Customer STP

Co subscribe file

All Products

Release 46
7 January 2019

Revision History

Version	Date	Comments
9.00	28 Jan 2008	First version is revised format. Updated number of subscribers allowed in section 2.
10.00	9 May 2008	Added Yen Swap and JGB release 10 fields
10.01	24 June 2008	Documented CRDT values
10.02	9 Sept 2008	Update Floating Rate Indices
10.03	4 Dec 2008	Added new security types OISLEUR, USCOVRD and AGCY
11.00	12 Dec 2008	Added FIDUCIARY and DLRCENTRE field
12.0	29 Oct 2009	Added CLRMBR field
14.0	21 Jan 2010	Added ODLRTNUM, COLLAPSETRD, NPV, DELTA for DSWP Unwinds
14.1	27 Jan 2010	Added new, EUCR like STYPs for SUPR, DSUP, PFAN
15.0	3 Sep 2010	Added release 15 for Equity Options
15.01	22 Sep 2010	Added bid/offer Dealer Spread for Equity Options to release 15
16.0	20 Oct 2010	Updated release 15 to include dealers quoting for EEQO Added release 16
16.0	16 Nov 2010	Re-instated sections 4, 5 and 6.
16.1	13 Jan 2011	Updated release 16 to include Equity Option strategy price
17.0	13 Jan 2011	Added release 17 to support European Repo
17.1	11 Feb 2011	Underlying Quantity length corrected Dealer Basket Description added
17.2	23 Feb 2011	Added Repo Interest and Settlement End Cash
17.3	14 Mar 2011	Added Basket Name, Haircut, Haircut type, Call Type, Float Rate Reference
17.4	30 Sep 2011	Corrected field lengths
17.5	6 Oct 2011	Updated for FX Derivates (FXD)
18.0	23 Nov 2011	Added note as release 18 does not apply to the customer version of the STP file
19.0	25 Nov 2011	Added additional FX Derivatives (FXD) fields.
19.1	10 Feb 2012	Removed list of dealer acronyms
20.0	7 March 2012	Added FXD forward rate
21.0	27 July 2012	Added Swaps Data Repository, Universal Swap Identifier, ETF data and notional currency for FX Derivatives. Added Trade at Close, Closing Level for European Government
21.1	7 Aug 2012	Added - ETF, RIC, trade type, price type - FXD, notional currency - EUGV, trade at close - USRP, minimum notice period
21.2	17 Aug 2012	Updated Quantity
21.3.	29 Oct 2012	Updated USI and SDR. Added Other Company Short Name
21.4	21 Nov 2012	Updated - Column numbers - Trade at Close field length - Source field (SD added as an enumeration)
22	8 Feb 2013	Added - Negotiation Type - Opposite Quote
23	3 Jul 2013	Updated Discount Rate field to reflect higher precision, introduced for CDS Mini and Round Lot trades
24	30 Oct 2013	Added SEF and Clearing fields Updated Allocations scenario (section 4.4) to cover pre-allocation to

		a single account
25	5 Dec 2013	Added FRN Coupon Field Updated - Business Days field values - EEQO fields, some now also apply to ETFs - Section 2, note regarding restriction on spaces in file directory added
26	22 Jan 2014	Added Customer Desk\Book ID Field Updated USI field to include UTI
28	11 June 2014	Added - Benchmark Spread (Release 27) - Sales Entry Ticket (Release 28) - Accrued Days (Release 28)
29	22 Sept 2014	Added - Spread Over Libor - EURP Fields
30	10 Nov 2014	Added - WKN - Unitised - Calc Period
31	10 Nov 2014	Added - Effective Date (unadjusted) - Adjusted Effective Date
32	10 Mar 2015	Added - Cleared USI
33	04 Sept 2015	Added - Put Through - Added Locate Broker
34	14 Jan 2016	Added - Index Future RIC - Futures Expiry Date
35	14 Jan 2016	Added - EMIR Front Loading Indicator - EMIR Clearing Category
36	09 Mar 2016	Added - RED Pair CLIP - Futures Hedge Buy\Sell Direction - Synthetic Hedge 1: Buy\Sell Direction - Synthetic Hedge 1: Call\Put - Synthetic Hedge 1: Quantity - Synthetic Hedge 1: Strike - Synthetic Hedge 1: Option Price (Average) - Synthetic Hedge 2: Buy\Sell Direction - Synthetic Hedge 2: Call\Put - Synthetic Hedge 2: Quantity - Synthetic Hedge 2: Strike - Synthetic Hedge 2: Option Price (Average) - Ref Currency - FX Rate - CCP Direct
37	07 July 2016	- Principal in Local Currency - Accrued in Local currency - Net in Local Currency
38	28 November 2016	- DF Mid
39	03 February	- OtherTradeRef

	2017	- TradeIndicator
40	28 February 2017	- First Payment Date - Next Payment Date
41	20 September 2017	- SecondaryExecID - CHN Code
42	11 October 2017	- On MTF - Client Trading Capacity - Dealer Trading Capacity - Customer Investment Decision Maker - Execution Within Firm - Customer Short Selling Indicator - Trade ID - Complex Trade ID - Execution Time - Process Date - Process Time - Tradeweb MIC - Tradeweb LEI - Pre-Trade Waiver
43	05 June 2018	- ExecID - BUYSELLBACK
44	31 December 2018	- Added MLEG to Trade Type for EEQO and Swaptions - %-8.8s
45	4 January 2019	- %-32.32s
46	7 January 2019	- EXCHANGEID - FLOATCOMP - BASETICKS - BASEINCENTIVETICKS - PAYUPTICKS - PRICEGRID - PAYUPINCENTIVETICKS - PAYUPTYPE

