THOMSON REUTERS DEALING

DATAFEED TOF/IP & TOF/SERIAL USER GUIDE

VERSION 4.6.1

Aligned with TCSS 12.0x

THOMSON REUTERS

Contents

About this document

This guide is aimed at the Market Data System programmer responsible for developing application interfaces for Middle office or Back office systems.

The User Guide describes the functionality of the Thomson Reuters Ticket Output Feed over TCP/IP implementation (TOF/IP) and states the difference between the TOF/IP and TOF/Serial messages. Additionally, it details the Market Feed Messages required by the customer's TOF consumer application.

The User Guide describes the TCP/IP connection between the Thomson Reuters Dealing Server TCSS (Transactions Client Site Server) 12.0x and the customer's Ticket Output Feed (TOF) consumer application. Next, the structure of the data available across the TCSS is described. Finally, the messages which can be exchanged between the TCSS and the customer's TOF consumer application are described, along with how processed messages are received.

It is expected that in the future more messages will be added to the protocol and more data will be available across the data feed. It is, therefore, important that a customer's TOF consumer application follows the rules set out in this user guide so that it will continue to function correctly.

This User Guide should be read in conjunction with **the latest version** of the following documentation

- **Thomson Reuters Dealing Datafeed Guide**

  Overview of Thomson Reuters Dealing Data Feed

- **Thomson Reuters Dealing TOF Simulator v6.2 User Guide**

  This is a test utility tool that will enable system developers to test their TOF consumer application

Feedback

If you have any comments on this document please contact S&T Treasury Documentation.

Chapter 1   Introduction

1.1   Thomson Reuters Ticket Output Feed (TOF)

The Ticket Output Feed known as (TOF) is an industry standard Straight Through Processing (STP) feed provided for FX and MM trading systems and is currently being used by Thomson Reuters Dealing, Thomson Reuters Matching, Thomson Reuters Trade Notification (TRTN), Thomson Reuters Deal Tracker products and other third party trading platforms. The protocol used by TOF is based on the Thomson Reuters Market Feed protocol and has two recognised formats: Serial (RS232) and TCP/IP, enabling a TOF consumer application to receive confirmed trades through to a Middle or Back Office system.

1.2   The difference between TOF/IP and TOF/Serial messages

TOF/IP uses the following special characters:

Marketfeed symbol	Description	ASCII decimal value	ASCII hexadecimal value
<FS>	File separator	28	1C
<GS>	Group separator	29	1D
<RS>	Record separator	30	1E
<US>	Unit separator	31	1F

TOF/Serial uses the following special characters:

Marketfeed symbol	Description	ASCII decimal value	ASCII hexadecimal value
<ACK>	Positive acknowledgement	6	06
<ETX>	End of text	3	03
<FS>	File separator	28	1C
<GS>	Group separator	29	1D
<NAK>	Negative acknowledgement	21	15
<RS>	Record separator	30	1E
<STX>	Start of text	2	02
<US>	Unit separator	31	1F

Chapter 2   TOF Implementation

2.1   Message Protocol

The TCSS TOF/IP and TOF/Serial provides data consisting of records which are made up of fields.

2.1.1   Separator Characters

The message makes use of four separator characters:

- <FS>   File separator
- <GS>   Group separator
- <RS>   Record separator
- <US>   Unit separator

2.1.2   Message Structure

A message has this format:

<FS>*data*<FS>

A single message must be contained within a single information message frame.

One information message frame can contain more than one message. In this case, the data in the adjacent messages may be separated by a single <FS> or a pair of <FS> characters.

These are equivalent information message frames, each containing two messages:

For TOF/IP:

<—Msg 1——><—Msg 2——>

<FS>*data*<FS><FS>*data*<FS>

<—Msg 1——><-Msg 2->

<FS>*data*<FS>*data*<FS>

For TOF/Serial:

<——----- Msg 1 ——-—><--------- Msg 2 ——---->

<STX><FS>*data*<FS><FS>*data*<FS><ETX>*block check character*

<——----- Msg 1 -------><---- Msg 2 ----->

<STX><FS>*data*<FS>*data*<FS><ETX>*block check character*

2.1.3   Message Type Code

Messages fall into several types, each of which is identified by a code. The code is transmitted immediately after the <FS> at the start of the message and is followed by a <US>.

For example:

   <FS>333<US>*other data*<FS>

   A 333 message type is a Snapshot Data Request from the user computer.

   <FS>340<US>*other data*<FS>

   A 340 message type is a Record Response, in which the requested data is sent to the user computer.

Details of all the message types relevant to the Ticket Output Feed are given in the next section.

2.1.4   Tag

A two-character tag is included in requests for data made by the user computer. The same tag is included in the response providing the data, so that the user computer can associate the response with the request.

A tag can consist of any alphanumeric characters. It is transmitted after the message type code and is followed by a <GS> character.

For example:

Data request: <FS>333<US>AB<GS>*other data*<FS>

Response: <FS>340<US>AB<GS>*other data*<FS>

In these messages, the tag is 'AB'.

2.1.5   Data Identifiers

Every request must include a code identifying the data that is required. Three types of data can be requested from the Ticket Output Feed.

- **Deal information (i.e. ticket details)**

    The identifier to request information about a deal has this format:

    tcid#ticketnumber

    For example, the data identifier MKTL#1845 would be used to request information about ticket number 1845 at the Dealing Server with the TCID MKTL.

- **Conversation text**

    Every deal has an associated dealing conversation of up to 2000 characters. The identifier to request the full text of a conversation has this format:

    *tcid#ticketnumber*C

    For example, the data identifier MKTL#1845C would be used to request the full text of the conversation associated with ticket 1845 at MKTL.

- **Database status information**

    The identifier to request information about the status of the information stored within the Dealing server has this format:

    tcid#INFO

    For example, the data identifier MKTL#INFO would be used to request information about the status of the database at MKTL.

The data identifier follows the tag. The Dealing Server returns the data identifier in the response providing the requested information.

For example:

Data request: <FS>333<US>*tag*<GS>MKTL#1845<FS>

Response: <FS>340<US>*tag*<GS>MKTL#1845*other data*<FS>

In this case, the data identifier refers to deal information (ticket details) and the 'other data' in the response would contain information about ticket 1845 at Dealing Server MKTL.

Note: Where a data identifier contains letters, these must always be in upper case.

2.1.6   Data Fields

The data supplied by each response from the Dealing Server consists of one or more data fields. Each data field has this format:

> <RS>*field identifier*<US>*data*

For example:

> <RS>502<US>01 DEC 2008

> 502 is the identifier of the field (FID) containing the date of the deal, which in this example is 1st December 2008.

> A full list of field identifiers (FIDs) is given in *Appendix B*.

2.1.7   Field List Numbers

The data fields included in each response from the Ticket Output Feed depends on:

- the type of request and
- the type of deal for which information was requested

The Ticket Output Feed includes a field list number in each response. This identifies the data fields which are to follow, so that the user computer knows what to expect.

The field list number follows the data identifier and has this format:

> <US>*field list number*<US>0

Note:	The final 0 is the Rolling Transaction Level which may be used for other purposes in future versions of the Ticket Output Feed. In current implementations its value is always 0.

For example, the response to a request for the text of a conversation might look like this:

> <FS>340<US>BB<GS>MKTL#1845C<US>504<US>0

> <RS>548<US>*text*<FS>

In this example, the tag is BB and information was requested about the conversation associated with ticket 1854 at MKTL. The field list number is 504; this tells the user computer to expect a single field containing the text of the conversation. The data field identifier is 548.

Details of all relevant field list numbers are given in *Chapter 3 Ticket Output Feed Messages*.

2.2   Message Types

This section describes the message types which occur in the Ticket Output Feed.

2.2.1   Data and Updates Request (332)

This message is sent from the user computer. It requests information about a specified data item and any subsequent updates to that item. The Dealing Server will transmit a Record Response (340) immediately, with Updates (316) being transmitted whenever there is a change to the data for the item.

Since conversation and deal details stored within the Dealing server never change, this message is only relevant for requesting information about the status of the database.

The format of the message is:

> <FS>332<US>*tag*<GS>*data identifier*<FS>

In case you want to stop the Data and Updates messages being sent from TCSS to the user computer, you can stop it by pressing ALT+F9 at Reuters Engineering Functions screen (press F2 at DDS screen on the Dealing Server and enter password to access the screen). Again, to receive Data and Updates messages, the user computer has to send this request again.

In case of connection failure, after the user computer can reconnect with the Dealing Server, in order to receive Data and Updates messages, the user computer has to send this request again.

2.2.2 Snapshot Request (333)

This message is sent from the user computer. It requests information about a specified data item. The Thomson Reuters Dealing Server will transmit a single Record Response (340) providing the data about the item, with no Updates (316).

This message is used to request deal details and conversation text.

The format of the message is:

<FS>333<US>*tag*<GS>*data identifier*<FS>

2.2.3 Record Response (340)

This is the standard message sent from the Thomson Reuters Dealing Server in response to a Data and Updates Request or Snapshot Request. It contains all the information held in the database about the specified item.

The format of the message is:

<FS>340<US>*tag*<GS>*data identifier*<US>*field list no*<US>0

<RS>*field identifier*<US>*data* ← Repeated for each data item

<FS>

2.2.4 Updates (316)

After a Data and Updates Request, the Thomson Reuters Dealing Server will send this message whenever the information held about the specified item changes.

In the case of the Ticket Output Feed, updates are only transmitted about database status.

Updates are never transmitted about deal details or conversation text, even if they are requested.

The format of the message is:

<FS>316<US>*tag*<GS>*data identifier*<US>0

<RS>*field identifier*<US>*data* ← Repeated for each data item

<FS>

This is similar to a Record Response, but no field list number is transmitted.

2.2.5 Status Response (407)

The Thomson Reuters Dealing Server sends this message because a request cannot be complied with.

Note: This message is **NOT** used to give details of the status of the tickets stored within the Dealing Server in response to an INFO data identifier; this information is contained in a normal Record Response message. An unsolicited Status message will be broadcast when the Thomson Reuters Dealing Server restarts.

The format of the Status Response message includes a status code after <GS> which gives the reason for the message. See the table below.

Status	Code Name	Explanation
1	Negative for Technical Reasons	The request cannot be met because the data identifier is in the wrong format.
2	Negative – No Such Name	No deal or conversation with the number shown in the data identifier exists on the Dealing database. The deal may have been deleted to make room for more recent deals.
4	Template Error	While formatting the response message, a system-dependent error was discovered. This might be because the relevant record in the database is corrupt.
6	Invalid Message	The request message has an incorrect format and cannot be understood.

Status	Code Name	Explanation
7	Message Type Error	The message type code in the request was incorrect (i.e. not 332 or 333).
8	Tag Error	The request message contained no tag field or an unacceptable tag.
9	Missing Record Name	The request message did not include a data identifier.
26	Rejected, Try Again	The request exceeded the maximum number of outstanding requests.
96	Connection Restored	This message is sent when TOF client applications connect to the Dealing Server.

The format of the Status Response message depends on the reason for its transmission:

- Negative for Technical Reasons

    Format: <FS>**407**<US>*tag*<GS>**1**<RS>*data identifier*<FS>

The message returns the tag and data identifier of the request.

- Negative – No Such Name

    Format: <FS>**407**<US>*tag*<GS>**2**<RS>*data identifier*<FS>

The message returns the tag and data identifier of the request.

- Template Error

    Format: <FS>**407**<US>*tag*<GS>**4**<RS>*data identifier*<FS>

The message returns the tag and data identifier of the request.

- Invalid Message

    Format: <FS>**407**<US>*tag*<GS>**6**<FS>

The message returns the tag of the request, if it can be identified. If not, it returns the tag XX.

- Message Type Error

    Format: <FS>**407**<US>XX<GS>**7**<FS>

- Tag Error

    Format: <FS>**407**<US>XX<GS>**8**<FS>

- Missing Record Name

    Format: <FS>**407**<US>*tag*<GS>**9**<FS>

The message returns the tag of the request.

- Rejected, Try Again

    Format: <FS>**407**<US>*tag*<GS>**26**<RS>*data identifier*<FS>

The message returns the tag and data identifier of the request.

- Connection Restored

    Format: <FS>**407**<US>XX<GS>**96**<RS>*TCID#Latest Ticket Number*<FS>

This message is sent when TOF client applications connect to the Thomson Reuters Dealing Server. This message contains the TCID and the latest ticket number that the Dealing Server put into the Server Status message before disconnection from the client application consuming TOF. Therefore it represents the most recent ticket number that it expects the TOF client application will have received.

If a disconnection occurs before the Thomson Reuters Dealing Server has been requested the Database Status Information message, the Dealing Server will not send the latest ticket number to any client application that connects/reconnects to it.

Thus, the message format will be <FS>**407**<US>XX<GS>**96**<RS>*TCID#*<FS>.

2.3 TCSS TOF/IP Overview

The Thomson Reuters TCSS TOF/IP is a mechanism to deliver ticket data to the customer TOF consumer application via an IP socket connection from the Client LAN card installed on the TCSS. This second Ethernet LAN card (also known as Client LAN NIC) is presented to the client LAN.

For TOF/IP, the Client LAN NIC on TCSS is configured to allow the following inbound IP port connection:

* IP Port 5003 (by default; however, users can re-configure the port number)

2.4 TCSS TOF/IP Connection Characteristics

The TCSS configuration only allows ONE output for TOF/IP or TOF/Serial to be selected at any given time and switching to and from either mode requires the TCSS process restart.

The TCSS TCP/IP TOF uses a slightly modified Market Feed protocol that does **NOT** use the TOF control header tags: *<STX>, <ETX>*, Block Check Character, *<ACK>* and *<NAK>*.

The TCSS will be able to accept incoming messages with or without the control header tags; however, the TCSS will only send outgoing messages without the control header tags.

Note: This does not affect the use of Serial TOF in anyway and no changes have been made to the Serial TOF specification; for the Serial TOF specification, see Thomson Reuters Dealing Data Feed user guide.

2.4.1 TCSS TOF/IP Client Connection

The TCSS TOF/IP is designed to be used only in a Local Area Network configuration and therefore does **NOT** support Wide Area Network client TOF connections. A connection is defined as a single client TOF consumer application meaning only ONE client connection is accepted by the TCSS at a time. If there are more than ONE client connections, then all subsequent requests will be rejected. To detect the health of the client connection, the TCSS TOF/IP utilise the TCP/IP Keep-Alive mechanism handled by TCP driver in Operating System.

Additionally, in order for a TOF client to check the health of the connection to TCSS TOF, the client should implement Keep-Alive mechanism as well. For example, TOF Client Application should keep sending #INFO message request as heartbeat at a specific interval (every 30 seconds recommended), and re-connect if there is no response from TCSS TOF at a specific interval as well (every 30 seconds recommended).

2.4.2 TCSS TOF/IP Retries and Timeouts

The TCSS TOF/IP connection will timeout if it does not receive keep-alive messages within 10 seconds. TCSS will retry the connection for 7 times before closing the connection.

2.4.3 TCSS TOF/IP Request/Reply

A Client connected to the TCSS will have to explicitly request data for a given ticket range.

Note: This is an existing behaviour of Serial TOF, which is the same for TCSS TOF/IP.

2.4.4 TCSS TOF/IP Update Mode

The TCSS TOF/IP supports two modes for new ticket notification requests (server status or #INFO package request): Update Mode and Non-Update Mode.

Note: This is an existing behaviour for Serial TOF, which is the same for TCSS TOF/IP.

Update Mode, the TCSS TOF/IP supports both Update and Snapshot mode for server status request. On receipt of an update notification the Client TOF consumer application will still have to explicitly request each ticket data from the server.

Non-Update Mode, the TCSS will only support Snapshot mode request for server status.

2.4.5   TCSS TOF/IP Verification Level

This is the setting for TCSS TOF/IP connection verification from the requesting client TOF consumer application.

Note: The IP address of client TOF application computer must be configured using the TCSS PICT utility prior to usage, for further information please contact your local Thomson Reuters support centre.

The Verification levels are as follows:

High: Both the client IP address and the port number is verified before connection is established.

Medium: Only the client IP address is verified and is the **default** setting.

Low: All connections are allowed.

2.4.6   TCSS TOF/IP Connection Port

The TCSS TOF/IP utilizes TCP port 5003 (by default) for incoming connection listening and the client connection to the TCSS TOF should initiate the connection on this port.

When the "TOF TCP/IP Security Options" on the TCSS is set to "High" with a specific client TCP port defined which can be set via the TCSS PICT (5004 by default), the TCSS TOF/IP client connection port expects the client TOF application to initiate connection from that specific TCP port on the client machine. However, this option will work only if a specific TCP port can be defined from a client machine.

The TCSS TOF/IP Enable / Disable can be selected via both the TCSS PICT or from the TCSS screen.

Note: Disabling the TOF/IP will disconnect the current client TOF consumer application connection.

Some of TOF client applications such as DT Server or DT Archiver currently use random port number (instead of a specific TCP port) to initiate connection, they are NOT supported with this "High" Security Option, they are only supported with "Medium" or "Low" Security Options.

2.4.7   Setting TCSS for TOF output

TOF/Serial and TOF/IP feed the same default sets of data to client TOF consumer applications. However, TOF output can be set via TCSS Configuration Tool (PICT) on TCSS machine to include or exclude extra fields of data (FIDs). This setting reflects both TOF/Serial and TOF/IP. Follow TCSS Installation Manual for the procedure.

2.4.8   Freeing Tickets from the TCSS Storecard

When the TCSS TOF/IP is "Enabled", confirmed tickets cannot be automatically marked for deletion by the TCSS until the ticket information is sent out and received by the client TOF consumer application. The impact with an enabled TOF and the client TOF application not connected and left unchecked for a long period of time can cause the TCSS Storecard to become full and new conversations/tickets will not be created leading to an eventual corruption of the TCSS Storecard and Keystation View mode on for Matching.

Note: This is already an existing behaviour on the serial TOF and has not been changed for the TOF/IP.

