30B/360" or "Other" | ASSET SPECIFIC:                                | Required (where applicable)                       |  |          |
|                                   | Reset frequency of Leg 1 (where applicable)               | • Frequency with which leg 1 reset   | ASSET SPECIFIC:                                | Required when difference from Payment Frequency 1 | Does not use UTC time. Uses Payment Frequency instead (e.g. month) and Frequency Multiplier (e.g. 3) |          |
|                                   | Reset frequency of Leg 2 (where applicable)               | • Frequency with which leg 2 reset   | ASSET SPECIFIC:                                | Required when difference from Payment Frequency 2 | Does not use UTC time. Uses Payment Frequency instead (e.g. month) and Frequency Multiplier (e.g. 3) |          |
| COMMODITY TRANSACTIONAL DATA      | Notional amount   | • The notional amount of the contract<br>• Field value: Any valid number   | Notional amount                                |   |  |          |
|                                   | Notional currency   | • Currency in which notional amount of the contract is expressed in<br>• Field value: ISO currency code              | Notional currency                              |   |  |          |
|                                   | Grade   | • The grade of product being delivered   | Grade  |   |  |          |
|                                   | Amount of upfront payment (where applicable)              | • The amount of any upfront payment the Reporting Counterparty made or received<br>• Field value: Any valid number   | Amount and currency of upfront payment, if any |   |  |          |
|                                   | Currency/currencies of upfront payment                    | • The currency/ currencies in which the upfront payment, if any, is expressed in<br>• Field value: ISO currency code | Amount and currency of upfront payment, if any |   |  |          |
|                                   | Payment frequency of Leg 1                                | • The frequency of payments for leg 1 (e.g. 3 month, 1 year, etc)  |  |   |  |          |
|                                   | Frequency multiplier of Leg 1                             | • The number of periods of payments of Leg 1   |  |   |  |          |
|                                   | Payment frequency of Leg 2                                | • The frequency of payments for leg 2 (e.g. 3 month, 1 year, etc)  |  |   |  |          |
|                                   | Frequency multiplier of Leg 2                             | • The number of periods of payments  |  |   |  |          |
|                                   | Quantity unit   | • A unit to measure the quantity of the commodity quoted on the contract (e.g. barrels, bushels)                     | Quantity unit                                  |   |  |          |
|                                   | Quantity  | • Amount of the commodity (in quantity units) quoted on the contract   | Quantity                                       |   |  |          |
|                                   | Quantity Frequency  | • The rate at which the quantity is quoted on the contract (e.g. hourly, daily, weekly, monthly, etc)                |  |   |  |          |
|                                   | Total quantity  | • The quantity of the commodity for the entire term of the contract  | Total quantity                                 |   |  |          |
| Commodity base                    | • To denote the type of commodity underlying the contract | Commodity base   |  |   |  |          |