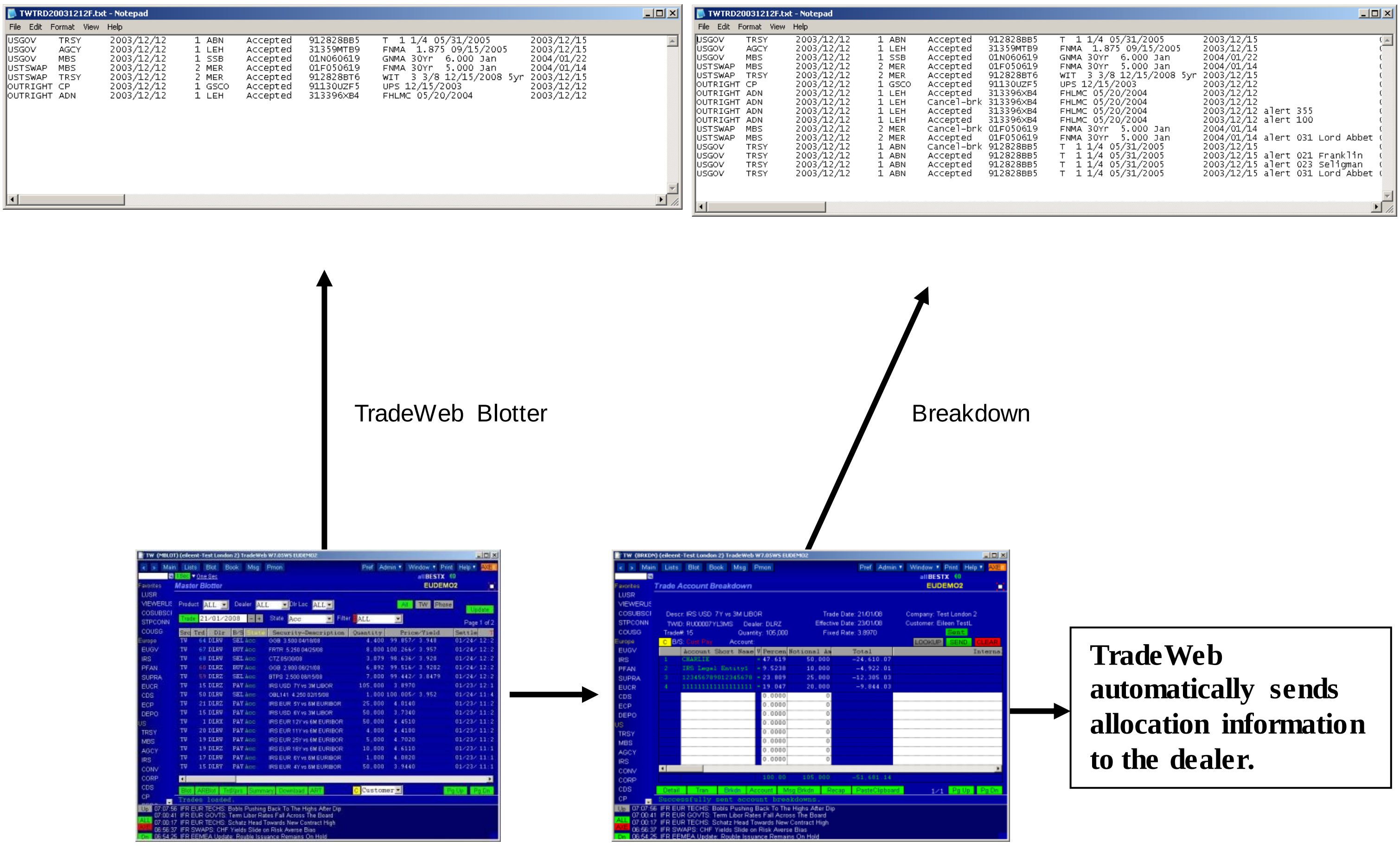
TABLE OF CONTENTS

1 Overview

TradeWeb offers a truly automatic and open solution to move your completed trades on TradeWeb into your middle and back office systems. As the leader in online bond trading, TradeWeb recognizes that a main benefit of electronic trading is the ability to seamlessly break down and process completed trades. We are committed to providing this type of integration which saves you time and reduces the risk of failed trades.

As part of our STP initiative, TradeWeb offers the ability to write all completed trades to a file that you name and designate on your network. This combined capability empowers your company to use the Breakdown screen to complete two important post trade tasks at once:

1. notify the dealer of the allocation amounts and accounts, and
2. update your back office systems with all the account information.