Chapter 3   Ticket Output Feed Messages

This section explains the detailed structure of the messages which may be received and transmitted by the Ticket Output Feed (TOF).

3.1   Requests by the User

3.1.1   Database Status

Database status should be requested by a Data and Updates Request. The format of the request is:

> <FS>332<US>*tag*<GS>*tcid*#INFO<FS>

where tcid is the identifier of the Dealing Server for which information is required.

3.1.2   Conversation Text

The full text of the conversation associated with a deal must be requested by a Snapshot Request.

The format of the request is:

> <FS>333<US>*tag*<GS>*tcid*#*ticket number*C<FS>

where tcid is the identifier of the Dealing Server where the deal was carried out and ticket number is the number allocated to the deal by Dealing Server.

3.1.3   Deal Information

The deal information (i.e. ticket details) of a deal must be requested by a Snapshot Request. The format of the request is:

> <FS>333<US>*tag*<GS>*tcid*#*ticket number*<FS>

where tcid is the identifier of the Thomson Reuters Dealing Server where the deal was carried out and ticket number is the number allocated to the deal by Thomson Reuters Dealing Server.

3.2   Responses by the Ticket Output Feed

3.2.1   Field Lists

The field list number that appears in a Record Response depends on the information that was requested and, for deal information, the type of deal (see table below).

The table in *Appendix B* lists the data fields that appear in each field list.

A response always includes all the fields that are associated with the relevant field list. However, the fields may be in any order.

3.2.2   Data Fields

The table in *Appendix B* describes the content of each data field, with its maximum size (in characters) and type, where relevant.

Field List Number	Information	Deal Type
500	Database status	N/A
501	Deal information	**Either** A single forex (foreign exchange) deal (e.g. spot or outright)
		Or A non-deliverable forex (NDF) outright deal

Field List Number	Information	Deal Type
502	Deal information	**Either** A forex swap deal
		Or A non-deliverable forex (NDF) swap deal
503	Deal information	A forex deposit deal
504	Conversation text	N/A
505	Deal information	A forward rate agreement (FRA) deal
510	Deal Information	An overnight index swap (OIS) deal
511	Deal Information	An interest rate swap (IRS) deal
512	Deal Information	**Either** A forex option (FXO) deal
		Or A non-deliverable forex option (NDO) deal

3.2.3 Data Formats

This section explains the format of different types of data field. To see what type a particular data field is, consult the table in *Appendix B.*

- **Dates**

Dates follow the Gregorian calendar and have this format:

dd<space>*mmm*<space>*yyyy*

where:

dd is the day of the month. If the day is before the tenth, a leading space is used.

mmm is the English month abbreviation: JAN, FEB, MAR, APR, MAY, JUN, JUL, AUG, SEP, OCT, NOV or DEC.

yyyy is the year.

For example: '13 SEP 2011'

            ' 1 JAN 2012'

- **Times**

Times are in Greenwich Mean Time (GMT) and have this format:

hh<colon>*mm*<colon>*ss*

where:

hh is the hour of the day in the 24-hour clock. If the time is earlier than 10:00, a leading space is used.

mm is the minute of the hour. If the value is less than 10, a leading zero is used.

ss is the second of the minute. If the value is less than 10, a leading zero is used.

For example: '23:59:59'

            ' 9:02:59'

            ' 0:00:00'

- **Periods**

Deal periods have one of these values:

0   Broken or non-standard

1   Today

2   Tomorrow

3   Day after tomorrow

4   Spot

5   Next after spot

11–14   1 to 4 weeks

21–80   1 to 60 months

101–199   1 to 99 years

- **Prices**

Prices are in the form of a string of digits with an optional leading minus sign, which contains one or more decimal points such as:

        1.5

        10000000.00

        1.6140

- **String**

A string may consist of any alphanumeric data plus punctuation keys that may be typed at a Dealing keystation.

- **Rate direction**

The direction of exchange rates (prices or quotes) can be either:

1 Normal; or

2 Inverse

Exchange rates can be specified in two equally valid ways.

Normal means that the rate in the deal gives the number of units of currency2 needed to purchase one unit of currency1. Thus the volume of currency2 is the volume of currency1 multiplied by the exchange rate.

For example, in the purchase of 3 million GBP for USD at 1.7510, the quote is the number of US Dollars to the pound. So the quote is 'normal', and the volume of dollars is

3 million x 1.7510 = 5.253 million.

An **inverse** quote gives the number of units of currency1 needed to purchase one unit of currency2. Thus the volume of currency2 is the volume of currency1 divided by the exchange rate.

For example, in purchasing 5 million USD for GBP at 1.7510, the number of pounds in the transaction is 5 million ÷ 1.7510 = 2.856 million.

3.3 Example

This example shows how the Record Response received in reply to a request for deal information relates to the dealing conversation. The deal in this conversation is a spot deal. Examples of other types of deal are given in *Appendix A*.

3.3.1 Thomson Reuters Dealing Conversation

CABLE IN 10

37 40

I BUY

TO CONFIRM AT 1.6140 I BUY 10   MIO GBP

VAL 12DEC2008

MY GBP TO BARCLAYS LONDON

THANKS FOR THE PRICE

10 MIO AGREED

MY USD TO B.AMERICA NEW YORK

THANKS AND BYE

#

3.3.2 Printed Ticket Output

```
GBP SPOT WE BUY 10,000,000 GBP at 1.6140

Dealing with DEUF DEUTSCHE BANK FFT

give: 16,140,000.00 USD Fri 12 Dec 08

B.AMERICA NEW YORK

rcve: 10,000,000.00 GBP Fri 12 Dec 08

BARCLAYS LONDON

Our User JOHN=John Wilson                      Dealing Server DART

CONVERSATION TXN ID TCID123456TCID7890123456 STARTING 1107GMT Wed 10Dec08

REVIEW 3214 TICKET DART#90        CONFIRMED 1109GMT Wed 10Dec08
```

3.3.3 Record Response Data

Field ID	Field Title	Content
500	Source of Data	3 (i.e. Dealing Direct conversation)
501	Source Reference	3214
502	Date of Deal	10 DEC 2008
503	Time of Deal	11:07:58
504	Dealer ID	JOHN
505	Date Confirmed 1	10 DEC 2008
506	Time confirmed	11:09:40
507	Confirmed-by	ID JOHN
508	Bank 1 Dealing code	DEUF
509	Bank 1 Name	DEUTSCHE BANK FFT

Field ID	Field Title	Content
510	Broker Dealing Code	<space>
511	Broker Name	<space>
513	Bank 2 Name	<space>
514	Direction	1(i.e. Buy)
515	Period 1	4 (i.e. Spot)
517	Currency 1	GBP
518	Currency 2	USD
519	Deal Volume Currency 1	10000000.00
522	Exchange Rate Period 1	1.6140
524	Rate Direction	1(i.e. Normal)
525	Value date Period 1 Currency 1	12 DEC 2008
526	Value date Period 1 Currency 2	12 DEC 2008
529	Payment instruction Period 1 Currency 1	BARCLAYS LONDON
530	Payment instruction Period 1 Currency 2	B. AMERICA NEW YORK
539	Secondary source reference	<space>
540	Method of Deal	4 (i.e. Bilateral Ticket)
541	Rate Currency 1 against USD	1.6140
542	Rate Currency 2 against USD	<space>
543	Rate Base Currency against USD	1.6140
544	Base Currency	GBP
545	Deal Volume Period 1 Currency 2	16140000.00
549	Dealer name	JOHN WILSON
550	Confirmed-by Name	JOHN WILSON
551	Local TCID	DART
552	Review Reference Number	3214
553	Comment text	<space>
561	User-defined Title 1	<space>
562	User-defined Data 1	<space>
563	User-defined Title 2	<space>
564	User-defined Data 2	<space>
565	User-defined Title 3	<space>
566	User-defined Data 3	<space>
567	ID of Original if this is a Contra	DART#0
568	ID of previous if this is 'next'	DART#0
569	Pure-Deal type	2 (i.e. Forex Spot)
573	Price Convention	1 (i.e. Normal)
575	SWIFT-BIC Currency 1 Period 1	<space>
576	SWIFT BIC Currency 2 Period 1	<space>
577	SWIFT BIC Currency 1 Period 2	<space>

Field ID	Field Title	Content
578	SWIFT BIC Currency 2 Period 2	<space>
579	Spot Matching Credit Reduction	<space>
580	Spot Matching Credit Remaining	<space>
581	Base Currency 2	<space>
582	Base Currency 3	<space>
583	Rate Base Currency 2 versus USD	<space>
584	Rate Base Currency 3 versus USD	<space>
585	Transaction ID	DART123451DEUF1010081107

Chapter 4   Developers Test Environment

4.1   Required Test Tools

The latest Thomson Reuters Dealing TOF Simulator can be downloaded from the Thomson Reuters site   https://customers.reuters.com/a/support/technical/softwaredownload/default.aspx   (Category: Transactions Dealing Utilities). This tool can be used to output serial or TOF/IP simulated Thomson Reuters Dealing trades for the purpose of developing a client TOF consumer application. Also available from Thomson Reuters is the TOF Exerciser that can be used to request ticket record information from the TOF simulators.

Note:	TOF Exerciser is not recommended for performance test purposes because it requests ticket information in low rate (approximately 5 tickets/sec in version 5.0 via IP communication and even lower in older versions which can communicate only via serial port). With lower rate than its sources (TCSS or TOF Simulator), TOF Exerciser may be unable to request all the information generated by its sources.

Appendix A   Example Deals

This appendix contains examples showing how the Record Response received in reply to requests for information relates to the dealing conversation, for a range of standard deal types.

Outright Deal

Thomson Reuters Dealing Conversation

\# 1WK OUT CHF

    39 48 1.56 80/91

\# I BUY 10 MIO USD AT 1.5739

    TO CONFIRM 10 MIO AGREED AT 1.5739 I SELL USD MY CHF TO UBS ZURICH

\# MY USD TO B.AMERICA NEW YORK

Record Response Data

Field ID	Field title	Content
500	Source of Data	3 (i.e. Dealing Direct Conversation)
501	Source Reference	332
502	Date of Deal	26 SEP 2002
503	Time of Deal	11:30:52
504	Dealer ID	JOHN
505	Date Confirmed	26 SEP 2002
506	Time Confirmed	11:33:22
507	Confirmed by ID	JOHN
508	Bank 1 Dealing Code	COMM
509	Bank 1 Name	COMM BANK LONDON
510	Broker Dealing Code	<space>
511	Broker Name	<space>
513	Bank 2 Name	<space>
514	Direction	2 (i.e. Sell)
515	Period 1	11 (i.e. 1 week)
517	Currency 1	USD
518	Currency 2	CHF
519	Deal Volume Currency 1	10000000.00
522	Exchange Rate Period 1	1.5739
524	Rate Direction	1 (i.e. Normal)
525	Value date Period 1 Currency 1	7 OCT 2002
526	Value date Period 1 Currency 2	7 OCT 2002
529	Payment instruction Period 1 Currency 1	B.AMERICA NEW YORK
530	Payment instruction Period 1 Currency 2	UBS ZURICH

Field ID	Field title	Content
539	Secondary source reference	<space>
540	Method of Deal	6 (i.e. Ticket)
541	Rate Currency 1 against USD	1.0000
542	Rate Currency 2 against USD	<space>
543	Rate Base Currency against USD	<space>
544	Base Currency	JPY
545	Deal Volume Period 1 Currency 2	15739000.00
549	Dealer Name	JOHN DOE
550	Confirmed by Name	JOHN DOE
551	Local TCID	CTXL
552	Review Reference Number	332
553	Comment text	<space>
559	Points Premium Rate	+48
560	Spot Basis Rate	1.5691
561	User–defined Title 1	<space>
562	User-defined Data 1	<space>
563	User-defined Title 2	<space>
564	User-defined Data 2	<space>
565	User-defined Title 3	<space>
566	User-defined Data 3	<space>
567	ID of original if this is a Contra	CTXL#0
568	ID of previous	CTXL#0
569	Pure-Deal type	4 (i.e. FX Outright)
573	Price Convention	1 (i.e. Normal)
575	SWIFT-BIC Currency 1 Period 1	<space>
576	SWIFT BIC Currency 2 Period 1	<space>
581	Base Currency 2	<space>
582	Base Currency 3	<space>
583	Rate Base Currency 2 versus USD	<space>
584	Rate Base Currency 3 versus USD	<space>
585	Transaction ID	CTXL017671COMM2609021130
674	Settlement	1 (i.e. Deliverable)

Deposit Deal

Thomson Reuters Dealing Conversation

\#   DEP CHF 1M

    1.25 1.50

\#   I TAKE 1 MIO

    TO CONFIRM 1 MIO AGREED AT 1.5 I GIVE

    VAL 30SEP2002 AND 31OCT2002

    MY CHF TO UBS ZURICH

\#   MY CHF TO CREDIT SUISSE GENEVE

Record Response Data

Field ID	Field title	Content
500	Source of Data	3 (i.e. Dealing Direct Conversation)
501	Source Reference	334
502	Date of Deal	26 SEP 2002
503	Time of Deal	11:34:01
504	Dealer ID	JOHN
505	Date Confirmed	26 SEP 2002
506	Time Confirmed	11:40:40
507	Confirmed by ID	JOHN
508	Bank 1 Dealing Code	COMM
509	Bank 1 Name	COMM BANK LONDON
510	Broker Dealing Code	<space>
511	Broker Name	<space>
513	Bank 2 Name	<space>
514	Direction	5 (i.e. Lend)
515	Period 1	4 (i.e. Spot)
516	Period 2	21 (i.e. 1 month)
517	Currency 1	CHF
519	Deal Volume Currency 1	10000000.00
520	Deposit Rate	1.5
525	Value date Period 1 Currency 1	30 SEP 2002
527	Value date Period 2 Currency 1	31 OCT 2002
529	Payment instruction Period 1 Currency 1	CREDIT SUISSE GENEVE
531	Payment instruction Period 2 Currency 1	UBS ZURICH
539	Secondary source reference	<space>
540	Method of Deal	6 (i.e. Ticket)
541	Rate Currency 1 against USD	<space>

Field ID	Field title	Content
543	Rate Base Currency against USD	<space>
544	Base Currency	JPY
547	Deal Volume Period 2 Currency 1	1001291.67
549	Dealer Name	JOHN DOE
550	Confirmed by Name	JOHN DOE
551	Local TCID	CTXL
552	Review Reference Number	334
553	Comment text	<space>
561	User-defined Title 1	<space>
562	User-defined Data 1	<space>
563	User-defined Title 2	<space>
564	User-defined Data 2	<space>
565	User-defined Title 3	<space>
566	User-defined Data 3	<space>
567	ID of original if this is a Contra	CTXL#0
568	ID of previous	CTXL#0
569	Pure-Deal type	16 (i.e. Deposit)
570	Volume of Interest	1291.67
571	Days Elapsed During Deal	31
572	Year Length	360
575	SWIFT-BIC Currency 1 Period 1	<space>
577	SWIFT BIC Currency 1 Period 2	<space>
581	Base Currency 2	<space>
582	Base Currency 3	<space>
583	Rate Base Currency 2 versus USD	<space>
584	Rate Base Currency 3 versus USD	<space>
585	Transaction ID	CTXL017671COMM2609021134

Swap Deal

Thomson Reuters Dealing Conversation

T/N SWISSY

    15 10

I BUY AND SELL 10 MIO

    TO CONFIRM 10 MIO AGREED AT -15 I SELL AND BUY USD

    VAL 27SEP2002 AND 30SEP2002

    RATES ARE 1.5250 AND 1.5235

    MY USD TO CHASE NEW YORK

    MY CHF TO UBS ZURICH

MY USD TO CITIBANK NEW YORK

MY CHF TO CREDIT SUISSE GENEVE

Record Response Data

Field ID	Field title	Content
500	Source of Data	3 (i.e. Dealing Direct Conversation)
501	Source Reference	336
502	Date of Deal	26 SEP 2002
503	Time of Deal	11:41:15
504	Dealer ID	JOHN
505	Date Confirmed	26 SEP 2002
506	Time Confirmed	11:44:42
507	Confirmed by ID	JOHN
508	Bank 1 Dealing Code	COMM
509	Bank 1 Name	COMM BANK LONDON
510	Broker Dealing Code	<space>
511	Broker Name	<space>
513	Bank 2 Name	<space>
514	Direction	4 (i.e. Sell and Buy)
515	Period 1	2 (i.e. Tomorrow)
516	Period 2	3 (i.e. (Day after tomorrow)
517	Currency 1	USD
518	Currency 2	CHF
519	Deal Volume Currency 1	10000000.00
521	Swap Rate	-15
522	Exchange Rate Period 1	1.5250
523	Exchange Rate Period 2	1.5235
524	Rate Direction	1 (i.e. Normal)
525	Value Date Period 1 Currency 1	27 SEP 2002

Field ID	Field title	Content
526	Value Date Period 1 Currency 2	27 SEP 2002
527	Value Date Period 2 Currency 1	30 SEP 2002
528	Value Date Period 2 Currency 2	30 SEP 2002
529	Payment Instruction Period 1 Currency 1	CHASE NEW YORK
530	Payment Instruction Period 1 Currency 2	UBS ZURICH
531	Payment Instruction Period 2 Currency 1	CITIBANK NEW YORK
532	Payment Instruction Period 2 Currency 2	CREDIT SUISSE GENEVE
539	Secondary source reference	<space>
540	Method of Deal	6 (i.e. Ticket)
541	Rate Currency 1 against USD	1.0000
542	Rate Currency 2 against USD	<space>
543	Rate Base Currency against USD	<space>
544	Base Currency	JPY
545	Deal Volume Period 1 Currency 2	15250000.00
546	Deal Volume Period 2 Currency 2	15235000.00
547	Deal Volume Period 2 Currency 1	10000000.00
549	Dealer Name	JOHN DOE
550	Confirmed by Name	JOHN DOE
551	Local TCID	CTXL
552	Review Reference Number	336
553	Comment text	<space>
561	User-defined Title 1	<space>
562	User-defined Data 1	<space>
563	User-defined Title 2	<space>
564	User-defined Data 2	<space>
565	User-defined Title 3	<space>
566	User-defined Data 3	<space>
567	ID of Original if this is a Contra	CTXL#0
568	ID of previous	CTXL#0
569	Pure-Deal type	8 (i.e. Forex Swap)
571	Days Elapsed During Deal	3
573	Price Convention	1 (i.e. Normal)
575	SWIFT-BIC Currency 1 Period 1	<space>
576	SWIFT-BIC Currency 2 Period 1	<space>
577	SWIFT-BIC Currency 1 Period 2	<space>
578	SWIFT-BIC Currency 2 Period 2	<space>
581	Base Currency 2	<space>
582	Base Currency 3	<space>