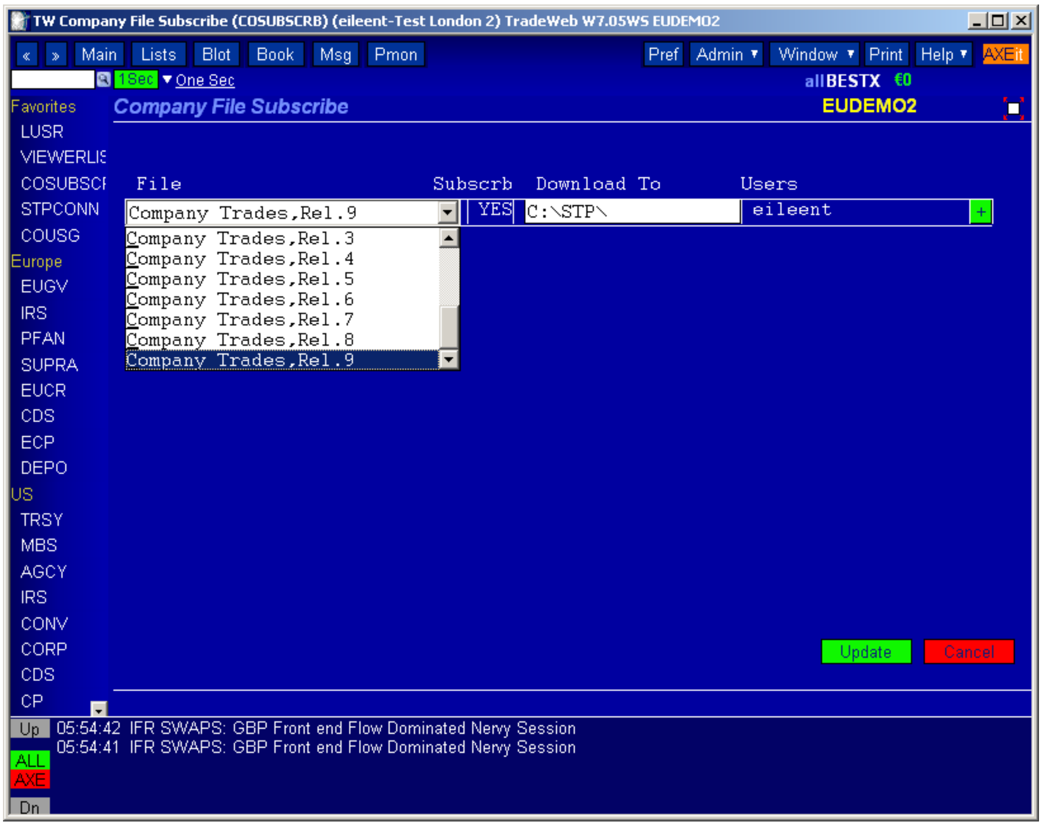


2 Integration With Your Computer Network

With this automatic download feature, all accepted trades done by any user at the company are consolidated into one file as they occur. This consolidated file may be polled by your in-house systems to automatically update your TradeWeb transactions.

To control and activate this feature, users with "company subscribe" authorization can enable the automatic download feature. The file will be updated at your site using the network connection(s) that TradeWeb has for the users at your site. The administrator selects the users (subscribers) that should be used to update the file. Each directory listing is permitted up to 10 subscribers. The important characteristic of the users selected is that they have the ability to write the file from where they run the TradeWeb viewer. It may be users that exist on the system, or a new one created specifically for automatic download. The administrator will specify to which directory the file should be sent and what formats to write the entries (comma delimited or fixed fields).

Please note, the directory that the file will be written to must NOT contain any spaces. E.g. use *C:\STP\Rel_25* as opposed to *C:\STP\Rel 25*.



The first trade of each day will create a new file for the trading day. Subsequent trades will be posted to the same file throughout the day. The file name will be created automatically by TradeWeb each trading day. The naming convention will be as follows: TWTRDCCYYMMDDF.TXT, where TWTRD is fixed text and CCYYMMDD is the century, year, month, and day and F denotes the format. As an example, the file name for trades done on January 4, 2003 in comma-delimited format is TWTRD20030104C.TXT. This file may be uploaded to in-house systems at any time.

The automatic download feature appends trade information into the file. Previous trade information is never changed directly. All changes are either corrections or adjustments to previous entries. Special trading scenarios for canceling, modifying, and allocating trades are explained following this section.

3 Download File Format

TradeWeb supports two popular file formats:

1. text file format that may be interfaced to other systems, and
2. delimited format for spreadsheets.

3.1 Common Data

The data defined in the table below is available in all releases of the files

Description	Columns	Format	Notes	Length in fixed format
Trade Type	1-8	Character	Currently this field may contain one of five values "USGOV", "USTSWAP", "OUTRIGHT", "BFLY" and "4LEG." "OUTRIGHT" and "USGOV" are synonymous; both indicate that the trade is an outright. "USTSWAP" indicates that the trade is part of a swap trade, "BFLY" a 3-leg or butterfly trade, "4LEG" a 4-leg or spread/spread swap trade. (1) "USGOV" for U. S. Government Securities, U.S. Agency-issued securities, U.S TBA Mortgage securities, Euro Sovereign Debt securities, Supranationals, Euro Agencies & Pfandbriefe/Covered Bonds. (2) "USTSWAP for Treasury Swaps, U.S. Agency-issued securities, U.S TBA Mortgage securities, Euro Sovereign Debt securities, Supranationals, Euro Agencies & Pfandbriefe/Covered Bonds. (3) "OUTRIGHT" for Commercial Paper, European Commercial Paper & ADN. (4) "BFLY" for Treasury, MBS and EUGV Butterflies. (5) "4LEG" for Dollar Swap spread/spread switches. (6) "MLEG" for EEQO and Swaptions	8 characters

Description	Columns	Format	Notes	Length in fixed format
Product Group	10-17	Character	1. "TRSY" for U. S. Treasury securities 2. "AGCY" for U.S. Agency-issued securities 3. "EUGV" for Euro Sovereign Debt securities 4. "MBS" for Mortgage-backed securities 5. "PFAN" for EU Mortgage-backed securities 6. "CP" for US Commercial Paper 7. "ECP" for EU Commercial Paper 8. "ADN" for Agency Discount Notes 9. "CORI" for Corporates 10. "DSUP" for Dollar Denominated Supranational Agencies 11. "SUPR" for Euro Denominated Supranational Agencies 12. "IRS" for EUR Interest Rate Swaps 13. "DSWP" for USD Interest Rate Swaps 14. "ECDS" for EUR Credit Default Swaps 15. "UCDS" for USD Credit Default Swaps 16. "USRP" for Repurchase Agreements 17. "CAN" for Canadian Securities 18. "EUCR" for Euro Credit 19. "OPEN" for Open Ticket Phone Trades 20. "DEPO" for Deposits 21. "YSWP" for Yen Swaps 22. "JGB" for Japanese Government Bonds 23. "CRDT" for Canadian Corporate Bonds 24. "EEQO" for Equity Options. 25. "FXD" for FX Derivatives 26. "ETF" for Exchange Traded Funds	8 characters

Description	Columns	Format	Notes	Length in fixed format
Trade Date	19-28	CCYY/MM/DD	Century, year, month and day format.	10 characters
Trade Number	30-34	Numeric	The trade number is unique per product per dealer.	5 characters
Dealer	36-41	Character	Dealer acronym	6 characters
Trade State	43-52	Character	"Accepted", "Cancel", "Cancel-mod" , "Cancel-brk" or "Acc-Sprd". Note that special post-trade states such as "Affirmed" and "Question" will never appear since they are manifested after a trade is written to this file.	10 characters
CUSIP	54-65	Character	CUSIP if known for most products. For IRS, CDS, USRP and DEPO this field contains Tradeweb's internal instrument identifier.	12 characters
Security	67-91	Character	Security description.	25 characters
Settlement Date	93-102	CCYY/MM/DD	Century, year, month and day format.	10 characters
Account	104-135	Character	Trade or breakdown account name, (may be empty)	32 characters
Trade Time	137-144	HH:MM:SS	Trade, Correction, Cancellation or Breakdown time (The time the trade was done, or further modified.)	8 characters
Buy/Sell	146-151	Character	"BUY", "SELL". [IRS] "CPAY" or "CRCV" identifying whether the customer is paying or receiving the fixed rate respectively. CONV cross trades may show "SS" (Sell-Short) for either the bond or equity side. CDS and ABX index trades always show Buy or Sell from the perspective of "protection" rather than of the index. [EURP] RP (Repo), SB (Sell), Customer Collateral Giver (Cash taker) RV (Reverse Repo), BS (Buy), Customer Collateral Taker (Cash giver)	6 characters
Quantity	153-164	Numeric	Max 12 digits, Quantity is number of bonds For Derivatives this shows the Notional Amount.	12 characters
Price (decimal)	166-181	Numeric	Max 16 digits	16 characters

Description	Columns	Format	Notes	Length in fixed format
Discount Rate	183-198	Numeric	Max 16 digits For USRP this shows the Repo Rate Expressed as percent For Release 23 upwards, precision is 8 decimal places. 6 places in earlier releases.	16 characters
Yield	200-215	Numeric	Max 16 digits Expressed as percent	16 characters
Principal Amount	217-234	Numeric	Max 18 digits For USRP and DEPO this shows the payment at settlement	18 characters
Total Payment	236-253	Numeric	Max 18 digits For IRS this shows the Market Value For USRP and DEPO this shows the payment at maturity	18 characters
Accrued Interest Per Bond	255-272	Numeric	Max 18 digits	18 characters
Accrued Interest Amount	274-291	Numeric	Max 18 digits For USRP and DEPO this shows the interest paid at maturity.	18 characters
Breakdown Number	293-297	Numeric	When a trade is broken down, it will be assigned a unique number by the system. This is the Breakdown Number. All breakdowns will also have in the Trade Number field the trade number of original (i.e. parent) trade. All parent trades or single ticket trades will have zero in the Breakdown Number field.	5 characters
Customer Name	299-318	Character	Customer name	20 characters
Branch Name	320-339	Character	Branch name	20 characters
ISIN	341-356	Character	For Product Group “EUGV” or “ECP” it will contain the ISIN otherwise it will be blank.	16 characters
Clearing Code	358-373	Character	Clearing Code details if appropriate	16 characters
Coupon	375-381	Numeric	Max 7 digits. For instruments that have no coupon, e.g. IRS, Coupon will be blank. Expressed in the unit appropriate to the product – percent for bonds. For CDS this shows the established premium expressed as a fraction.	7 characters
Maturity date	383-392	CCYY/MM/DD	Security maturity date	10 characters
Security type	394-411	Character	**U.S. Treasury securities:** “REGBILL”, “WIABILL”, “WIBBILL”, “REGNOTE”, “WIANOTE”, “WIBNOTE” “STRIPPRIN”, “STRIPPINT”, “ REGTIPS” **U.S. Agency-issued securities:**	18 characters