Field ID	Field title	Content
583	Rate Base Currency 2 versus USD	<space>
584	Rate Base Currency 3 versus USD	<space>
585	Transaction ID	CTXL017671COMM2609021141
674	Settlement	1 (i.e. Deliverable)

Field ID	Field title	Content

FRA Deal

Thomson Reuters Dealing Conversation

\#   CHF 3*6 FRA

    1.25 1.5

\#   I TAKE 10

    TO CONFIRM 10 MIO AGREED AT 1.5 I GIVE

    DATES ARE 31DEC2002 - 31MAR2003 FIX 27DEC2002 FRABBA T+C

    IF ANY MY CHF TO CREDIT SUISSE GENEVA

\#   IF ANY MY CHF TO UBS ZURICH

Record Response Data

Field ID	Field title	Content
500	Source of Data	3 (i.e. Dealing Direct Conversation)
501	Source Reference	339
502	Date of Deal	26 SEP 2002
503	Time of Deal	11:46:18
504	Dealer ID	JOHN
505	Date Confirmed	26 SEP 2002
506	Time Confirmed	11:48:00
507	Confirmed by ID	JOHN
508	Bank 1 Dealing Code	COMM
509	Bank 1 Name	COMM BANK LONDON
510	Broker Dealing Code	<space>
511	Broker Name	<space>
513	Bank 2 Name	<space>
514	Direction	8 (i.e. Borrow FRA)
515	Period 1	23 (i.e. 3 months)
516	Period 2	26 (i.e. 6 months)
517	Currency 1	CHF
519	Deal Volume Currency 1	10000000.00
520	Deposit Rate	1.5
529	Payment Instruction Period 1 Currency 1	UBS ZURICH
531	Payment Instruction Period 2 Currency 1	CREDIT SUISSE GENEVA
539	Secondary source reference	<space>
540	Method of Deal	6 (i.e. Ticket)
541	Rate Currency 1 against USD	<space>
543	Rate Base Currency against USD	<space>
544	Base Currency	JPY

Field ID	Field title	Content
549	Dealer Name	JOHN DOE
550	Confirmed by Name	JOHN DOE
551	Local TCID	CTXL
552	Review Reference Number	339
553	Comment text	<space>
554	FRA Fixing Date	27 DEC 2002
555	FRA Settlement Date	31 DEC 2002
556	FRA Maturity Date	31 MAR 2003
557	IMM Indicator	0 (i.e. This is not an IMM deal)
561	User–defined Title 1	<space>
562	User-defined Data 1	<space>
563	User-defined Title 2	<space>
564	User-defined Data 2	<space>
565	User-defined Title 3	<space>
566	User-defined Data 3	<space>
567	ID of Original if this is a Contra	CTXL#0
568	ID of previous if this a Next	CTXL#0
569	Pure-Deal type	32 (i.e. FRA)
571	Days Elapsed During Deal	90
572	Year Length	360
575	SWIFT-BIC Currency 1 Period 1	<space>
577	SWIFT-BIC Currency 1 Period 2	<space>
581	Base Currency 2	<space>
582	Base Currency 3	<space>
583	Rate Base Currency 2 versus USD	<space>
584	Rate Base Currency 3 versus USD	<space>
585	Transaction ID	CTXL017671COMM2609021146

FRA Deal under IMM Rules

Thomson Reuters Dealing Conversation

CHF 6*9 IMM

1.25 1.5

I TAKE 10

TO CONFIRM 10 MIO AGREED AT 1.5 I GIVE

DATES ARE 19MAR2003 - 18JUN2003 FIX 17MAR2003 FRABBA T+C

IF ANY MY CHF TO UBS ZURICH

IF ANY MY CHF TO CREDIT SUISSE GENEVE

Record Response Data

Field ID	Field title	Content
500	Source of Data	3 (i.e. Dealing Direct Conversation)
501	Source Reference	342
502	Date of Deal	26 SEP 2002
503	Time of Deal	11:49:13
504	Dealer ID	USRC
505	Date Confirmed	26 SEP 2002
506	Time Confirmed	11:51:00
507	Confirmed by ID	USRC
508	Bank 1 Dealing Code	COMM
509	Bank 1 Name	COMM BANK LONDON
510	Broker Dealing Code	<space>
511	Broker Name	<space>
513	Bank 2 Name	<space>
514	Direction	7 (i.e. Lend FRA)
515	Period 1	26 (i.e. 6 months)
516	Period 2	29 (i.e. 9 months)
517	Currency 1	CHF
519	Deal Volume Currency 1	10000000.00
520	Deposit Rate	1.5
529	Payment Instruction Period 1 Currency 1	UBS ZURICH
531	Payment Instruction Period 2 Currency 1	CREDIT SUISSE GENEVA
539	Secondary source reference	<space>
540	Method of Deal	6 (i.e. Ticket)
541	Rate Currency 1 against USD	<space>
543	Rate Base Currency against USD	<space>
544	Base Currency	JPY

Field ID	Field title	Content
549	Dealer Name	JOHN DOE
550	Confirmed by Name	JOHN DOE
551	Local TCID	CTXL
552	Review Reference Number	339
553	Comment text	<space>
554	FRA Fixing Date	17 MAR 2003
555	FRA Settlement Date	19 MAR 2003
556	FRA Maturity Date	18 JUN 2003
557	IMM Indicator	1 (i.e. This is an IMM deal)
561	User–defined Title 1	<space>
562	User-defined Data 1	<space>
563	User-defined Title 2	<space>
564	User-defined Data 2	<space>
565	User-defined Title 3	<space>
566	User-defined Data 3	<space>
567	ID of Original if this is a Contra	CTXL#0
568	ID of previous if this a Next	CTXL#0
569	Pure-Deal type	32 (i.e. FRA)
571	Days Elapsed During Deal	91
572	Year Length	360
575	SWIFT-BIC Currency 1 Period 1	<space>
577	SWIFT-BIC Currency 1 Period 2	<space>
581	Base Currency 2	<space>
582	Base Currency 3	<space>
583	Rate Base Currency 2 versus USD	<space>
584	Rate Base Currency 3 versus USD	<space>
585	Transaction ID	CTXL017671COMM2609021146

Spot Matching Deal

Thomson Reuters Dealing Conversation

% EUR/CHF SPOT

% WE SELL 1 MIO EUR AT 1.4855

% AGAINST CHF

% OUR CHF TO CREDIT SUISSE ZURICH

% THEIR EUR TO LLOYDS BANK LONDON

% VAL 18SEP2002

% COMMENT MATCH 40805505 TRADE 36261205 1248GMT 16SEP2002

% COMMENT WE ARE CTXL – REUTERS TEST

% COMMENT WE ARE AGGRESSOR

% ##END OF MATCH BY JOHN – JOHN DOE

% ##ENDED AT 13:06 GMT##

Record Response Data

Field ID	Field title	Content
500	Source of Data	2 (i.e. Match)
501	Source Reference	40805505
502	Date of Deal	16 SEP 2002
503	Time of Deal	12:48:42
504	Dealer ID	JOHN
505	Date Confirmed	16 SEP 2002
506	Time Confirmed	13:06:34
507	Confirmed by ID	JOHN
508	Bank 1 Dealing Code	COMM
509	Bank 1 Name	COMM BANK LONDON
510	Broker Dealing Code	<space>
511	Broker Name	<space>
513	Bank 2 Name	<space>
514	Direction	2 (i.e. Sell)
515	Period 1	4 (i.e. Spot)
517	Currency 1	EUR
518	Currency 2	CHF
519	Deal Volume Currency 1	10000000.00
522	Exchange Rate Period 1	1.4855
524	Rate Direction	1 (i.e. Normal)
525	Value date Period 1 Currency 1	18 SEP 2002
526	Value date Period 1 Currency 2	18 SEP 2002
529	Payment instruction Period 1 Currency 1	LLOYDS BANK LONDON

Field ID	Field title	Content
530	Payment instruction Period 1 Currency 2	CREDIT SUISSE ZURICH
539	Secondary source reference	36261205
540	Method of Deal	2 (i.e. We are the initiator of this match)
541	Rate Currency 1 against USD	.9697
542	Rate Currency 2 against USD	1.5137
543	Rate Base Currency against USD	<space>
544	Base Currency	JPY
545	Deal Volume Period 1 Currency 2	1485500.00
549	Dealer Name	JOHN DOE
550	Confirmed by Name	JOHN DOE
551	Local TCID	CTXL
552	Review Reference Number	284
553	Comment text	WE ARE CTXL – REUTERS TEST <CR> <LF> WE ARE AGGRESSOR
561	User–defined Title 1	<space>
562	User-defined Data 1	<space>
563	User-defined Title 2	<space>
564	User-defined Data 2	<space>
565	User-defined Title 3	<space>
566	User-defined Data 3	<space>
567	ID of Original if this is a Contra	CTXL#0
568	ID of previous	CTXL#0
569	Pure-Deal type	2 (i.e. FX Spot)
573	Price Convention	1 (i.e. Normal)
575	SWIFT-BIC Currency 1 Period 1	<space>
576	SWIFT BIC Currency 2 Period 1	<space>
579	Spot Matching Credit Reduction	000 0000.00
580	Spot Matching Credit Remaining	000 0000.00
581	Base Currency 2	<space>
582	Base Currency 3	<space>
583	Rate Base Currency 2 versus USD	<space>
584	Rate Base Currency 3 versus USD	<space>
585	Transaction ID	<space>

Spot Matching Deal with CLS Enabled

With the introduction of Continuous Link Settlement Thomson Reuters has included the following feature from TCSS 8.51 and Dealing Keystation 3.4.

When a Counterparty is marked in the Matching credit files as eligible for settlement through CLS Bank, then in the case of Matching deals, FID 513 (Bank 2 Name) will contain #CLS# (as in example below) if this feature is enabled on the server configuration screen, otherwise FID 513 (Bank 2 Name) will contain <space>.

In addition, a percentage weighting can be applied to counterparties settling through CLS Bank to reflect the reduced settlement risk associated with settlement through CLS Bank.

If this weighting is set to less than 100% then the value contained in FID 579 (Spot Matching Credit Reduction) will be less than the value of the trade.

Thomson Reuters Dealing Conversation

% EUR/CHF SPOT

% WE SELL 1 MIO EUR AT 1.4855

% AGAINST CHF

% OUR CHF TO CREDIT SUISSE ZURICH

% THEIR EUR TO LLOYDS BANK LONDON

% VAL 18SEP2002

% COMMENT MATCH 40805505 TRADE 36261205 1248GMT 16SEP2002

% COMMENT WE ARE CTXL – REUTERS TEST

% COMMENT WE ARE AGGRESSOR

% ##END OF MATCH BY JOHN – JOHN DOE

% ##ENDED AT 13:06 GMT##

Record Response Data

Field ID	Field title	Content
500	Source of Data	2 (i.e. Match)
501	Source Reference	40805505
502	Date of Deal	16 SEP 2002
503	Time of Deal	12:48:42
504	Dealer ID	USRC
505	Date Confirmed	16 SEP 2002
506	Time Confirmed	13:06:34
507	Confirmed by ID	USRC
508	Bank 1 Dealing Code	COMM
509	Bank 1 Name	COMM BANK LONDON
510	Broker Dealing Code	<space>
511	Broker Name	<space>
513	Bank 2 Name	#CLS#
514	Direction	2 (i.e. Sell)
515	Period 1	4 (i.e. Spot)
517	Currency 1	EUR

Field ID	Field title	Content
518	Currency 2	CHF
519	Deal Volume Currency 1	10000000.00
522	Exchange Rate Period 1	1.4855
524	Rate Direction	1 (i.e. Normal)
525	Value date Period 1 Currency 1	18 SEP 2002
526	Value date Period 1 Currency 2	18 SEP 2002
529	Payment instruction Period 1 Currency 1	B.AMERICA NEW YORK
530	Payment instruction Period 1 Currency 2	BTM TOKYO
539	Secondary source reference	36261205
540	Method of Deal	2 (i.e. We are the initiator of this match)
541	Rate Currency 1 against USD	.9697
542	Rate Currency 2 against USD	1.5137
543	Rate Base Currency against USD	<space>
544	Base Currency	JPY
545	Deal Volume Period 1 Currency 2	1485500.00
549	Dealer Name	JOHN DOE
550	Confirmed by Name	JOHN DOE
551	Local TCID	CTXL
552	Review Reference Number	284
553	Comment text	WE ARE CTXL – REUTERS TEST<CR> <LF> WE ARE AGGRESSOR
561	User–defined Title 1	<space>
562	User-defined Data 1	<space>
563	User-defined Title 2	<space>
564	User-defined Data 2	<space>
565	User-defined Title 3	<space>
566	User-defined Data 3	<space>
567	ID of Original if this is a Contra	CTXL#0
568	ID of previous	CTXL#0
569	Pure-Deal type	2 (i.e. FX Spot)
573	Price Convention	1 (i.e. Normal)
575	SWIFT-BIC Currency 1 Period 1	<space>
576	SWIFT BIC Currency 2 Period 1	<space>
579	Spot Matching Credit Reduction	000 0000.00
580	Spot Matching Credit Remaining	000 0000.00
581	Base Currency 2	<space>
582	Base Currency 3	<space>
583	Rate Base Currency 2 versus USD	<space>

Field ID	Field title	Content
584	Rate Base Currency 3 versus USD	<space>
585	Transaction ID	<space>

FX Swap Matching Deal

Thomson Reuters Dealing Conversation

% D3000 DEAL STATUS = CONFIRMED

% EUR/USD SPOT/NEXT SWAP

% WE SELL-AND-BUY 25 MIO EUR AT 1.150

% RATES ARE 1.5000 AND 1.5001150

% OUR USD TO [BONYUSNY]

% BANK OF NY NEW YORK

% THEIR EUR TO [LLBIGBLO]

% LLOYDS BANK LONDON

% OUR EUR TO [ABNANLAM]

% ABN AMRO AMSTERDAM

% THEIR USD TO [JPCHUSNY]

% CHASE NY

% VAL 07OCT2002 AND 08OCT2002

% COMMENT MATCH 42987077 PROPOSAL 581010 1414GMT 03OCT2002

% COMMENT WE ARE CTXL REUTER TEST

% COMMENT WE ARE NON AGGRESSOR

% ##END OF MATCH BY JOHN – JOHN DOE

% ##ENDED AT 14:02 GMT##

Record Response Data

Field ID	Field title	Content
500	Source of Data	2 (i.e. Match)
501	Source Reference	42987077
502	Date of Deal	3 OCT 2002
503	Time of Deal	14:14:21
504	Dealer ID	JOHN
505	Date Confirmed	3 OCT 2002
506	Time Confirmed	14:02:40
507	Confirmed by ID	JOHN
508	Bank 1 Dealing Code	COMM
509	Bank 1 Name	COMM BANK LONDON
510	Broker Dealing Code	<space>
511	Broker Name	<space>
513	Bank 2 Name	<space>
514	Direction	4 (i.e. Sell and Buy)
515	Period 1	4 (i.e. Spot over weekend)
516	Period 2	5 (i.e. Day after Spot)

Field ID	Field title	Content
517	Currency 1	EUR
518	Currency 2	USD
519	Deal Volume Currency 1	25000000.00
521	Swap Rate	1.150
522	Exchange Rate Period 1	1.5000
523	Exchange Rate Period 2	1.5001150
524	Rate Direction	1 (i.e. Normal)
525	Value date Period 1 Currency 1	07 OCT 2002
526	Value date Period 1 Currency 2	07 OCT 2002
527	Value date Period 2 Currency 1	08 OCT 2002
528	Value date Period 2 Currency 2	08 OCT 2002
529	Payment instruction Period 1 Currency 1	LLOYDS BANK LONDON
530	Payment instruction Period 1 Currency 2	BANK OF NY NEW YORK
531	Payment instruction Period 2 Currency 1	ABN AMRO AMSTERDAM
532	Payment instruction Period 2 Currency 2	CHASE NY
539	Secondary source reference	581010
540	Method of Deal	3 (i.e. We are the acceptor of this match)
541	Rate Currency 1 against USD	.9862
542	Rate Currency 2 against USD	1.0000
543	Rate Base Currency against USD	1.00
544	Base Currency	EUR
545	Deal Volume Period 1 Currency 2	37500000.00
546	Deal Volume Period 2 Currency 2	37502875.00
547	Deal Volume Period 2 Currency 1	25000000.00
549	Dealer Name	JOHN DOE
550	Confirmed by Name	JOHN DOE
551	Local TCID	CTXL
552	Review Reference Number	1299
553	Comment text	WE ARE CTXL – REUTERS TEST<CR> <LF>WE ARE NON AGGRESSOR
561	User–defined Title 1	<space>
562	User-defined Data 1	<space>
563	User-defined Title 2	<space>
564	User-defined Data 2	<space>
565	User-defined Title 3	<space>
566	User-defined Data 3	<space>
567	ID of Original if this is a Contra	CTXL#0
568	ID of previous	CTXL#0

Field ID	Field title	Content
569	Pure-Deal type	8 (i.e. FX Swap)
571	Days elapsed during deal	0
573	Price Convention	1 (i.e. Normal)
575	SWIFT-BIC Currency 1 Period 1	LLBIGBLO
576	SWIFT BIC Currency 2 Period 1	BONYUSNY
577	SWIFT-BIC Currency 1 Period 2	ABNANLAM
578	SWIFT-BIC Currency 2 Period 2	JPCHUSNY
581	Base Currency 2	USD
582	Base Currency 3	<space>
583	Rate Base Currency 2 versus USD	1.0000
584	Rate Base Currency 3 versus USD	<space>
585	Transaction ID	<space>
674	Settlement	1 (i.e. Deliverable)

NDF Outright Deal

Thomson Reuters Dealing Conversation

1M NDF BRL 1MIO

  20 30

I BUY

  TO CONFIRM 1   MIO AGREED AT 2.2830 I SELL USD

  VAL 06MAY2009 FIX 04MAY2009

IF ANY MY USD TO THOMSON REUTERS BANK A

  IF ANY MY USD TO THOMSON REUTERS BANK B

#

  #INTERRUPT#

  #END REMOTE#

Record Response Data

Field ID	Field title	Content
500	Source of Data	3 (i.e. Dealing Direct Conversation)
501	Source Reference	3
502	Date of Deal	2 APR 2009
503	Time of Deal	7:39:55
504	Dealer ID	JOHN
505	Date Confirmed	2 APR 2009
506	Time Confirmed	7:45:07
507	Confirmed by ID	JOHN
508	Bank 1 Dealing Code	TCSG
509	Bank 1 Name	BANGKOK TC
510	Broker Dealing Code	<space>
511	Broker Name	<space>
513	Bank 2 Name	<space>
514	Direction	1 (i.e. Buy)
515	Period 1	21 (i.e. 1 month)
517	Currency 1	USD
518	Currency 2	BRL
519	Deal Volume Currency 1	1000000.00
522	Exchange Rate Period 1	2.2830
524	Rate Direction	1 (i.e. Normal)
525	Value date Period 1 Currency 1	6 MAY 2009
526	Value date Period 1 Currency 2	6 MAY 2009
529	Payment instruction Period 1 Currency 1	THOMSON REUTERS BANK A

Field ID	Field title	Content
530	Payment instruction Period 1 Currency 2	THOMSON REUTERS BANK B
539	Secondary source reference	<space>
540	Method of Deal	6 (i.e. Ticket)
541	Rate Currency 1 against USD	1.0000
542	Rate Currency 2 against USD	2.2774
543	Rate Base Currency against USD	<space>
544	Base Currency	<space>
545	Deal Volume Period 1 Currency 2	2283000.00
549	Dealer Name	JOHN DOE
550	Confirmed by Name	JOHN DOE
551	Local TCID	KSSC
552	Review Reference Number	3
553	Comment text	COMMENT 1<CR><LF>COMMENT 2
554	Fixing Date Period 1	4 MAY 2009
559	Points Premium Rate	<space>
560	Spot Basis Rate	<space>
561	User–defined Title 1	<space>
562	User-defined Data 1	USER INFO 1
563	User-defined Title 2	<space>
564	User-defined Data 2	USER INFO 2
565	User-defined Title 3	<space>
566	User-defined Data 3	USER INFO 3
567	ID of original if this is a Contra	KSSC#0
568	ID of previous	KSSC#0
569	Pure-Deal type	4 (i.e. Non-deliverable FX Outright)
573	Price Convention	1 (i.e. Normal)
575	SWIFT-BIC Currency 1 Period 1	<space>
576	SWIFT BIC Currency 2 Period 1	<space>
581	Base Currency 2	<space>
582	Base Currency 3	<space>
583	Rate Base Currency 2 versus USD	<space>
584	Rate Base Currency 3 versus USD	<space>
585	Transaction ID	KSSC017671TCSG0204090739
674	Settlement	2 (i.e. Non-deliverable)

NDF FX Swap Deal

Thomson Reuters Dealing Conversation

SWP NDF BRL 1MONTH 10MIO

  20 25

I BUY AND SELL

   RATES ARE 2.2774 AND 2.2794

TO CONFIRM AT +20 I BUY AND SELL 10 MIO USD

VAL 06APR2009 AND 06MAY2009 FIX 02APR2009 AND 04MAY2009

  IF ANY MY PAY TO THOMSON REUTERS BANK B

IF ANY MY USD TO THOMSON REUTERS BANK A

#

#END LOCAL#

Record Response Data

Field ID	Field title	Content
500	Source of Data	3 (i.e. Dealing Direct Conversation)
501	Source Reference	5
502	Date of Deal	2 APR 2009
503	Time of Deal	7:47:00
504	Dealer ID	JOHN
505	Date Confirmed	2 APR 2009
506	Time Confirmed	7:50:12
507	Confirmed by ID	JOHN
508	Bank 1 Dealing Code	TCSG
509	Bank 1 Name	BANGKOK TC
510	Broker Dealing Code	<space>
511	Broker Name	<space>
513	Bank 2 Name	<space>
514	Direction	3 (i.e. Buy and Sell)
515	Period 1	4 (i.e. Spot)
516	Period 2	21 (i.e. 1 month)
517	Currency 1	USD
518	Currency 2	BRL
519	Deal Volume Currency 1	10000000.00
521	Swap Rate	+20
522	Exchange Rate Period 1	2.2774
523	Exchange Rate Period 2	2.2794
524	Rate Direction	1 (i.e. Normal)
525	Value Date Period 1 Currency 1	6 APR 2009

Field ID	Field title	Content
526	Value Date Period 1 Currency 2	6 APR 2009
527	Value Date Period 2 Currency 1	6 MAY 2009
528	Value Date Period 2 Currency 2	6 MAY 2009
529	Payment Instruction Period 1 Currency 1	THOMSON REUTERS BANK A
530	Payment Instruction Period 1 Currency 2	THOMSON REUTERS BANK B
531	Payment Instruction Period 2 Currency 1	THOMSON REUTERS BANK B
532	Payment Instruction Period 2 Currency 2	THOMSON RUETERS BANK A
539	Secondary source reference	<space>
540	Method of Deal	6 (i.e. Ticket)
541	Rate Currency 1 against USD	1.0000
542	Rate Currency 2 against USD	2.2774
543	Rate Base Currency against USD	<space>
544	Base Currency	<space>
545	Deal Volume Period 1 Currency 2	22774000.00
546	Deal Volume Period 2 Currency 2	22794000.00
547	Deal Volume Period 2 Currency 1	10000000.00
549	Dealer Name	JOHN DOE
550	Confirmed by Name	JOHN DOE
551	Local TCID	KSSC
552	Review Reference Number	5
553	Comment text	COMMENT 1<CR><LF>COMMENT 2
554	Fixing Date Period 1	2 APR 2009
555	Fixing Date Period 2	4 MAY 2009
561	User-defined Title 1	<space>
562	User-defined Data 1	<space>
563	User-defined Title 2	<space>
564	User-defined Data 2	<space>
565	User-defined Title 3	<space>
566	User-defined Data 3	<space>
567	ID of Original if this is a Contra	KSSC#0
568	ID of previous	KSSC#0
569	Pure-Deal type	8 (i.e. Non-deliverable FX Swap)
571	Days Elapsed During Deal	30
573	Price Convention	1 (i.e. Normal)
575	SWIFT-BIC Currency 1 Period 1	<space>
576	SWIFT-BIC Currency 2 Period 1	<space>
577	SWIFT-BIC Currency 1 Period 2	<space>
578	SWIFT-BIC Currency 2 Period 2	<space>

Field ID	Field title	Content
581	Base Currency 2	<space>
582	Base Currency 3	<space>
583	Rate Base Currency 2 versus USD	<space>
584	Rate Base Currency 3 versus USD	<space>
585	Transaction ID	KSSC017681TCSG0204090747
674	Settlement	2 (i.e. Non-deliverable)

NDF Outright Matching Deal

Thomson Reuters Dealing Conversation

% USD/CNY 3 MONTH NDF OUTRIGHT

% WE SELL 1 MIO USD AT 6.9835

% AGAINST CNY

% OUR   USD TO [ ]

%   THOMSON REUTERS BANK A

% THEIR USD TO [ ]

%   REUTERS BANK, NY CHIPS UID 123456

% VAL 09JUL2009 FIX 07JUL2009

% COMMENT MATCH 93445525 TRADE 81791225 1512GMT 08APR2009

% COMMENT WE ARE BKKH - TLAN2_G22

% COMMENT WE ARE AGGRESSOR

% ##END OF MATCH BY JOHN - JOHN

^ ##ENDED AT 08:13 GMT##

Record Response Data

Field ID	Field title	Content
500	Source of Data	2 (i.e. Match)
501	Source Reference	93445525
502	Date of Deal	8 APR 2009
503	Time of Deal	15:12:33
504	Dealer ID	JOHN
505	Date Confirmed	8 APR 2009
506	Time Confirmed	8:13:35
507	Confirmed by ID	JOHN
508	Bank 1 Dealing Code	TCSG
509	Bank 1 Name	BANGKOK TC
510	Broker Dealing Code	<space>
511	Broker Name	<space>
513	Bank 2 Name	<space>
514	Direction	2 (i.e. Sell)
515	Period 1	23 (i.e. 3 months)
517	Currency 1	USD
518	Currency 2	CNY
519	Deal Volume Currency 1	1000000.00
522	Exchange Rate Period 1	6.9835
524	Rate Direction	1 (i.e. Normal)

Field ID	Field title	Content
525	Value date Period 1 Currency 1	9 JUL 2009
526	Value date Period 1 Currency 2	9 JUL 2009
529	Payment instruction Period 1 Currency 1	REUTERS BANK, NY CHIPS UID 123456
530	Payment instruction Period 1 Currency 2	THOMSON REUTERS BANK A
539	Secondary source reference	81791225
540	Method of Deal	2 (i.e. We are the initiator of this match)
541	Rate Currency 1 against USD	1.0000
542	Rate Currency 2 against USD	6.8363
543	Rate Base Currency against USD	1.3182
544	Base Currency	EUR
545	Deal Volume Period 1 Currency 2	6983500.00
549	Dealer Name	JOHN DOE
550	Confirmed by Name	JOHN DOE
551	Local TCID	KSSC
552	Review Reference Number	134
553	Comment text	WE ARE BKKH - TLAN2_G22<CR><LF>WE ARE AGGRESSOR
554	Fixing Date Period 1	7 JUL 2009
559	Points Premium Rate	<space>
560	Spot Basis Rate	<space>
561	User–defined Title 1	<space>
562	User-defined Data 1	<space>
563	User-defined Title 2	<space>
564	User-defined Data 2	<space>
565	User-defined Title 3	<space>
566	User-defined Data 3	<space>
567	ID of original if this is a Contra	KSSC#0
568	ID of previous	KSSC#0
569	Pure-Deal type	4 (i.e. Non-deliverable FX Outright)
573	Price Convention	1 (i.e. Normal)
575	SWIFT-BIC Currency 1 Period 1	<space>
576	SWIFT BIC Currency 2 Period 1	<space>
577	SWIFT BIC Currency 1 Period 2	<space>
578	SWIFT BIC Currency 2 Period 2	<space>
581	Base Currency 2	<space>
582	Base Currency 3	<space>
583	Rate Base Currency 2 versus USD	<space>
584	Rate Base Currency 3 versus USD	<space>

Field ID	Field title	Content
585	Transaction ID	<space>
674	Settlement	2 (i.e. Non-deliverable)

Overnight Index Swap (OIS) Deal

Thomson Reuters Dealing Conversation

OIS 6M EUR 10MIO

  10 20

I PAY

TO CONFIRM I PAY AT 1.20 FOR 10 MIO EUR

DATES ARE 14APR2011 AND 14OCT2011 INDEX O/N EONIA

IF ANY MY EUR TO THOMSON REUTERS BANK A

PAY CODE TRBAFREU

  TO CONFIRM I RECEIVE AT 1.20 FOR 10 MIO EUR

  DATES ARE 14APR2011 AND 14OCT2011 INDEX O/N EONIA

  IF ANY MY EUR TO THOMSON REUTERS BANK B

  PAY CODE TRBBDEEU

  THANKS AND BYE

#END LOCAL#

Record Response Data

Field ID	Field title	Content
500	Source of Data	3 (i.e. Dealing Direct Conversation)
501	Source Reference	4140
502	Date of Deal	12 APR 2011
503	Time of Deal	13:32:05
504	Dealer ID	JOHN
505	Date Confirmed	12 APR 2011
506	Time Confirmed	13:40:17
507	Confirmed-by ID	JOHN
508	Bank 1 Dealing Code	TRBB
509	Bank 1 Name	<space>
510	Broker Dealing Code	<space>
511	Broker Name	<space>
513	Bank 2 Name	<space>
514	Direction	10 (i.e. Pay)
515	Period 1	4 (i.e. Spot)
516	Period 2	26 (i.e. 6 months)

Field ID	Field title	Content
517	Currency 1	EUR
519	Deal Volume Currency 1	10000000.00
520	Fixed Rate	1.2
525	OIS/IRS: Start Date	14 APR 2011
527	OIS/IRS: End Date	14 OCT 2011
529	Payment Instruction Period 1 Currency 1	THOMSON REUTERS BANK A
531	Payment Instruction Period 2 Currency 1	THOMSON REUTERS BANK B
539	Secondary Source Reference	<space>
540	Method of deal	4 (i.e. Bilateral Ticket)
541	Rate Currency 1 against USD	1.44
543	Rate Base Currency against USD	3.6729
544	Base Currency	AED
549	Dealer Name	JOHN DOE
550	Confirmed-by Name	JOHN DOE
551	Local TCID	TRBA
552	Review Reference Number	4140
553	Comment Text	<space>
556	OIS: Payment Date	18 OCT 2011
557	IMM Indicator	0 (i.e. This is not an IMM deal)
561	User-defined Title 1	<space>
562	User-defined Data 1	<space>
563	User-defined Title 2	<space>
564	User-defined Data 2	<space>
565	User-defined Title 3	<space>
566	User-defined Data 3	<space>
567	ID of the original it this is a Contra	TRBA#0
568	ID of previous if this is a next	TRBA#0
569	Pure Deal-type	9 (i.e. Overnight Index Swap)
571	Days elapsed during Deal	183
572	Year Length	360
575	SWIFT-BIC Currency 1 Period 1	TRBAFREU
577	SWIFT-BIC Currency 1 Period 2	TRBBDEEU
581	Base Currency 2	EGP
582	Base Currency 3	<space>
583	Rate Base Currency 2 versus USD	5.967
584	Rate Base Currency 3 versus USD	<space>
585	Transaction ID	TRBA001921TRBB1204111332
586	Interest Day Basis	ACT/360

Field ID	Field title	Content
587	Interest Day Basis Leg 2	ACT/360
588	Index	EONIA
590	Reset Frequency	2 (i.e. Tomorrow)
593	Reset Business Day Convention	2 (i.e. Following)
672	Reset Calendar	EURO TARGET

Fixed-Floating Interest Rate Swap (IRS) Deal

Thomson Reuters Dealing Conversation

IRS 5Y EUR AB6L 10MIO

  10 20

I RECEIVE

TO CONFIRM I RECEIVE AT 3.10 FOR 10 MIO EUR

1Y 30/360 FIXED AND ACT/360 FLOATING

DATES ARE 14APR2011 AND 14APR2016 INDEX 6M LIBOR

IF ANY MY EUR TO THOMSON REUTERS BANK A

PAY CODE TRBA

THANKS AND BYE

  TO CONFIRM I PAY AT 3.10 FOR 10 MIO EUR

  1Y 30/360 FIXED AND ACT/360 FLOATING

  DATES ARE 14APR2011 AND 14APR2016 INDEX 6M LIBOR

  IF ANY MY EUR TO THOMSON REUTERS BANK B

  PAY CODE TRBB

  THANKS AND BYE

#INTERRUPT#

#END REMOTE#

Record Response Data

Field ID	Field title	Content
500	Source of Data	3 (i.e. Dealing Direct Conversation)
501	Source Reference	4148
502	Date of Deal	12 APR 2011
503	Time of Deal	13:34:55
504	Dealer ID	JOHN
505	Date Confirmed	18 APR 2011
506	Time Confirmed	7:37:48
507	Confirmed-by ID	JOHN
508	Bank 1 Dealing Code	TRBB
509	Bank 1 Name	<space>
510	Broker Dealing Code	<space>
511	Broker Name	<space>
513	Bank 2 Name	<space>
514	Direction	9 (i.e. Receive)
515	Period 1	4 (i.e. Spot)

Field ID	Field title	Content
516	Period 2	105 (i.e. 5 years)
517	Currency 1	EUR
519	Deal Volume Currency 1	10000000.00
520	Fixed Rate	3.10
525	OIS/IRS: Start Date	14 APR 2011
527	OIS/IRS: End Date	14 APR 2016
529	Payment Instruction Period 1 Currency 1	THOMSON REUTERS BANK B
531	Payment Instruction Period 2 Currency 1	THOMSON REUTERS BANK A
539	Secondary Source Reference	<space>
540	Method of deal	5 (i.e. Single Ticket)
541	Rate Currency 1 against USD	1.4398
543	Rate Base Currency against USD	3.6729
544	Base Currency	AED
549	Dealer Name	JOHN DOE
550	Confirmed-by Name	JOHN DOE
551	Local TCID	TRBA
552	Review Reference Number	4148
553	Comment Text	<space>
557	IMM Indicator	0 (i.e. This is not an IMM deal)
561	User-defined Title 1	<space>
562	User-defined Data 1	<space>
563	User-defined Title 2	<space>
564	User-defined Data 2	<space>
565	User-defined Title 3	<space>
566	User-defined Data 3	<space>
567	ID of the original it this is a Contra	TRBA#0
568	ID of previous if this is a next	TRBA#0
569	Pure Deal-type	10 (i.e. Interest Rate Swap)
571	Days elapsed during Deal	1827
572	Year Length	360
575	SWIFT-BIC Currency 1 Period 1	TRBB
577	SWIFT-BIC Currency 1 Period 2	TRBA
581	Base Currency 2	EGP
582	Base Currency 3	<space>
583	Rate Base Currency 2 versus USD	5.9670
584	Rate Base Currency 3 versus USD	<space>
585	Transaction ID	TRBA002001TRBB1204111334
586	Interest Day Basis	30/360

Field ID	Field title	Content
587	Interest Day Basis Leg 2	ACT/360
588	Index	LIBOR
589	Index Leg 2	<space>
590	Reset Frequency	26 (i.e. 6 months)
591	Second Frequency	0 (i.e. Broken)
592	Payment Frequency	101 (i.e. 1 year)
593	Reset Business Day Convention	1 (i.e. Modified Following)
594	Payment Business Day Convention	1 (i.e. Modified Following)
670	Stub Indicator	NONE
671	Stub Rate	<space>
672	Reset Calendar	<space>
673	Index Spread	<space>

Floating-Floating Interest Rate Swap (IRS) Deal

The Floating-Floating Interest Rate Swap (IRS) deal would preferably be done via the Smart Ticket Editor on the Dealing Keystation. The sign "!" in front of the conversation text indicates that the conversation text was generated by the Smart Ticket Editor.