Description	Columns	Format	Notes	Length in fixed format
			"WIAFNMA", "WIBFNMA", "REGFNMA", "WIAFHLMC", "WIBFHLMC", "REGFHLMC", "WIAFHLB", "WIBFHLB", "REGFHLB", "WIASUPRA", "WIBSUPRA", "REGSUPRA", "WIAFNMACALL", "WIBFNMACALL", "REGFNMACALL", "WIAFHLMCCALL", "WIBFHLMCCALL", "REGFHLMCCALL", "WIAFHLBCALL", "WIBFHLBCALL", "REGFHLBCALL", "WIASLMACALL", "WIBSLMACALL", "REGSLMACALL", "WIAFAMCCALL", "WIBFAMCCALL", "REGFAMCCALL", "WIAFFCBCALL", "WIBFFCBCALL", "REGFFCBCALL", "WIAPEFCOCALL", WIBPEFCOCALL", "REGPEFCOCALL", "WIATVACALL", "WIBTVACALL", "REGTVACALL", "WIASLMA", "WIBSLMA", "REGSLMA", "WIAFAMC", "WIBFAMC", "REGFAMC", "WIAFFCB", "WIBFFCB", "REGFFCB", "WIAPEFCO", "WIBPEFCO", "REGPEFCO", "WIATVA", "WIBTVA", "REGTVA", "WIASOVA", "WIBSOVA", "REGSOVA", "WIASOVS", "WIBSOVS", "REGSOVS", "WIAUSCOVRD", "WIBUSCOVRD", "REGUSCOVRD", "WIAAGCY", "WIBAGCY", "REGAGCY" **U.S. Mortgage securities:** "GMCFHLMC" , "GMCFNMA", "IAN", "MBSSPL", "TBAFHLMCG", "TBAFNMA", "TBAGNMA1" , "TBAGNMA2" , **Euro Sovereign Debt securities:** "REGBGB", "REGBKO", "REGBOT", "REGBTC", "REGBTF", "REGBTNEI", "REGBTNS", "REGBTPEI", "REGBTPS", "REGBUB", "REGCCT", "REGCGB", "REGCTZ", "REGCZE", "REGDBR", "REGDBREI", "REGDGB", "REGDTC", "REGFRTR", "REGGGB", "REGGGBEI",	

Description	Columns	Format	Notes	Length in fixed format
			"REGHGB", "REGHUN", "REGIRISH", "REGLET", "REGNETHR", "REGOATEI", "REGOATI", "REGOBL", "REGOLO", "REGPGB", "REGPLGB", "REGPOE", "REGPOL", "REGPOT", "REGRAGB", "REGRFGB", "REGRHU", "REGRLI", "REGSEI", "REGSEKI", "REGSGB", "REGSLO", "REGSPGB", "REGTHA", "REGUKGI", "REGUKT", "REGUKTI", "REGOBLEI" **U.S. Commercial Paper** "CP", "BA", "ECN", "SLN", "TLN", "LN", "MTN", "TMCP", "BN" **U.S. Agency Discount Notes** "ADN" **U.S. Corporates** "REGCONV", "REGCORPINV", "REGEQTY", "REGFRNCORPINV" **Euro Pfandbriefe** "REGAHB", "REGATPFAN", "REGBEPFAN", "REGBVBK", "REGBYLAN", "REGDEPFAN", "REGDGHYP", "REGDHYP", "REGDKPFAN", "REGESPFAN", "REGEUHYP", "REGFIPFAN", "REGFRPFAN", "REGHYPESS", "REGIEPFAN", "REGITPFAN", "REGLBW", "REGLUPFAN", "REGNLPFAN", "REGNOPFAN", "REGPTPFAN", "REGRHNHYP", "REGSEPFAN" , "REGSKPFAN", "REGUKPFAN", "REGUSPFAN", "REGWESTLB", "REGWFALIS", "REGWHB" release 49 types: REGPFANPRC, REGPFANINV, WIAPFANPRC, WIAPFANINV, REGPFFRNPRC, REGPFFRNINV, WAIPFFRNPRC, WIAPFFRNINV **Euro Supras** "REGEUSUPRA","WIAEUSUPRA", "REGEUSUPRAST", "REGGBSUPRA", "WIAGBSUPRA" release 49 types: REGPFANPRC, REGPFANINV, WIAPFANPRC, WIAPFANINV, REGPFFRNPRC, REGPFFRNINV, WAIPFFRNPRC, WIAPFFRNINV **Dollar Supras** release 49 types: REGDSUPPRC, REGDSUPINV,	

Description	Columns	Format	Notes	Length in fixed format
			WIADSUPPRC, WIADSUPINV, REGDSFRNPRC, REGDSFRNINV, WAIDSFRNPRC, WIADSFRNINV **Euro Commercial Paper** “ECP” **Euro Credit** “REGEUCRINV”, “REGFRNEUCRINV” **US Repurchase Agreements** “REPOTRI” **Canadian Bonds** “CAN”, “CTB”, “CMB”, “PROV”, “CANCORP”, “CAMM”, ”CANCREDIT” **Derivative Products** “CDSABX”, “CDSESN”, “CDSEUX”, “CDSUHY”, “CDSUSN”, “CDSUSX”, “IRS1MEUR”, “IRSEUR”, “IRSGBP”, “IRSEASW”, “IRSUSD”, “OISEUR”, “OISGBP”, “OISUSD”, “OISLEUR” **Deposits** “DEPO” **Japanese Government Bonds** “REGJBILL”, “WIAJBILL”, “REGJNOTE”,“WIAJNOTE”, “REGJFRN”, “WIAJFRN”, “REGJILB”,“WIAJILB” **European Repo** ‘EURPSPEC’ - Special trade ‘EURPSTDCOL’ - standard basket trade ‘EURPCUSCOL’ - custom basket trade	
STIP	413-476	Character	STIP if appropriate	64 characters
Time sent	478-485	HH:MM:SS	Trade sending time. When a trade is broken down, it will be assigned original (i.e. parent) trade sending time.	8 characters
Time zone	487-494	Character	Time zone implied by “Trade time” and “Time sent” fields. “EST” – Eastern Standard Time, “EDT” – Eastern Daylight Time, “GMT” – Greenwich Mean Time, “BST” – British Summer Time, “MET” –European Standard Time	8 characters
Customer notes to Dealer	496-623	Character	Notes to dealer entered on trade ticket	128 characters
Customer Trade Reference	625-656	Character	Customer enters info on ticket or via API, which will persist through the trade.	32 characters
Issuer Acronym	658-689	Character	CP/ECP/ADN Issuer Acronym Info.	32 characters
Customer location	691-694	Character	NY, LDN or TKY	4 characters
Dealer Location	696-699	Character	NY, LDN or TKY	4 characters

Description	Columns	Format	Notes	Length in fixed format
Currency	701-703	Character	USD, CAD, CZK, PLN, HUF, GBP, EUR, SEK, DKK, CHF or JPY FXD: Currency of premium	3 characters
Regulatory type	705-712	Character	CP Issue Regulatory type: "3(a)2", "3(a)3", "3(a)4", "4(2)", "144A", "3(c)7", "NA"	8 characters
Customer Internal Notes	714-793	Character	Customer's internal notes entered on trade ticket	80 characters
Dealer Trade ID #	795-826	Numeric	Dealer trade ID # for phone trades	32 characters
SEDOL	828-839	Numeric	For Security Type "REGUKT", it will contain the SEDOL otherwise it will be blank	12 characters
Source	841-843	Character	"TW" – trades done on TradeWeb "PHN" – trades done on the phone "SD" – trades done via TW PLUS (Single Dealer)	3 characters

3.2 Release 4 Fields

The following fields are contained in release 4 and above of the file.

The fields designated ♦ apply to IRS; the fields designated ♥ apply to CDS. They will be blank for other trades.

Description	Columns	Format	Notes	Length in fixed format
♦ ♥ Allocating Customer	846	Character	"Y" or "N"	1 character
♦ ♥ Confirming Customer	849	Character	"Y" or "N"	1 character
♦ Tenor	852-855	Character	Encoded: 8W, 18M, 50Y , etc. For Forward Run this is the Effective Tenor	4 characters
♦ Forward Start	857-860	Character	For Forward Run - encoded: 2M, 3M , etc.	4 characters
♦ Termination Date Adjusted	862-871	CCYY/MM/DD	Termination Date Adjusted	10 characters
♦ Fixed Rate Frequency	873-876	Character	Encoded: 1Y, 6M, etc. 1T represents one payment at maturity.	4 characters
♦ Fixed Rate Day Count Fraction	878-893	Character	FpML values: "ACT/360", "ACT/365.FIXED", "ACT/ACT.ISDA", "ACT/ACT.ISMA", "30/360", "30E/360", "360/360"	16 characters
♦ Floating Rate Frequency	895-898	Character	Encoded: 1Y, 6M, etc. 1T represents one payment at maturity.	4 characters
♦ Floating Rate Day Count Fraction	900-915	Character	FpML values: "ACT/360", "ACT/365.FIXED", "ACT/ACT.ISDA", "ACT/ACT.ISMA", "30/360", "30E/360", "360/360"	16 characters

Description	Columns	Format	Notes	Length in fixed format
♦ Floating Rate Option ♥ Index ID (REDS)	917-956	Character	IRS - FpML values: “EUR-EURIBOR-Reuters”, “EUR-EONIA-OIS-COMPOUND”, “USD-LIBOR-BBA” “USD-Federal Funds-Reference Dealers” “GBP-WMBA-SONIA-COMPOUND” “GBP-LIBOR-BBA” “JPY-LIBOR-BBA” CDS: Markit Partners REDS identifier	40 characters
♦ Initial Floating Rate	958-964	Character	Initial Floating Rate	7 characters
♦ Rolls On	966-968	Character	1- or 2-digit day of month or “EOM”	3 characters
♦ Business Days	970-978	Character	One or two calendar codes, separated by commas: “EUTA” (Target) “GBLO” (London) “USNY” (New York) “JPTO” (Tokyo) “CHZU” (Zurich) “SEST” (Stockholm) “DKCO” (Copenhagen) “NOOS” (Oslo) “AUSY” (Sydney) “NZWE” (Wellington) “NZAU” (Auckland) “CATO” (Toronto) “PLWA” (Warsaw) “ZAJO” (Johannesburg)	9 characters
♦ Termination Business Day Convention	980-991	Character	FpML values: “MODFOLLOWING”, “FOLLOWING”	12 characters
♦ Early Termination Valid	993	Character	“Y”, “N” or “I” (incomplete)	1 character

The following fields are contained only in releases 4 and above of the file. They apply to all trades

Description	Columns	Format	Notes	Length in fixed format

Description	Columns	Format	Notes	Length in fixed format
Source of Security Description	996-998	Character	"DLR" for phone trades entered by the dealer for which Tradeweb does not maintain security information. "TW" for other trades	3 characters
Quantity Type	1000	Character	"A" or "F" – Approximate or Final for Repo trades. Blank for other trades.	1 character

3.3 Release 5 Fields

The following fields are contained only in releases 5 and above of the file:

The fields designated ♦ apply to IRS; the fields designated ♥ apply to CDS. They will be blank for other trades.