Thomson Reuters Dealing Conversation

IRS 5Y EUR 10MIO

! FLOAT FLOAT=TRUE; FLOATING STYLE 1=3E;

! FLOATING STYLE 2=6L; RST FREQ 1=3M; REF INDEX 1=EURIBOR;

! RST CALENDAR=EURO TARGET; RST CONVNT=MODIFIED FOLLOWING;

! FLOATING DAY COUNT=ACT/360; RST FREQ 2=6M;

! REF INDEX 2=LIBOR;

#

 ! DIRECTION=PAY; OUR PAY=THOMSON REUTERS BANK B;

 ! OUR PAY CODE=TRBB;

! OUR PAY=THOMSON REUTERS BANK A; OUR PAY CODE=TRBA;

#

#INTERRUPT#

#END LOCAL#

Record Response Data

Field ID	Field title	Content
500	Source of Data	3 (i.e. Dealing Direct Conversation)
501	Source Reference	4154
502	Date of Deal	12 APR 2011
503	Time of Deal	13:45:04
504	Dealer ID	JOHN
505	Date Confirmed	18 APR 2011
506	Time Confirmed	7:45:17
507	Confirmed-by ID	JOHN
508	Bank 1 Dealing Code	TRBB
509	Bank 1 Name	<space>
510	Broker Dealing Code	<space>
511	Broker Name	<space>
513	Bank 2 Name	<space>
514	Direction	9 (i.e. Receive)
515	Period 1	4 (i.e. Spot)

Field ID	Field title	Content
516	Period 2	105 (i.e. 5 years)
517	Currency 1	EUR
519	Deal Volume Currency 1	10000000.00
520	Fixed Rate	<space>
525	OIS/IRS: Start Date	14 APR 2011
527	OIS/IRS: End Date	14 APR 2016
529	Payment Instruction Period 1 Currency 1	THOMSON REUTERS BANK B
531	Payment Instruction Period 2 Currency 1	THOMSON REUTERS BANK A
539	Secondary Source Reference	<space>
540	Method of deal	6 (i.e. Ticket)
541	Rate Currency 1 against USD	1.4398
543	Rate Base Currency against USD	3.6728
544	Base Currency	AED
549	Dealer Name	JOHN DOE
550	Confirmed-by Name	JOHN DOE
551	Local TCID	TRBA
552	Review Reference Number	4154
553	Comment Text	<space>
557	IMM Indicator	0 (i.e. This is not an IMM deal)
561	User-defined Title 1	<space>
562	User-defined Data 1	<space>
563	User-defined Title 2	<space>
564	User-defined Data 2	<space>
565	User-defined Title 3	<space>
566	User-defined Data 3	<space>
567	ID of the original it this is a Contra	TRBA#0
568	ID of previous if this is a next	TRBA#0
569	Pure Deal-type	10 (i.e. Interest Rate Swap)
571	Days elapsed during Deal	1827
572	Year Length	360
575	SWIFT-BIC Currency 1 Period 1	TRBB
577	SWIFT-BIC Currency 1 Period 2	TRBA
581	Base Currency 2	EGP
582	Base Currency 3	<space>
583	Rate Base Currency 2 versus USD	5.9670
584	Rate Base Currency 3 versus USD	<space>
585	Transaction ID	TRBA002061TRBB1204111345
586	Interest Day Basis	ACT/360

Field ID	Field title	Content
587	Interest Day Basis Leg 2	ACT/360
588	Index	EURIBOR
589	Index Leg 2	LIBOR
590	Reset Frequency	23 (i.e. 3 months)
591	Second Frequency	26 (i.e. 6 months)
592	Payment Frequency	0 (i.e. Broken)
593	Reset Business Day Convention	1 (i.e. Modified Following)
594	Payment Business Day Convention	<space>
670	Stub Indicator	NONE
671	Stub Rate	<space>
672	Reset Calendar	EURO TARGET
673	Index Spread	<space>

Single-Leg FX Options (FXO) Deal

Thomson Reuters Dealing Conversation

#

   2M EUR OPT

\# HIHI FRDS

   HIHI LF STK 1.48 IN 50 MIO EUR PLS

\# 11.5/13.5

\#

   I SELL

\# SPOT 1.4405

\# FWD PREM 35 PIPS OK/

\#

   TO CONFIRM I SELL EUR CALL 1.4800 STRIKE 11.5 VOL

   AMOUNT EUR 50 MIO

   EXP DATE 02AUG2011 DEL DATE 04AUG2011

   SPOT REF IS 1.4405

   FX SWAP REF -21

   CUT NY

   HEDGE I BUY 4.8 EUR AT 1.4405

   FWD HEDGE VAL 04AUG2011

   FWD PREM VAL 04AUG2011

   PREM 35 PIPS AGREED

   I SEE PREM AMNT .175 MIO USD

   MY PREM PAY CODE IS LCH34754

\# MY PREM PAY CODE IS LCH23634

\# ALL AGREED THANX N BIBI

\#

\# #REQUEST CONFIRM#

\#

   #CONFIRM#

   FXO EUR/USD 2M

   I SELL EUR CALL 50 MIO EUR

   STK 1.4800

   VOL 11.5

   SPOT REF 1.4405

   CUTOFF NEWYORK

   PIPS 35

   NET PREM +175000.00 USD

PREM DATE 04AUG2011

EXP DATE 02AUG2011

DEL DATE 04AUG2011

HEDGE

#END REMOTE#

^ ##ENDED AT 06:13 GMT##

Record Response Data

Field ID	Field title	Content
500	Source of Data	3 (i.e. Dealing Direct Conversation)
501	Source Reference	4733
502	Date of Deal	3 JUN 2011
503	Time of Deal	6:08:40
504	Dealer ID	JOHN
505	Date Confirmed	3 JUN 2011
506	Time Confirmed	6:13:33
507	Confirmed-by ID	JOHN
508	Bank 1 Dealing Code	TCSG
509	Bank 1 Name	BANGKOK TC
510	Broker Dealing Code	<space>
511	Broker Name	<space>
513	Bank 2 Name	<space>
514	Direction	1 (i.e. Buy)
515	Period 1	22 (i.e. 2 months)
516	Period 2	0 (it is 0 in TCSS 12.0x and will be <space> in later release)
517	Currency 1	EUR
518	Currency 2	USD
519	Deal Volume Currency 1	50000000.00
520	FXO Deposit Rate Reference Leg 1	<space>
521	FXO Swap Point Reference Leg 1	-21
522	FXO Strike price Leg 1	1.4800
523	FXO Strike price Leg 2	<space>
524	Rate Direction	1 (i.e. Normal)
525	FXO Delivery Date Leg 1	4 AUG 2011
526	FXO Expiry Date Leg 1	2 AUG 2011
527	FXO Delivery Date Leg 2	<space>
528	FXO Expiry Date Leg 2	<space>
529	Our Premium Payment Instruction	<space>

Field ID	Field title	Content
530	Their Premium Payment Instruction	<space>
531	Our Hedge Payment Instruction	<space>
532	Their Hedge Payment Instruction	<space>
539	Secondary Source Reference	<space>
540	Method of deal	4 (i.e. Bilateral Ticket)
541	Rate Currency 1 against USD	<space>
542	Rate Currency 2 against USD	<space>
543	Rate Base Currency against USD	<space>
544	Base Currency	EUR
545	Calculated volume Period 1 Currency 2	74000000.00
546	Calculated volume Period 2 Currency 2	<space>
547	Volume Period 2 Currency 1	<space>
549	Dealer Name	JOHN DOE
550	Confirmed-by Name	JOHN DOE
551	Local TCID	KSSC
552	Review Reference Number	4733
553	Comment Text	<space>
554	NDO: Fixing Date Period 1	<space>
555	NDO: Fixing Date Period 2	<space>
556	Premium Date for FXO	4 AUG 2011
559	FXO Swap Point Reference Leg 2	<space>
560	Spot Basis Rate	1.4405
561	User-defined Title 1	<space>
562	User-defined Data 1	<space>
563	User-defined Title 2	<space>
564	User-defined Data 2	<space>
565	User-defined Title 3	<space>
566	User-defined Data 3	<space>
567	ID of the original if this is a Contra	KSSC#0
568	ID of previous if this is a next	KSSC#0
569	Pure Deal-type	7 (i.e. FXO)
573	Price Convention	1 (i.e. Normal)
575	Our Premium SWIFT-BIC	LCH23634
576	Their Premium SWIFT-BIC	LCH34754
577	Our Hedge SWIFT-BIC	<space>
578	Their Hedge SWIFT-BIC	<space>
581	Base Currency 2	CHF
582	Base Currency 3	<space>

Field ID	Field title	Content
583	Rate Base Currency 2 versus USD	<space>
584	Rate Base Currency 3 versus USD	<space>
585	Transaction ID	KSSC017671TCSG0306110608
586	Option Type	EUR CALL
587	Option Type Leg 2	<space>
588	Cutoff	NEWYORK
589	Cutoff Leg 2	<space>
593	Expiry Style	1 (i.e. European)
594	Direction Leg 2	<space>
671	Deposit Reference Leg 2	<space>
674	Settlement	1 (i.e. Deliverable)
675	Premium Quote	35
676	Premium Quote Leg 2	<space>
677	Premium Quote Convention	2 (i.e. Pips)
678	Premium Currency	USD
679	Premium Amount	-175000.00
680	Premium Amount Leg 2	<space>
681	Total Net Premium	-175000.00
682	Volatility	11.5
683	Volatility Leg 2	<space>
684	Trading Strategy	1 (i.e. Call)
685	Hedge Direction	2 (i.e. Sell)
686	Hedge Direction Leg 2	<space>
687	Hedge Value Date	4 AUG 2011
688	Hedge Value Date Leg 2	<space>
689	Hedge Amount Currency 1	4800000.00
690	Hedge Amount Currency 1 Leg 2	<space>
691	Hedge Amount Currency 2	6914400.00
692	Hedge Amount Currency 2 Leg 2	<space>
693	Hedge Rate	1.4405
694	Hedge Rate Leg 2	<space>

Two-Leg FX Options (FXO) Deal

Thomson Reuters Dealing Conversation

\# EUR OPT SPREAD

   HIHI FRDS

\# LF 1M VS 3M STRIKE 1.48 AND 1.48 IN 30 MIO EUR PER LEG PLS

\#

   MOM PLS

   12.5/14.5 AND 11CH

\# I BUY

\# 30 MIO AGREED

\# SPOT 1.4385

\# I SEE 22 AND 46 PIPS

\# I BUY 3.2 MIO EUR ON THE HEDGE

\# SPOT PREM AND SPOT HEDGE IF OK/

\#

   SPOT PREM 22 AND 46 PIPS AGREED

   CUT NY

\# FX SWAP REF ARE -12.5 AND -32

\# DEPOSIT REF ARE 0.21875 AND 0.28125

\#

   TO CONFIRM LEG1 I BUY EUR CALL 1.4800 STK 14.5 VOL

   TO CONFIRM LEG2 I SELL EUR CALL 1.4800 STK 11 VOL

   AMOUNT EUR 30 MIO PER LEG

   EXP O6JUL2011 AND 06SEP2011 DEL 08JUL2011 AND 08SEP2011

   SPOT REF IS 1.4385

   SPOT HEDGE VAL 06JUN2011

   ON THE HEDGE I SELL 3.2 MIO EUR AT 1.4385

   SPOT PREM VAL 06JUN2011

   PREM 22 AND 46 PIPS

   NET PREM =72000 USD

   CUT NEWYORK

   THANKS FOR DEAL FRDS BIBI FN

\# ALL AGREED FRDS BIBI

\#

\# #REQUEST CONFIRM#

\#

```
#CONFIRM#

FXO EUR/USD 1M * 3M

LEG1 I SELL EUR CALL 30 MIO EUR

LEG2 I BUY EUR CALL 44.4 MIO EUR

STK 1.4800 AND 1.4800

VOL 14.5 AND 11

SPOT REF 1.4385

CUTOFF NEWYORK

PIPS 22 AND 46

NET PREM +72000.00 USD

PREM DATE 06JUN2011

EXP DATE 07JUL2011 AND 06JUL2011

DEL DATE 08JUL2011 AND 08SEP2011

HEDGE


#END REMOTE#
```

^ ##ENDED AT 04:23 GMT##

Record Response Data

Field ID	Field title	Content
500	Source of Data	3 (i.e. Dealing Direct Conversation)
501	Source Reference	4730
502	Date of Deal	3 JUN 2011
503	Time of Deal	4:08:39
504	Dealer ID	JOHN
505	Date Confirmed	3 JUN 2011
506	Time Confirmed	4:23:49
507	Confirmed-by ID	JOHN
508	Bank 1 Dealing Code	TCSG
509	Bank 1 Name	BANGKOK TC
510	Broker Dealing Code	<space>
511	Broker Name	<space>
513	Bank 2 Name	<space>
514	Direction	1 (i.e. Buy)
515	Period 1	21 (i.e. 1 month)
516	Period 2	23 (i.e. 3 months)
517	Currency 1	EUR
518	Currency 2	USD
519	Deal Volume Currency 1	30000000.00
520	FXO Deposit Rate Reference Leg 1	.21875

Field ID	Field title	Content
521	FXO Swap Point Reference Leg 1	-12.5
522	FXO Strike price Leg 1	1.4800
523	FXO Strike price Leg 2	1.4800
524	Rate Direction	1 (i.e. Normal)
525	FXO Delivery Date Leg 1	8 JUL 2011
526	FXO Expiry Date Leg 1	7 JUL 2011
527	FXO Delivery Date Leg 2	8 SEP 2011
528	FXO Expiry Date Leg 2	6 JUL 2011
529	Our Premium Payment Instruction	<space>
530	Their Premium Payment Instruction	<space>
531	Our Hedge Payment Instruction	<space>
532	Their Hedge Payment Instruction	<space>
539	Secondary Source Reference	<space>
540	Method of deal	4 (i.e. Bilateral Ticket)
541	Rate Currency 1 against USD	<space>
542	Rate Currency 2 against USD	<space>
543	Rate Base Currency against USD	<space>
544	Base Currency	EUR
545	Calculated volume Period 1 Currency 2	44400000.00
546	Calculated volume Period 2 Currency 2	44400000.00
547	Volume Period 2 Currency 1	30000000.00
549	Dealer Name	JOHN DOE
550	Confirmed-by Name	JOHN DOE
551	Local TCID	KSSC
552	Review Reference Number	4730
553	Comment Text	<space>
554	NDO: Fixing Date Period 1	<space>
555	NDO: Fixing Date Period 2	<space>
556	Premium Date for FXO	6 JUN 2011
559	FXO Swap Point Reference Leg 2	-32
560	Spot Basis Rate	1.4385
561	User-defined Title 1	<space>
562	User-defined Data 1	<space>
563	User-defined Title 2	<space>
564	User-defined Data 2	<space>
565	User-defined Title 3	<space>
566	User-defined Data 3	<space>
567	ID of the original if this is a Contra	KSSC#0

Field ID	Field title	Content
568	ID of previous if this is a next	KSSC#0
569	Pure Deal-type	7 (i.e. FXO)
573	Price Convention	1 (i.e. Normal)
575	Our Premium SWIFT-BIC	<space>
576	Their Premium SWIFT-BIC	<space>
577	Our Hedge SWIFT-BIC	<space>
578	Their Hedge SWIFT-BIC	<space>
581	Base Currency 2	CHF
582	Base Currency 3	<space>
583	Rate Base Currency 2 versus USD	<space>
584	Rate Base Currency 3 versus USD	<space>
585	Transaction ID	KSSC017671TCSG0208293742
586	Option Type	EUR CALL
587	Option Type Leg 2	EUR CALL
588	Cutoff	NEWYORK
589	Cutoff Leg 2	NEWYORK
593	Expiry Style	1 (i.e. European)
594	Direction Leg 2	1 (i.e. Buy)
671	Deposit Reference Leg 2	.28125
674	Settlement	1 (i.e. Deliverable)
675	Premium Quote	22
676	Premium Quote Leg 2	46
677	Premium Quote Convention	2 (i.e. Pips)
678	Premium Currency	USD
679	Premium Amount	<space>
680	Premium Amount Leg 2	<space>
681	Total Net Premium	-72000.00
682	Volatility	14.5
683	Volatility Leg 2	11.0
684	Trading Strategy	6 (i.e. Spread)
685	Hedge Direction	1 (i.e. Buy)
686	Hedge Direction Leg 2	2 (i.e. Sell)
687	Hedge Value Date	6 JUN 2011
688	Hedge Value Date Leg 2	<space>
689	Hedge Amount Currency 1	3200000.00
690	Hedge Amount Currency 1 Leg 2	<space>
691	Hedge Amount Currency 2	4603200.00
692	Hedge Amount Currency 2 Leg 2	<space>

Field ID	Field title	Content
693	Hedge Rate	1.4385
694	Hedge Rate Leg 2	<space>

Non-deliverable FX Options (NDO) Deal

Thomson Reuters Dealing Conversation

#

  1M BRL NDO 20

HIHI FRDS

#

  HIHI LF STK 1.82 IN 20 MIO PLS

9.8/11.4

FIXING 05JUL11

#

  I BUY

  SPOT REF 1.7845

  I SEE PREM 0.355

SPOT 1.7845 AGREED

PREM 0.355 AGREED

TO CONFIRM I SELL USD CALL 1.7845 STRIKE 11.4 VOL

AMOUNT USD 20 MIO

EXP DATE 05JUL2011 DEL DATE 07JUL2011

SPOT REF IS 1.7845

NDF IS 1.7970

FX SWAP REF 125

DEPOSIT REF 0.3125

CUT NEWYORK

FWD HEDGE VAL 07JUL2011

EDGE I BUY 2.2 USD AT 1.7970

FWD PREM VAL 07JUL2011

I SEE PREM AMNT =70000 USD

THANKS N BYE FOR NOW

#

  ALL AGREED FRDS BIBI

  #REQUEST CONFIRM#

#

#CONFIRM#

ND FXO USD/BRL 1M

I SELL USD CALL 70000 USD

STK 1.7845

VOL 11.4

\# SPOT REF 1.7845

\# CUTOFF NEWYORK

\# NET PREM +355000.00 USD

\# PREM DATE 07JUL2011

\# EXP DATE 05JUL2011

\# DEL DATE 07JUL2011

\# FIXING DATE 05JUL2011

\# HEDGE

\#

#INTERRUPT#

#END REMOTE#

^ ##ENDED AT 04:05 GMT##

Record Response Data

Field ID	Field title	Content
500	Source of Data	3 (i.e. Dealing Direct Conversation)
501	Source Reference	4728
502	Date of Deal	3 JUN 2011
503	Time of Deal	3:44:33
504	Dealer ID	JOHN
505	Date Confirmed	3 JUN 2011
506	Time Confirmed	4:05:19
507	Confirmed-by ID	JOHN
508	Bank 1 Dealing Code	TCSG
509	Bank 1 Name	BANGKOK TC
510	Broker Dealing Code	<space>
511	Broker Name	<space>
513	Bank 2 Name	<space>
514	Direction	2 (i.e. Sell)
515	Period 1	21 (i.e. 1 month)
516	Period 2	0 (it is 0 in TCSS 12.0x and will be <space> in later release)
517	Currency 1	USD
518	Currency 2	BRL
519	Deal Volume Currency 1	70000.00
520	FXO Deposit Rate Reference Leg 1	.3125
521	FXO Swap Point Reference Leg 1	125
522	FXO Strike price Leg 1	1.7845

Field ID	Field title	Content
523	FXO Strike price Leg 2	<space>
524	Rate Direction	1 (i.e. normal)
525	FXO Delivery Date Leg 1	7 JUL 2011
526	FXO Expiry Date Leg 1	5 JUL 2011
527	FXO Delivery Date Leg 2	<space>
528	FXO Expiry Date Leg 2	<space>
529	Our Premium Payment Instruction	<space>
530	Their Premium Payment Instruction	<space>
531	Our Hedge Payment Instruction	<space>
532	Their Hedge Payment Instruction	<space>
539	Secondary Source Reference	<space>
540	Method of deal	4 (i.e. Bilateral Ticket)
541	Rate Currency 1 against USD	<space>
542	Rate Currency 2 against USD	<space>
543	Rate Base Currency against USD	<space>
544	Base Currency	EUR
545	Calculated volume Period 1 Currency 2	124915.00
546	Calculated volume Period 2 Currency 2	<space>
547	Volume Period 2 Currency 1	<space>
549	Dealer Name	JOHN DOE
550	Confirmed-by Name	JOHN DOE
551	Local TCID	KSSC
552	Review Reference Number	4728
553	Comment Text	<space>
554	NDF and NDO: Fixing Date Period 1	5 JUL 2011
555	NDF and NDO: Fixing Date Period 2	<space>
556	Premium Date for FXO	7 JUL 2011
559	FXO Swap Point Reference Leg 2	<space>
560	Spot Basis Rate	1.7845
561	User-defined Title 1	<space>
562	User-defined Data 1	<space>
563	User-defined Title 2	<space>
564	User-defined Data 2	<space>
565	User-defined Title 3	<space>
566	User-defined Data 3	<space>
567	ID of the original if this is a Contra	KSSC#0
568	ID of previous if this is a next	KSSC#0
569	Pure Deal-type	7 (i.e. NDO)

Field ID	Field title	Content
573	Price Convention	1 (i.e. Normal)
575	Our Premium SWIFT-BIC	<space>
576	Their Premium SWIFT-BIC	<space>
577	Our Hedge SWIFT-BIC	<space>
578	Their Hedge SWIFT-BIC	<space>
581	Base Currency 2	CHF
582	Base Currency 3	<space>
583	Rate Base Currency 2 versus USD	<space>
584	Rate Base Currency 3 versus USD	<space>
585	Transaction ID	KSSC017671TCSG0306110344
586	Option Type	USD CALL
587	Option Type Leg 2	<space>
588	Cutoff	NEWYORK
589	Cutoff Leg 2	<space>
593	Expiry Style	1 (i.e. European)
594	Direction Leg 2	<space>
671	Deposit Reference Leg 2	<space>
674	Settlement	2 (i.e. Non-deliverable)
675	Premium Quote	<space>
676	Premium Quote Leg 2	<space>
677	Premium Quote Convention	3 (i.e. Amount)
678	Premium Currency	USD
679	Premium Amount	+355000.00
680	Premium Amount Leg 2	<space>
681	Total Net Premium	+355000.00
682	Volatility	11.4
683	Volatility Leg 2	<space>
684	Trading Strategy	1 (i.e. Call)
685	Hedge Direction	2 (i.e. Sell)
686	Hedge Direction Leg 2	<space>
687	Hedge Value Date	7 JUL 2011
688	Hedge Value Date Leg 2	<space>
689	Hedge Amount Currency 1	2200000.00
690	Hedge Amount Currency 1 Leg 2	<space>
691	Hedge Amount Currency 2	3953400.00
692	Hedge Amount Currency 2 Leg 2	<space>
693	Hedge Rate	1.7970
694	Hedge Rate Leg 2	<space>

Appendix B   Data Fields

This appendix describes the data fields that may appear in a response from the Ticket Output Feed or Current Interest Feed.

The information provided is:

- The Field ID which identifies each data field within the response message.

- The title of the data field.

- A description of the content of the data field.

- Whether the data field is optional (indicated by •) or mandatory. If a field is optional, the data may consist of a single space or '####' (see the content description) if no other information is available. For mandatory fields, data is always present.

- The maximum size of the data field in characters.

- The type of data field. The permitted formats of different field types are shown in *section 3.2.3 Data Formats*.

- The field lists in which each data field appears (indicated by a •). For more information about field lists, see *section 2.1.7 Field List Numbers*. A response always includes all the fields that are associated with the relevant field list. However, the fields may be in any order.

At the end of this appendix is a list of data fields in alphabetical order of field title which enables a field ID to be looked up from its title.

Field ID	Field title	Content	Optional	Max size	Type	Field ID
500	Source of Data	The origin of the deal: 1=Offline Deal Capture 2=Spot or Forward Match 3=Dealing Direct Conversation		2		500
501	Source Reference	The reference that uniquely identifies the deal. For a dealing conversation, it is the conversation number. For a Matching deal, it is the Match-ID		11	String	501
502	Date of Deal	The date and time in GMT at which a dealing conversation started or a Matching ticket was received		11	Date	502
503	Time of Deal			8	Time	503
504	Dealer ID	Dealer ID of the user who was logged on to the keystation where the Dealing conversation was held or the Matching ticket was delivered (cf 549)		6	String	504
505	Date Confirmed	The date and time in GMT when the deal was confirmed. For example; for a Dealing conversation, this is when the [CONFIRM] key is pressed and the [END] key is subsequently pressed via Ticket Editor. In the case of Matching, all tickets are automatically confirmed except that the user preference has been set to show Ticket Editor prior to confirmation. **Note:** The 'confirm' operation can be cancelled by pressing [QUIT] after [CONFIRM]. Ticket will not be generated for Dealing and Matching if user preference has been set to show ticket editor prior to confirmation.		11	Date	505
506	Time Confirmed			8	Time	506

Field ID	Field title	Content	Optional	Max size	Type	Field ID
507	Confirmed-by ID	The dealer ID of the user who was logged on to the keystation where the ticket was confirmed (cf 550)		6	String	507
508	Bank 1 Dealing Code	The TCID of the bank dealt with in an online conversation. The value could be: - single space - #### - TCID of the real counterparty - TCID of the bank having conversation with See the conditions in *Appendix C*	●	4	String	508
509	Bank 1 Name	The answerback of the bank dealt with in an online conversation. The value could be: - single space - name of the real counterparty - answerback of the bank having conversation with See the conditions in *Appendix C*	●	56	String	509
510	Broker Dealing Code	The TCID of a broker. The value could be: - single space - TCID of the bank having conversation with See the conditions in *Appendix C*	●	4	String	510
511	Broker Name	The Broker name; The value could be: - single space - answerback of the bank having conversation with - name of the broker See the conditions in *Appendix C*	●	56	String	511
512	Reason for sending (CIF)	The reason that the message is broadcast: 1 Manual generation 2 Contact 3 Accept 4 Change conversation 5 Deal proposed 6 End contact 7 Print Only used on the Current Interest Feed		2		512
513	Bank 2 Name	A single space in current implementations of the Ticket Output Feed; send #CLS# in case of Matching	●	56	String	513
514	Direction	The type of transaction and the direction of the transfer of funds: 1 = Buy (in Spot/Outright/FXO deals) 2 = Sell (in Spot/Outright/FXO deals) 3 = Buy and Sell (in Swap deals) 4 = Sell and Buy (in Swap deals) 5 = Lend (in Deposit deals) 6 = Borrow (in Deposit deals) 7 = Lend (in FRA deals) 8 = Borrow (in FRA deals) 9 = Receive (in OIS/IRS deals) 10 = Pay (in OIS/IRS deals)		2	Enum	514
515	Period 1	The period between the date of the deal and when the transaction will take place, or when the first and second legs of the transaction will take place Deal periods have one of these values: 0 Broken or non-standard		3	Period	515

Field ID	Field title	Content	Optional	Max size	Type	Field ID
516	Period 2	1　　　　Today 2　　　　Tomorrow 3　　　　Day after tomorrow 4　　　　Spot		3	Period	516
	FXO and NDO: Period 2 (not mandatory for FXO and NDO)	5　　　　Next after spot 11–14　　　　1 to 4 weeks 21–80　　　　1 to 60 months 101–199　　　　1 to 99 years **Note:** For FXO/NDO single leg, it is 0 in TCSS 12.0x and will be <space> in later release.	●			
517	Currency 1	The SWIFT codes of the currencies in the deal		3	String	517
518	Currency 2			3	String	518
519	Deal Volume Currency 1	The volume of currency quoted in the deal, including a decimal point and cents		15	Price	519
520	Deposit Rate	The interest rate in a deposit deal	●	12	Price	520
	OIS and IRS: Fixed Rate	The fixed rate of OIS and IRS deal	●			
	FXO and NDO: FXO Deposit Rate Reference Leg 1	Deposit rate reference of FXO deal	●			
521	Swap rate	The rate at which a Swap rate was agreed. It may contain plus signs and/or spaces		12	String	521
	FXO and NDO: FXO Swap Point Reference Leg 1	Swap point reference of FXO deal	●			
522	Exchange Rate Period 1	The rate for exchange at the first or only period of the deal		12	Price	522
	FXO and NDO: FXO Strike Price Leg 1	The Strike Price of the Option				
523	Exchange Rate Period 2	The rate for exchange at the second leg of a two-leg deal		12	Price	523
	FXO and NDO: FXO Strike Price Leg 2	The Strike Price of the Option (second leg)	●			
524	Rate Direction	The format in which exchange rates are quoted in the deal: 1 Normal 2 Inverse For further explanation of these, see section 3.2.3.		1	Enum	524
525	Value Date Period 1 Currency 1	The actual dates in GMT on which each payment is to take place		11	Date	525
	OIS and IRS: Start Date	Start date of OIS deal and IRS deal				
	FXO and NDO: FXO Delivery Date Leg 1	Currency 1 Delivery date of Option Leg 1				
526	Value Date Period 1 Currency 2	The actual dates in GMT on which each payment is to take place		11	Date	526

Field ID	Field title	Content	Optional	Max size	Type	Field ID
	FXO and NDO: FXO Expiry Date Leg 1	Currency 2 Expiry date of Option Leg 1 - The date the Option expires the first leg				
527	Value Date Period 2 Currency 1	The actual dates in GMT on which each payment is to take place		11	Date	527
	OIS and IRS: End Date	End date of OIS deal and IRS deal				
	FXO and NDO: FXO Delivery Date Leg 2	Currency 1 Delivery date of Option Leg 2	●			
528	Value Date Period 2 Currency 2	The actual dates in GMT on which each payment is to take place		11	Date	528
	FXO and NDO: FXO Expiry Date Leg 2	Currency 2 Expiry date of Option Leg 2 - The date the Option expires the second leg	●			
529	Payment Instruction Period 1 Currency 1	Instructions specifying how the payment is to be made	●	56	String	529
	FXO and NDO: Our Premium Payment Instruction	Counterparty pay to this bank account	●			
530	Payment Instruction Period 1 Currency 2	Instructions specifying how the payment is to be made	●	56	String	530
	FXO and NDO: Their Premium Payment Instruction	Instructions specifying how the payment is to be made to counterparty for their Premium (We pay to this bank account)	●			
531	Payment Instruction Period 2 Currency 1	Instructions specifying how the payment is to be made	●	56	String	531
	FXO and NDO: Our Hedge Payment Instruction	Instructions specifying how the payment is to be made for our Hedge (Counterparty pays to this bank account)	●			
532	Payment Instruction Period 2 Currency 2	Instructions specifying how the payment is to be made	●	56	String	532
	FXO and NDO: Their Hedge Payment Instruction	Instructions specifying how the payment is to be made to counterparty for their Hedge (We pay to this bank account)	●			
533	Oldest Deal Identifier	The Identifier of the oldest deal in the database (see section 2.1.5). If the database is empty, the field contains *tcid#0*		11	String	533
534	Oldest Deal Date	The date and time in GMT of the oldest deal in the database.	●	11	Date	534
535	Oldest Deal Time	If the database is empty, each field contains a single space	●	8	Time	535
536	Latest Deal Identifier	The data Identifier of the newest deal in the database (see section 2.1.5). If the database is empty, the field contains *tcid#0*		11	String	536
537	Latest Deal Date	The date of the newest deal in the database	●	11	Date	537
538	Latest Deal Time	If the database is empty, each field contains a single space	●	8	Time	538
539	Secondary Source Reference	For matching deals, the Matching Trade-ID	●	10	String	539

Field ID	Field title	Content	Optional	Max size	Type	Field ID
540	Method of deal	For Matching deals, the role plays by the local terminal: 1 = Dealing - This is not a Matching deal 2 = Matching - Aggressor (We are the initiator of this match) 3 = Matching - Non-Aggressor (We are the acceptor of this match) 4 = Dealing - BT (Bilateral Ticket) 5 = Dealing - ST (Single Ticket) 6 = Dealing - T (Ticket)		2	Enum	540
541	Rate Currency 1 against USD	The spot rate for each currency against the US Dollar at the time the deal was confirmed, as supplied by Thomson Reuters	●	12	Price	541
542	Rate Currency 2 against USD	The rate may be used by the user computer for limits calculations.	●	12	Price	542
543	Rate Base Currency against USD	The base currency rate against the US Dollar may be set and fixed by the user.	●	12	Price	543
544	Base Currency	The SWIFT code of the currency chosen to be the bank's local base currency (related to FID 543).	●	3	String	544
545	Deal Volume Period 1 Currency 2	Swaps, FX Option – Volume of Currency 2 for Period 1	●	15	Price	545
546	Deal Volume Period 2 Currency 2	Swaps, FX Option – Volume of Currency 2 for Period 2	●	15	Price	546
547	Deal Volume Period 2 Currency 1	Deposit – the calculated Currency volume Swaps, FX Option – Volume of Currency 1 for Period 2 (normally the same as field 519 unless deal has a different volume in each leg)	●	15	Price	547
548	Conversation Text	The full text of the conversation associated with the deal, formatted exactly as the printed conversation		2000	String	548
549	Dealer Name	The user name of the dealer who was logged on to the keystation where the Dealing conversation was held or the matching ticket was delivered (cf 504)		20	String	549
550	Confirmed-by Name	The user name of the dealer who was logged on to the keystation where the ticket was confirmed (cf 507)		20	String	550
551	Local TCID	The TCID of this Dealing Server		4	String	551
552	Review Reference Number	The conversation number, i.e. the number that can be used to review the conversation		10	String	552
553	Comment Text	Up to two lines of comment from a Dealing Conversation or a Match Deal, separated by carriage return, line feed characters. If there is no comment text this field will contain a single space	●	124	String	553
554	**FRA:** FRA Fixing Date	The date on which the parties to the FRA deal will re-establish contact to resolve the outcome		11	Date	554
	NDF and NDO: Fixing Date Period 1	The date on which the rate fix for the transaction (or first leg of transaction) will take place	●			

Field ID	Field title	Content	Optional	Max size	Type	Field ID
555	**FRA:** FRA Settlement Date	The date on which the balance of an FRA deal is to change hands		11	Date	555
	NDF and NDO: Fixing Date Period 2	The date on which the rate fix for the second leg of transaction will take place	●			
556	**FRA:** FRA Maturity Date	The date on which the period of an FRA deal ends		11	Date	556
	OIS: Payment Date	Date on which the final payment of an OIS date takes place				
	FXO and NDO: Premium Date for FXO	Premium payment date for FXO	●			
557	IMM Indicator	Whether the deal was calculated using the IMM rules: 0 This is not an IMM deal 1 This is an IMM deal	●	1	Enum	557
558	Dealing Server Version Number	The version number of the Dealing Server. It allows user applications to be written to use new fields in advance of Dealing Server software releases and decouples releases of TOF client applications from a Dealing Server release. Dealing Server version numbers may be up to 10 alphanumeric characters plus decimal points: e.g. 3.081, 3.1AA, 3.21, 3.30		10	String	558
559	Outright Points Premium Rate	In the outright deal, the premium above spot at which the deal was struck (may be negative); see 560. The field may contain a plus sign.	●	12	String	559
	FXO and NDO: FXO Swap Point Reference Leg 2	Swap point reference on the second leg of FXO deal	●			
560	Spot Basis Rate	In an outright deal, the spot basis rate used to agree the deal. Spot Basis + Premium=Dealt rate	●	12	Price	560
561	User-defined Title 1	The user can define the title and content of three ticket fields. This is the title of the first field.	●	20	String	561
562	User-defined Data 1	The content of the first user-defined ticket field	●	40	String	562
563	User-defined Title 2	The user can define the title and content of three ticket fields. This is the title of the second field.	●	20	String	563
564	User-defined Data 2	The content of the second user-defined ticket field.	●	40	String	564
565	User-defined Title 3	The user can define the title and content of three ticket fields. This is the title of the third field.	●	20	String	565
566	User-defined Data 3	The content of the second user-defined ticket field.	●	40	String	566
567	ID of the original it this is a Contra	If a user accidentally confirms a deal with incorrect data, a contra-entry can be produced by pressing a single key. If this deal is a Contra-entry, this field contains the data identifier (see 2.1.5) of the wrongly confirmed deal. If this is not a contra deal, the field contains *tcid#0*.	●	11	String	567

Field ID	Field title	Content	Optional	Max size	Type	Field ID
568	ID of previous if this is a next	Users may strike multiple deals in one conversation, but dealing only extracts one deal from the conversation automatically. The Graphical Ticket Editor allows the conversation to be copied and a second or subsequent (i.e. next) deal to be entered. If this is a next deal, this field contains the data identifier (see 2.1.5) of the deal from which the conversation text was copied. If this is not a next deal the field contains *tcid#0*.	●	11	String	568

569	Pure Deal-type	The type (but not direction, see 514) of the deal:
		2 FX Spot
		4 FX Outright or
		  Non-deliverable FX Outright (if Settlement (FID 674) is 2)
		7 FX Option or
		  Non-deliverable FX Option (if Settlement (FID 674) is 2)
		8 FX Swap or Non-deliverable FX Swap
		  (if Settlement is 2, see 674)
		9 Overnight Index Swap
		10 Interest Rate Swap
		16 Deposit
		32 Forward Rate Agreement
		64 Bullion Spot (for future use)
				4	Enum	569

570	Volume of Interest	In a deposit deal, the difference between the volume given at the start of the period and received at the end.		15	Price	570
571	Days elapsed during Deal	The number if elapsed days covered by the duration of the deal. May be used by the user computer to verify calculations made by the Dealing Server.		6	String	571
572	Year Length	The length of the financial year used in calculations: either 360 or 365.		3	String	572
573	Price Convention	For each pair of currencies, there is usually a market convention for the way in which they are quoted. Thus when pounds sterling and US Dollars are exchanged, the rate is conventionally the number of dollars per pound. The Ticket Output Feed provides the exchange rate exactly as found in the conversation text. This field indicates the format of the quoted exchange rate: 1 Normal (i.e. complies with the market convention) 2 Inverse (i.e. is the reciprocal of the market convention)		1	Enum	573
574	Interest Message (CIF)	The Interest message sent out by this keystation on a Contact, or received by this keystation on an incoming call. Used by the Current Interest Feed only.	●	14	String	574

Field ID	Field title	Content	Optional	Max size	Type	Field ID
575	SWIFT-BIC Currency-1 Period-1	Standardised payment instructions in SWIFT_BIC format. This corresponds respectively to free-format field 529.	●	11	String	575
	FXO and NDO: Our Premium SWIFT-BIC	Our Premium SWIFT-BIC	●			
576	SWIFT-BIC Currency-2 Period-1	Standardised payment instructions in SWIFT_BIC format. This corresponds respectively to free-format field 530.	●	11	String	576
	FXO and NDO: Their Premium SWIFT-BIC	Their Premium SWIFT-BIC	●			
577	SWIFT-BIC Currency-1 Period-2	Standardised payment instructions in SWIFT_BIC format. This corresponds respectively to free-format field 531.	●	11	String	577
	FXO and NDO: Our Hedge SWIFT-BIC	Our Hedge SWIFT-BIC	●			
578	SWIFT-BIC Currency-2 Period-2	Standardised payment instructions in SWIFT_BIC format. This corresponds respectively to free-format field 532.	●	11	String	578
	FXO and NDO: Their Hedge SWIFT-BIC	Their Hedge SWIFT-BIC	●			
579	Credit Reduction	Credit Reduction is USD attributed to the current deal. Will only contain data when FID 500 = 2	●	15	Price	579
580	Credit Remaining	Credit Remaining after adjustment following the current deal. Will only contain data when FID 500 = 2 The value cannot be negative value except for -1 which means unlimited credit.	●	15	Price	580
581	Base Currency 2	SWIFT code of the second base currency chosen by the local bank.	●	3	String	581
582	Base Currency 3	SWIFT code of the third base currency chosen by the local bank.	●	3	String	582
583	Rate Base Currency 2 versus USD	The rate of base currency 2 against the USD at the time of the deal. (Maybe set and fixed by the user)	●	12	Price	583
584	Rate Base Currency 3 versus USD	The rate of base currency 3 against the USD at the time of the deal. (Maybe set and fixed by the user)	●	12	Price	584
585	Transaction ID	Unique Dealing Conversation ID which is common to both counterparties. It is a single space for an offline ticket (new ticket (chained) and contra ticket). It is also a single space in case of Matching.	●	32	String	585
586	**OIS and IRS:** Interest Day Basis	Leg One Interest Day Basis: Day Count Convention for interest calculation by downstream risk management systems (e.g. 30/360, 30/365, ACT/ACT, ACT/360, 30E/360, 30E+/360)		10	String	586
	FXO and NDO: Option Type	The type of FX Option (e.g. USD PUT, JPY CALL)				

Field ID	Field title	Content	Optional	Max size	Type	Field ID
587	**OIS and IRS:** Interest Day Basis Leg 2	Leg Two Interest Day Basis: Day Count Convention for interest calculation by downstream risk management systems (e.g. 30/360, 30/365, ACT/ACT, ACT/360, 30E/360, 30E+/360)	●	10	String	587
	FXO and NDO: Option Type Leg 2	The type of FX Option second leg (e.g. USD PUT, JPY CALL)				
588	**OIS and IRS:** Index	IRS or OIS Index: Standard Floating Index Convention for classification, revaluation, interest and settlement by downstream risk management systems (e.g. LIBOR, MIBOR)		20	String	588
	FXO and NDO: Cutoff	The cutoff location for Option exercise (free text e.g. LONDON, NEWYORK)	●			
589	**IRS:** Index Leg 2	IRS Index: Standard Floating Index Convention for classification, revaluation, interest and settlement by downstream risk management systems (e.g. LIBOR, MIBOR)	●	20	String	589
	FXO and NDO: Cutoff Leg 2	The cutoff location for Option exercise second leg (free text e.g. LONDON, NEWYORK)	●			
590	**OIS and IRS:** Reset Frequency	Leg One Reset Frequency It could be one of these values: 0 Broken or non-standard 1 Today 2 Tomorrow 3 Day after tomorrow 4 Spot 5 Next after spot 11–14 1 to 4 weeks 21–80 1 to 60 months 101–199 1 to 99 years		3	Period	590
591	**IRS:** Secondary Frequency	Leg Two Reset Frequency It could be one of these values: 0 Broken or non-standard 1 Today 2 Tomorrow 3 Day after tomorrow 4 Spot 5 Next after spot 11–14 1 to 4 weeks 21–80 1 to 60 months 101–199 1 to 99 years	●	3	Period	591

Field ID	Field title	Content	Optional	Max size	Type	Field ID
592	**IRS:** Payment Frequency	Payment Frequency for classification, revaluation, interest and settlement by downstream risk management systems It could be one of these values: 0　　Broken or non-standard 1　　Today 2　　Tomorrow 3　　Day after tomorrow 4　　Spot 5　　Next after spot 11–14　　　　1 to 4 weeks 21–80　　　　1 to 60 months 101–199　　　1 to 99 years	●	3	Period	592
593	**OIS and IRS:** Reset Business Day Convention	Floating Rate Business Day Convention: Market convention used for adjusting Fixing Dates for Floating leg 1 = Modified Following 2 = Following 3 = Preceding 4 = Modified Preceding 5 = Actual 6 = End of Month	●	2	Enum	593
	FXO and NDO: Expiry Style	Expiry Style of Option 1 = European (default) 2 = American 3 = Bermudan 4 = Canary				
594	**IRS:** Payment Business Day Convention	Business Day Convention: Market convention used for adjusting Payment Dates for Settlement 1 = Modified Following 2 = Following 3 = Preceding 4 = Modified Preceding 5 = Actual 6 = End of Month	●	2	Enum	594
	FXO and NDO: Direction Leg 2	The type of transaction and the direction of the transfer of funds - for the second leg of FXO: 1 = Buy 2 = Sell	●			
670	**IRS:** IRS Stub Indicator	Stub Period Indicator: Whether there is a Stub , i.e. short period at the start of the deal (e.g. NONE,　SHORT, FRONT, SHORT BACK, LONG FRONT, LONG BACK, FIRST FIXING)	●	20	String	670
671	**IRS:** IRS Stub Rate	Stub rate	●	12	Price	671
	FXO and NDO: Deposit Reference Leg 2	Deposit reference on the second leg of FXO deal.	●			
672	Reset Calendar	Floating Rate Reset Calendar: The Calendar convention (Country & City) used when resetting the floating leg rate during the life of an IRS (e.g. EUTA, USNY)	●	20	String	672
673	Index Spread	The percentage rate over or under the Floating rate (For buy side customer trades)	●	12	Price	673

Field ID	Field title	Content	Optional	Max size	Type	Field ID
674	Settlement	Settlement: 1 = Deliverable 2 = Non-deliverable	●	2	Enum	674
675	Premium Quote	The price of the Option Premium, in percent of base currency or number of pips of quoted currency first leg. If the value of FID 677 is 3, FID 675 will have no value.	●	12	Price	675
676	Premium Quote Leg 2	The price of the Option Premium, in percent of base currency or number of pips of quoted currency second leg. If the value of FID 677 is 3, FID 676 will have no value.	●	12	Price	676
677	Premium Quote Convention	The Premium quote convention: percent of base currency or number of pips of quoted currency or amount 1 = Percent 2 = Pips 3 = Amount	●	2	Enum	677
678	Premium Currency	The SWIFT code of currency of the Option premium		3	String	678
679	Premium Amount	The amount of the Option premium; negative value means the amount to pay for buying the option; positive value means the amount to receive for selling the option		15	Price	679
680	Premium Amount Leg 2	The amount of the Option premium second leg; negative value means the amount to pay for buying the option; positive value means the amount to receive for selling the option	●	15	Price	680
681	Total Net Premium	The net total premium across both Option legs; negative value means the amount to pay; positive value means the amount to receive		15	Price	681
682	Volatility	The Volatility for this Option		12	Price	682
683	Volatility Leg 2	The Volatility for this Option second leg		12	Price	683
684	Trading Strategy	Defines the Option: 1 = Call 2 = Put 3 = Straddle 4 = Strangle 5 = Risk Reversal 6 = Spread		2	Enum	684
685	Hedge Direction	Direction of the Hedge Leg 1 1 = Buy 2 = Sell	●	2	Enum	685
686	Hedge Direction Leg 2	Direction of the Hedge Leg 2 1 = Buy 2 = Sell	●	2	Enum	686
687	Hedge Value Date	The Value Date of the Hedge (Spot or Forward) Leg 1	●	11	Date	687
688	Hedge Value Date Leg 2	The Value Date of the Hedge (Spot or Forward) Leg 2	●	11	Date	688
689	Hedge Amount Currency 1	Currency Amount of the Hedge Leg 1	●	15	Price	689
690	Hedge Amount Currency 1 Leg 2	Currency Amount of the Hedge Leg 2	●	15	Price	690

Field ID	Field title	Content	Optional	Max size	Type	Field ID
691	Hedge Amount Currency 2	The contra amount of the Hedge Leg 1	•	15	Price	691
692	Hedge Amount Currency 2 Leg 2	The contra amount of the Hedge Leg 2	•	15	Price	692
693	Hedge Rate	The exchange rate for the Hedge Leg 1	•	12	Price	693
694	Hedge Rate Leg 2	The exchange rate for the Hedge Leg 2	•	12	Price	694

Data field that appears in Field List is indicated by a •

Data Field ID	Field Lists												
	500	501			502		503	504	505	510	511	512	
	D'base Status	Spot	Outright	NDF Outright	Swap	NDF FX Swap	Deposit	Conversation Text	FRA	OIS	IRS	FXO	NDO
500		•	•	•	•	•	•		•	•	•	•	•
501		•	•	•	•	•	•		•	•	•	•	•
502		•	•	•	•	•	•		•	•	•	•	•
503		•	•	•	•	•	•		•	•	•	•	•
504		•	•	•	•	•	•		•	•	•	•	•
505		•	•	•	•	•	•		•	•	•	•	•
506		•	•	•	•	•	•		•	•	•	•	•
507		•	•	•	•	•	•		•	•	•	•	•
508		•	•	•	•	•	•		•	•	•	•	•
509		•	•	•	•	•	•		•	•	•	•	•
510		•	•	•	•	•	•		•	•	•	•	•
511		•	•	•	•	•	•		•	•	•	•	•
512													
513		•	•	•	•	•	•		•	•	•	•	•
514		•	•	•	•	•	•		•	•	•	•	•
515		•	•	•	•	•	•		•	•	•	•	•
516					•	•	•		•	•	•	•	•
517		•	•	•	•	•	•		•	•	•	•	•
518		•	•	•	•	•	•					•	•
519		•	•	•	•	•	•		•	•	•	•	•
520							•		•	•	•	•	•
521					•	•						•	•
522		•	•	•	•	•						•	•

Data Field ID	500	501			502		503	504	505	510	511	512	
	D'base Status	Spot	Outright	NDF Outright	Swap	NDF FX Swap	Deposit	Conversation Text	FRA	OIS	IRS	FXO	NDO
523					•	•						•	•
524		•	•	•	•	•						•	•
525		•	•	•	•	•	•			•	•	•	•
526		•	•	•	•	•						•	•
527					•	•	•			•	•	•	•
528					•	•						•	•
529		•	•	•	•	•	•		•	•	•	•	•
530		•	•	•	•	•						•	•
531					•	•	•		•	•	•	•	•
532					•	•						•	•
533	•												
534	•												
535	•												
536	•												
537	•												
538	•												
539		•	•	•	•	•	•		•	•	•	•	•
540		•	•	•	•	•	•		•	•	•	•	•
541		•	•	•	•	•	•		•	•	•	•	•
542		•	•	•	•	•						•	•
543		•	•	•	•	•	•		•	•	•	•	•
544		•	•	•	•	•	•		•	•	•	•	•
545		•	•	•	•	•						•	•
546					•	•						•	•
547					•	•	•					•	•
548								•					
549		•	•	•	•	•	•		•	•	•	•	•
550		•	•	•	•	•	•		•	•	•	•	•
551		•	•	•	•	•	•		•	•	•	•	•
552		•	•	•	•	•	•		•	•	•	•	•
553		•	•	•	•	•	•		•	•	•	•	•

Data Field ID	Field Lists												
	500	501			502		503	504	505	510	511	512	
	D'base Status	Spot	Outright	NDF Outright	Swap	NDF FX Swap	Deposit	Conversation Text	FRA	OIS	IRS	FXO	NDO
554				•		•			•			•	•
555						•			•			•	•
556									•	•		•	•
557									•	•	•		
558	•												
559			•	•								•	•
560			•	•								•	•
561		•	•	•	•	•	•		•	•	•	•	•
562		•	•	•	•	•	•		•	•	•	•	•
563		•	•	•	•	•	•		•	•	•	•	•
564		•	•	•	•	•	•		•	•	•	•	•
565		•	•	•	•	•	•		•	•	•	•	•
566		•	•	•	•	•	•		•	•	•	•	•
567		•	•	•	•	•	•		•	•	•	•	•
568		•	•	•	•	•	•		•	•	•	•	•
569		•	•	•	•	•	•		•	•	•	•	•
570							•						
571					•	•	•		•	•	•		
572							•		•	•	•		
573		•	•	•	•	•						•	•
574													
575		•	•	•	•	•	•		•	•	•	•	•
576		•	•	•	•	•						•	•
577					•	•	•		•	•	•	•	•
578					•	•						•	•
579		•											
580		•											
581		•	•	•	•	•	•		•	•	•	•	•
582		•	•	•	•	•	•		•	•	•	•	•
583		•	•	•	•	•	•		•	•	•	•	•
584		•	•	•	•	•	•		•	•	•	•	•

Data Field ID	500	501			502		503	504	505	510	511	512	
	D'base Status	Spot	Outright	NDF Outright	Swap	NDF FX Swap	Deposit	Conversation Text	FRA	OIS	IRS	FXO	NDO
585										•	•	•	•
586										•	•	•	•
587										•	•	•	•
588										•	•	•	•
589											•	•	•
590										•	•		
591											•		
592											•		
593										•	•	•	•
594											•	•	•
670											•		
671											•	•	•
672										•	•		
673											•		
674			•	•	•	•						•	•
675												•	•
676												•	•
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689												•	•
690												•	•

| Data Field ID | Field Lists | | | | | | | | | | | | |
| | 500 | 501 | | | 502 | | 503 | 504 | 505 | 510 | 511 | 512 | |
	D'base Status	Spot	Outright	NDF Outright	Swap	NDF FX Swap	Deposit	Conversation Text	FRA	OIS	IRS	FXO	NDO
691												•	•
692												•	•
693												•	•
694												•	•

Appendix C   Bank and Broker fields in the datafeed

In **non-Regulated Dealing**, the values of Bank and Broker fields are described in the table below.

FID	Title	Description
508	Bank 1 Dealing Code	The TCID of the bank dealt with in an online conversation. In a captured conversation, this field may be #### if the TCID is not known. If the conversation contains the text COUNTERPARTY IS or BROKER IS, this is a single space
509	Bank 1 Name	The answerback of the bank dealt with in an online conversation. In a captured conversation, this field contains the command-line counterparty name added between pressing the keys [CAPTURE] and [TRANSMIT/RETURN]. If the conversation contains the text COUNTERPARTY IS xxxx, this field contains the text xxxx
510	Broker Dealing Code	The TCID of a broker. This field is blank, unless the conversation contains the text COUNTERPARTY IS, when it contains the TCID of the counterparty to the conversation
511	Broker Name	This field is blank, unless the conversation contains the text COUNTERPARTY IS, when it contains the online answerback, or the conversation contains the text BROKER IS Iyyyy, when the field contains the text Iyyyy

In **Regulated Dealing**, the values of Bank and Broker fields are described below.

For a captured conversation which the TCID is not known, if the user did not change the value of the following Bank and Broker fields, their default values are as follows:

FID	Title	Value
508	Bank 1 Dealing Code	####
509	Bank 1 Name	(single space)
510	Broker Dealing Code	(single space)
511	Broker Name	(single space)

For an online conversation, the values are according to the following conditions.

User A is at site A (this side) and user B is at site B (the other side).

1. If user B types "COUNTERPARTY CODE (IS) TCSC", TOF FIDs of user A's ticket will be as follows:

FID	Title	Value
508	Bank 1 Dealing Code	TCSC
509	Bank 1 Name	(answerback of site B)
510	Broker Dealing Code	(TCID of site B)
511	Broker Name	(answerback of site B)

2. If user B types "COUNTERPARTY IS TCSC BANK", TOF FIDs of user A's ticket will be as follows:

FID	Title	Value
508	Bank 1 Dealing Code	• (TCID of site B) if FID 508 is <u>not</u> set* to blank **or** • (single space) if FID 508 is set* to blank * this setting is at TCSS, via TCSS Configuration Tool (PICT) on the Printer & Datafeed tab **Note:** The setting is only available for TCSS 12.02. The value of FID 508 is (TCID of site B) for TCSS 12.00 and TCSS 12.01.
509	Bank 1 Name	TCSC BANK
510	Broker Dealing Code	(TCID of site B)
511	Broker Name	(answerback of the site B)

3. If user B types both "COUNTERPARTY CODE (IS) TCSC" and "COUNTERPARTY IS TCSC BANK", TOF FIDs of user A's ticket will be as follows:

FID	Title	Value
508	Bank 1 Dealing Code	TCSC
509	Bank 1 Name	TCSC BANK
510	Broker Dealing Code	(TCID of site B)
511	Broker Name	(answerback of site B)

4. If user A types "BROKER IS TCSD BANK", TOF FIDs of user A's ticket will be as follows:

FID	Title	Value
508	Bank 1 Dealing Code	(TCID of site B)
509	Bank 1 Name	(answerback of site B)
510	Broker Dealing Code	(single space)
511	Broker Name	TCSD BANK

5. If "BROKER IS" keyword is typed before or after any of the "COUNTERPARTY" keywords, the "BROKER IS" keyword will be ignored.

6. If the word entered after the "COUNTERPARTY CODE (IS)" keyword is not in a valid format of TCID, the "COUNTERPARTY CODE (IS)" keyword will be ignored.

   Note: A valid TCID must only contain 4 characters.

7. Keystation will interpret "COUNTERPARTY CODE" and "COUNTERPARTY" keywords that user B typed in the conversation, and counterparty code and counterparty name entered by user B will be kept in ticket fields. Keystation will NOT interpret these keywords if it was typed by user A.

Appendix D   Alphabetical list of field titles

Field Title	Field ID	Field Title	Field ID
Hedge Amount Currency 2	691	Payment Date	556
Hedge Direction Leg 2	686	Payment Frequency	592
Hedge Direction	685	Payment Instruction Period 1 Currency 1	529
Hedge Rate Leg 2	694	Payment Instruction Period 1 Currency 2	530
Hedge Rate	693	Payment Instruction Period 2 Currency 1	531
Hedge Value Date Leg 2	688	Payment Instruction Period 2 Currency 2	532
Hedge Value Date	687	Period 1	515
ID of Original if this is a Contra	567	Period 2	516
ID of Previous if this is a Next.	568	Points Premium Rate	559
IMM Indicator	557	Premium Amount Leg 2	680
Index Spread	673	Premium Amount	679
Interest Message (CIF).	574	Premium Currency	678
IRS Stub Indicator	670	Premium Date for FXO	556
IRS Stub Rate	671	Premium Quote Convention	677
Latest Deal Date	537	Premium Quote Leg 2	676
Latest Deal Identifier	536	Premium Quote	675
Latest Deal Time	538	Price Convention	573
Local TCID	551	Pure Deal-type	569
Method of Deal	540	Rate Base Currency against USD	543
Oldest Deal Date	534	Rate Currency 1 against USD	541
Oldest Deal Identifier	533	Rate Currency 2 against USD	542
Oldest Deal Time	535	Rate Direction	524
Option Type Leg 2	587	Reason for Sending (CIF)	512
Option Type	586	Reset Business Day Convention	593
Our Hedge Payment Instruction	531	Reset Calendar	672
Our Hedge SWIFT-BIC	577	Reset Frequency	590
Our Premium Payment Instruction	529	Review Reference Number	552
Our Premium SWIFT-BIC	575	Secondary Frequency	591
Payment Business Day Convention	594	Secondary Source Reference	539

Field Title	Field ID
Settlement	674
Source of Data	500
Source Reference	501
Spot Basis Rate	560
Start Date	525
Swap Rate	521
SWIFT-BIC Currency 1 Period 1	575
SWIFT-BIC Currency 1 Period 2	577
SWIFT-BIC Currency 2 Period 1	576
SWIFT-BIC Currency 2 Period 2	578
Their Hedge Payment Instruction	532
Their Hedge SWIFT-BIC	578
Their Premium Payment Instruction	530
Their Premium SWIFT-BIC	576
Time Confirmed	506
Time of Deal	503
Total Net Premium	681
Trading Strategy	684
Transaction ID	585
User-defined Data 1	562
User-defined Data 2	564
User-defined Data 3	566
User-defined Title 1	561
User-defined Title 2	563
User-defined Title 3	565
Value Date Period 1 Currency 1	525
Value Date Period 1 Currency 2	526
Value Date Period 2 Currency 1	527
Value Date Period 2 Currency 2	528

Field Title	Field ID
Volatility Leg 2	683
Volatility	682
Volume of Interest	570
Year Length	572

Appendix E   Glossary

Answerback

A description allocated to a Dealing Server. An answerback can be up to 56 characters long and is usually the name and location of the bank. Unlike TCIDs, answerbacks do not have to be unique.

Back office

The part of a bank that carries out administrative and accounting functions

Bank Dealing Code

Another name for the TCID – but one that is slightly misleading. A smaller bank with a single Dealing Server has a single TCID which can be thought of as its 'dealing code'. However, a larger bank with several Dealing Servers has multiple TCIDs and so cannot be said to have a single 'dealing code'.

Base currency

A currency, usually the local currency, chosen by a bank to be the basis for its operations; all foreign exchange transactions may be converted into the base currency to provide an overall picture of profitability.

Block check character

The single character at the end of a Marketfeed information message, used to check for errors within a message.

Captured deal

A deal that has been negotiated by a means other than through Thomson Reuters Dealing – for example, by telephone with a broker – and which is subsequently entered at a Dealing keystation to ensure that details of all deals done in the trading room are available at the Dealing Server.

Confirmed deal

During a Thomson Reuters Dealing conversation, the system extracts essential details of the deal from the conversation. These details can be added to or amended at the end of the conversation. When the details are correct, they are confirmed by pressing the [CONFIRM] key on the keyboard. A ticket is then printed, which summarises the details of the confirmed deal. The details are stored at the Dealing Server and can be reviewed on the dealing screen or requested via the Ticket Output Feed. Confirmed deals cannot be amended.

Contra deal

A confirmed deal cannot be amended but its effect can be negated by putting through a contra deal: that is, a deal identical to the deal being negated but with the currency payments in opposite directions.

Conversation

Two-way alternate transmission of messages by Dealing subscribers. The messages transmitted by both parties appear on both screens. The text of each conversation which led to a confirmed deal is stored at the Dealing Server and can be requested via the Ticket Output Feed.

Conversation number

A number automatically allocated to a conversation by the Dealing Server as soon as the conversation starts. The conversation number is quite distinct from the ticket number; a conversation does not necessarily result in a deal. The conversation number range is from 1 to 9999.

Conversation service

The part of Thomson Reuters Dealing which enables foreign exchange dealers to trade through on-screen conversations; Also known as Dealing Direct

Counterparty

The other organization with whom a deal is agreed.

Current Interest Feed

A one-way datafeed that broadcasts details of deals in negotiation from the Dealing Server to a user computer

Data and Updates Request

A message from the user computer requesting information about a specified data item and any subsequent updates to that item; With the Ticket Output Feed, this is only used for requesting database status information.

Data field

An item of data within a response provided by the Dealing Server; The data itself is preceded by a code called the field identifier; this identifies the type of data which is following.

Data identifier

A code, included in a user computer's request for information from the Ticket Output Feed, that identifies the information that is required. Three types of information can be requested: deal information (i.e. ticket details), conversation text and database status information.

Deal number

Another name for the Ticket number

Deal ticket

See Ticket.

Dealer ID

Another name for the User ID

Dealer name

Another term for User name

Dealing 2000

Thomson Reuters computer-based foreign exchange trading system.

Dealing Network

The international communications network, operated by Thomson Reuters, via which Dealing subscribers communicate with each other

Dealing Server

The computer within a bank's dealing system that analyses conversations, prints deal tickets and stores details of confirmed deals. One Dealing Server can support up to 24 dealer keystations. Both the Ticket Output Feed and the Current Interest Feed are provided from the Dealing Server.

Deposit deal

A deal in which a volume of one currency is 'lent' to one bank by the other for an agreed period at an agreed rate of interest.

Direction

The way in which a currency exchange rate is being quoted; For example, the Swiss Franc/US Dollar rate could be quoted as so many francs per dollar (the 'normal' or market convention direction) or as so many dollars per franc (the 'inverse' direction).

Field identifier (FID)

The code at the beginning of a data field that identifies the type of data that is following

Field list number

A code in a response from the Dealing Server that identifies the data fields which will be included in the subsequent message (but not their order). The field list number, and hence the data fields provided, depends on the type of request that was made and, if relevant, the type of deal for which information was requested.

Fixing date

In an FRA deal, the date on which the actual interest rate, and so the outcome of the deal, is established

Fixing date Period 1

An agreed date that a rate fixing for a deal will take place. This is sometime known as Valuation date. For the deal that has two legs, this date is for the near leg.

Fixing date Period 2

In an NDF FX Swap deal, an agreed date that a rate fixing for the far leg of the deal will take place.

Forex

An abbreviation for Foreign exchange

Forward deal

Another name for an Outright deal

Forward Rate Agreement (FRA)

A type of deposit deal in which the principal is notional and does not actually change hands. Instead, at the agreed settlement date, one party pays the other an amount depending on the difference between the agreed interest rate and the actual interest rate on the fixing date.

Foreign Exchange Options (FX Options or FXO) deal

An FX Option is a contract which grants the buyer the right, but not the obligation, to buy (call Option) or sell (put Option) a currency against another currency at an agreed rate (exercise price) on or before an agreed date (expiry date).

Information message

Within the Marketfeed protocol, all data transmissions other than supervisory messages are referred to as information messages. An information message is framed by a Start of Text character at the beginning and an End of Text character at the end, followed by the block check character.

Inter-character timeout (T2)

The maximum time that may elapse between receipt of two characters within an information message. If the timeout is exceeded, the partially received message should be discarded by the receiver.

Interest Rate Swap (IRS) deal

An Interest Rate Swap is an agreement between counterparties in which each party agrees to make a series of payments to the other on agreed future dates until maturity of the agreement. Each party's interest payments are calculated using different formulas by applying the agreement terms to the notional principal amount of the swap.

Keystation

A keyboard and screen from which a Thomson Reuters Dealing user is able to carry out dealing conversations or hit offered prices via the Matching service. One Dealing Server can support up to 24 keystations.

Leg

In a swap deal, each exchange of currency is referred to as a leg of the deal.

Marketfeed

A protocol developed and published by Thomson Reuters for the request and transmission of data via a datafeed.

Marketfeed message

A string of data comprising a single request for information or a single response; All Marketfeed messages are introduced and ended by the File Separator character.   One information message frame can contain more than one Marketfeed message.

Matching service

The part of Thomson Reuters Dealing which enables market makers to enter, anonymously, details of deals they are prepared to carry out; subscribers can hit one of these offers by pressing a single key.

Match ID

A unique number issued by the Thomson Reuters Matching host to both counterparties of a matched trade.

Maturity date

In an FRA deal, the end of the notional deposit period.

Message type code

A code transmitted at the start of a Marketfeed message and followed by the unit separator that identifies the type of message provided by the remainder of the data.

No-message timeout (T3)

The maximum time that may elapse between receiving a positive acknowledgement to a data request and the start of the message containing the data. If the timeout is exceeded, the request should be retransmitted.

No-response timeout (T1)

The maximum time that may elapse between transmission of the block check character of an information message and receipt of an acknowledgement. If the timeout is exceeded, the message should be retransmitted by the sender.

NDF FX Swap deal

A swap deal that is done through a major currency such as US Dollar because the other currency of the deal is a non-deliverable currency

NDF Outright deal

An outright deal which is done through a major currency such as US Dollar because the other currency of the deal is a non-deliverable currency

Non-deliverable currency

A currency that is restricted so it is limited to be imported or exported. Examples of restricted currency are the Philippine peso and South Korean won.

Non-deliverable FX Options (NDO) deal

An NDO deal is an FXO deal of non-deliverable currency.

Overnight Index Swap (OIS) deal

Overnight index swaps are interest rate swaps where an agreed index of an overnight floating rate is exchanged for a fixed rate for an agreed period.

Outright deal

A simple exchange of two volumes of currency where the value date is any date other than spot

Password

The password that must be entered when logging on to the Thomson Reuters Matching service

Payment instructions

The instructions about where each amount of currency is to be paid

Period

The date on which the exchange of currencies will actually take place, usually expressed as a round number of weeks, months or years from today or from spot

Principal

In a deposit deal, the amount of currency that is lent and borrowed

Rate

In a foreign exchange deal, the amount of one of the currencies that is being exchanged for each unit of the other currency; For example, a USD/CHF rate of 1.5130 means that 1.5130 Swiss Francs will be exchanged for each 1 US Dollar

Record Response

A message from the Dealing Server in response to a Data and Updates Request or a Snapshot Request, providing all the information held in the database about the requested item

Retransmissions

On receiving a negative acknowledgement or no response to an information message, the sender should retransmit the message up to the maximum number of retransmissions. If a positive acknowledgement has still not been received, the message should be discarded by the sender.

Separator characters

ASCII characters used to identify various components of a Marketfeed message

Settlement date

The date on which payment is made

Snapshot Request

A message from the user computer requesting information about a specified data item, but no updates

Spot

The day on which deals agreed today are actually carried out (unless a different value date has been agreed). In the foreign exchange markets, spot is usually two working days ahead.

Spot deal

A simple exchange of two volumes of currency with a value date of spot

Status code

A code within a Status Response message identifying the reason for the message

Status Response

An unsolicited message from the Dealing Server, usually sent because a request for information cannot be complied with.

Supervisory message

Marketfeed messages consisting of a single character and providing a positive or negative acknowledgement

Swap deal

A deal where a volume of currency is exchanged for a volume of a second currency on one date, and the deal is reversed on a second date.

SWIFT codes

Set of three-letter codes used internationally to identify currencies. Named after the Society for Worldwide Interbank Financial Telecommunications

Tag

A two-character code included in requests for data made by the user computer; the same code is included in the response providing the data so that the response can be associated with the request.

TCID

A four-character code that uniquely identifies a Dealing Server; it is the Dealing Server's address on the Dealing Network and is entered by other subscribers wanting to contact one of the keystations supported by the Dealing Server. (From 'Terminal Controller identifier' – Terminal Controller is the old name for a Dealing Server.)

Ticket

A summary of the details of a foreign exchange deal; formerly, tickets were written manually by dealers. Thomson Reuters Dealing prints a ticket automatically when a deal is confirmed, saving the dealer time and avoiding the possibility of errors.

Ticket number

A number automatically allocated to a completed deal by the Dealing Server when the deal is confirmed. Tickets at a particular Dealing Server are numbered sequentially, usually from 1 to 999999. At the end of the range numbering restarts with 1.

Ticket Output Feed

A two-way datafeed that provides, on request, details of completed deals from the Dealing Server to a user computer.

Update

A message from the Dealing Server following a Data and Updates Request, sent every time there is a change in the information held about the specified item.

User ID

A four-character code that uniquely identifies a Thomson Reuters Dealing user; the user ID must be entered when logging on to the Dealing Server.

User name

A description which is associated with a user ID; the description can be up to 20 characters long and is usually the user's full name.

Value date

The date on which the exchange of currencies will actually take place

Volume

The actual amount of currency that is the subject of the deal

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