Description	Columns	Format	Notes	Length in fixed format
♦ ♥ Trade Type	1003-1005	Character	Type of trade. IRS: “BMK” – benchmark IRS or OIS trade, “OFF” – IRS off benchmark trade or “FWD” – OIS forward runs and IRS forward starting trade, “IMM” – IRS benchmark IMM trade, “OIM” – IRS off-benchmark IMM trade CDS: “OPN” – new trade, “ASN” – assignment, “CLS” – termination.	3 characters
♦ Fixed Payment Business Day Convention	1007-1018	Character	FpML values: “MODFOLLOWING”, “FOLLOWING”	12 characters
♦ Floating Payment Business Day Convention	1020-1031	Character	FpML values: “MODFOLLOWING”, “FOLLOWING”	12 characters
♦ Floating Rate for Initial Calculation Period	1033-1040	Character	Encoded: 1W, 2W, 3W, 1M, 2M, 3M, 4M, 5M, 6M, etc. If two are listed separated by a comma then the initial floating rate is the linear interpolation between the two tenors.	8 characters
♦ Fixed Front Stub Unadjusted	1042-1051	CCYY/MM/DD		10 characters
♦ Fixed Front Stub Adjusted	1053-1062	CCYY/MM/DD		10 characters
♦ Floating Front Stub Unadjusted	1064-1073	CCYY/MM/DD		10 characters
♦ Floating Front Stub Adjusted	1175-1184	CCYY/MM/DD		10 characters

3.4 Release 6 Fields

The following fields are contained only in releases 6 and above of the file:

Description	Columns	Format	Notes	Length in fixed format
Quote Type	1086-1093	Character	Identifies how the issue was quoted and priced. Values are PRICE, YIELD, RATE, SPREAD	8 characters
Spread	1095-1110	Numeric	Yield spread to the underlying benchmark security. Expressed as decimals. In other words, a spread of 71.5 basis points would be encoded as 0.715. Max 16 digits	16 characters

Description	Columns	Format	Notes	Length in fixed format
Cover	1112-1127	Numeric	The quoted price that would be considered the next best after the price where the trade was executed. The type of quote can be determined from Quote Type.	16 characters
Benchmark Security	1129-1153	Character	The description of the underlying benchmark security.	25 characters
Benchmark Price	1155-1170	Numeric	The decimal par percent-of-par price of the underlying benchmark security.	16 characters
Benchmark Yield	1172-1187	Numeric	The yield of the underlying benchmark security.	16 characters
Benchmark Security ID	1189-1204	Character	The CUSIP, ISIN or SEDOL of the underlying benchmark security.	16 characters
Dealer Trader	1206-1221	Character	The Tradeweb logon id of the trader at the dealer that executed the trade.	16 characters
ECV	1223-1230	Character	Electronic Confirmation Vendor. Values are None, Parallel, DSRV, Swapswir, Tradeweb	8 characters

3.5 Release 7 Fields

The following fields are contained only in release 7 and above of the file:

The fields designated ♦ apply to IRS; the fields designated ♥ apply to CDS. They will be blank for other trades.

Description	Columns	Format	Notes	Length in fixed format
♥ Prime Broker	1232-1239	Character	Prime Broker's dealer acronym. This field will be blank for self cleared trades.	8 characters
♥ Prime Broker Service	1241-1248	Character	Prime Broker service type. Values are Follow (indicating on a block trade that prime brokers will be assigned to the individual breakdowns), Give-Up, GTS, or Step-Out. This field will be blank for self cleared trades.	8 characters
♥ Executing Dealer	1250-1257	Character	Executing Dealer's dealer acronym when trade is given up to a Prime Broker. Otherwise this field will be blank.	8 characters
♦ Compounding	1259	Character	"Y" or "N" to indicate whether compounding is applicable	1 character
Bid List ID	1261-1292	Character	The identifier of the Corporate Bid List	32 characters

3.6 Release 8 Fields

The following fields are contained only in releases 8 and above of the file:

Description	Columns	Format	Notes	Length in fixed format
Asset Swap Spread	1294-1309	Numeric	[EUCR] The spread over LIBOR that the bond coupon payer receives. Expressed in basis points.	16 characters
ISpread	1311-1326	Numeric	[EUCR] The difference in basis points between a bond's yield-to-maturity and the projected/interpolated swap rate on the bond's maturity/workout date. Expressed in basis points.	16 characters
ZSpread	1328-1343	Numeric	[EUCR] The number of basis points one needs to apply to a series of zero rates such that, the present value of the bond, accounted for accrued interest, equals to the sum of all future cashflows discounted using the adjusted zero rate. Expressed in basis points.	16 characters

3.7 Release 9 Fields

The following fields are contained only in releases 9 and above of the file:

Description	Columns	Format	Notes	Length in fixed format
Dealer's Clearing Identifier	1345-1364	Character	[OPEN] Identifier of Broker's clearing instructions.	20 characters
Dealer's Security Type	1366-1385	Character	[OPEN] Instrument security type supplied by the dealer	20 characters
Deposit Position Effect	1387-1391	Character	[DEPO] "New" "Roll" or "Close". [As of 8/1/2007 "Close" is not supported.]	5 characters

3.8 Release 10 Fields

The following fields are contained only in releases 10 and above of the file:

Description	Columns	Format	Notes	Length in fixed format
Tosho	1393-1408	Character	[JGB] Tosho code.	16 characters
Dirty Tax Status	1410	Character	[JGB] "Y" or "N" to indicate whether tax status is dirty.	1 character

3.9 Release 11 Fields

The following fields are contained only in releases 11 and above of the file:

Description	***Columns***	***Format***	***Notes***	***Length in fixed format***
Fiduciary	1412-1414	Character	[DEPO] “Yes” or “No”	3 characters
Centre	1416-1419	Character	[DEPO] geographical Centre to place a deposit	4 characters

3.10 Release 12 Fields

The following fields are contained only in releases 12 and above of the file:

Description	***Columns***	***Format***	***Notes***	***Length in fixed format***
Clearing member	1421-1436	Character	Clearing member	16 characters

3.11 Release 14 Fields

The following fields are contained only in releases 14 and above of the file:

Description	***Columns***	***Format***	***Notes***	***Length in fixed format***
ODLRTNUM	1438-1469	Character	[DSWP] The difference in basis points between a bond’s yield-to-maturity and the projected/interpolated swap rate on the bond’s maturity/workout date. Expressed in basis points.	32 characters
COLLAPSETRD	1471	Character	[DSWP] Collapse/unwind flag. Valid values Y/N.	1 character
NPV	1473-1488	Numeric	[DSWP] Net present value. Used for collapse/unwind.	16 characters
DELTA	1490-1505	Numeric	[DSWP] Delta for the list item.	16 characters

3.12 Release 15 Fields

The following fields are contained only in releases 15 and above of the file:

Description	Columns	Format	Notes	Length in fixed format
Option Exchange	1507-1514	Character	[EEQO] The option exchange.	8 characters
Option type	1516-1531	Character	[EEQO] The type of option. Values are LISTED, FLEX, or BILATERAL	16 characters
Clearing delivery type	1533-1548	Character	[EEQO] The type of clearing to be used. Values are LISTED, CASH, PHYSICAL	16 characters
Clearing minimum size	1550-1561	Numeric	[EEQO] The minimum size required for the clearing volume (in thousands)	12 characters
Delta transfer type	1563-1570	Character	[EEQO] Negotiation type selected by customer. Values are WORK or EXCHANGE.	8 characters
Strategy	1572-1603	Character	[EEQO] Strategy type	32 characters
Strategy direction	1605-1608	Character	[EEQO] The overall direction of the strategy. Values are BUY, SELL, MKT	4 characters
Strategy price	1610-1625	Numeric	[EEQO] Strategy price	16 characters
Option Direction	1627-1634	Character	[EEQO] Option direction. Values are CALL or PUT	8 characters
Expiry Date	1636-1645	Character	[EEQO] Option expiry date	10 characters
Strike price	1647-1662	Numeric	[EEQO] The value of the strike price	16 characters
Option Style	1664-1667	Character	[[EEQO] Values are AM (American) or EU (European).	4 characters
Notional	1669-1684	Numeric	[EEQO] Notional size of the trade – the number of options multiplied by the lot size multiplied by the reference price [FXD] Notional size of the trade	16 characters
Lot Size	1686-1697	Numeric	[EEQO] Lot Size. May include decimal places	12 characters
Equity identifier	1699-1730	Character	[EEQO] Equity RIC code	32 characters
Option identifier	1732-1763	Character	[EEQO] Option RIC code	32 characters
Listed flag	1765	Character	[EEQO] In the case of bilateral trades, this indicates whether this option could be traded as listed. Values are Y or N	1 character

Description	Columns	Format	Notes	Length in fixed format
Underlying Quantity	1767-1778	Numeric	[EEQO] Underlying security quantity	12 characters
Best Bid 1	1780-1795	Numeric	[EEQO, ETF] If dealer did the trade, one of the two other best bids if available.	16 characters
Best Bid 2	1797-1812	Numeric	[EEQO, ETF] If dealer did the trade, one of the two other best bids if available.	16 characters
Best Offer 1	1814-1829	Numeric	[EEQO, ETF] If dealer did the trade, one of the two other best offers if available	16 characters
Best Offer 2	1831-1846	Numeric	[EEQO, ETF] If dealer did the trade, one of the two other best offers if available	16 characters
Average Bid/Offer Dealer Spread	1848-1863	Numeric	[EEQO, ETF] average bid/offer Dealer Spread.	16 characters
Dealers quoting	1865-1868	Numeric	[EEQO, ETF] number of dealers quoting	4 characters

3.13 Release 16 Fields

The following fields are contained only in releases 16 and above of the file:

Description	Columns	Format	Notes	Length in fixed format
MBS Roll	1870-1872	Character	[MBS] Indicates a roll. Values YES or NO	3 characters
Accepted Term Strategy price	1874-1889	Character	Accepted Term Strategy price	16 characters

3.14 Release 17 Fields

The following fields are contained only in releases 17 and above of the file for European Repo

Description	Columns	Format	Notes	Length in fixed format
Tri-party trade indicator	1891-1893	Character	[EURP] Values: YES or NO	3 characters
Collateral process state	1895-1896	Character	[EURP] Status of collateral management process Values: DU – dealer’s turn in process; collateral not agreed by customer. CU – customer’s turn in process; collateral not agreed by dealer. DC – dealer’s turn in process; collateral agreed by customer. CC – customer’s turn in process; collateral agreed by dealer.. BC – both parties agreed collateral.	2 characters

Description	Columns	Format	Notes	Length in fixed format
Tradeweb Basket Identifier	1898-1961	Character	[EURP] Identifier assigned by Tradeweb to the collateral basket	64 characters
Dealer Basket Identifier	1963-2026	Character	[EURP] Identifier assigned by dealer to the collateral basket	64 characters
Dealer Basket Description	2028-2091	Character	[EURP] description assigned by dealer to the collateral basket	64 characters
Customer Basket Identifier	2093-2156	Character	[EURP] Identifier assigned by customer to the collateral basket	64 characters
Settlement End Cash	2158-2173	Numeric	[EURP] Payment at maturity	16 characters
Repo Interest	2175-2190	Numeric	[EURP] Interest on the trade	16 characters
Basket Name	2192-2223	Character	[EURP] Basket Name	32 characters
Haircut	2225-2240	Numeric	[EURP] Haircut value	16 characters
Haircut Type	2242-2249	Character	[EURP] Haircut type Values: CASH, COLL	8 characters
Call Type	2251-2258	Character	[EURP] Type of call Values: NONE, 24HR, 48HR	8 characters
Float Rate Reference	2260-2275	Character	[EURP] Floating rate trades. Index reference. Values: SONIA (GBP), EONIA (EUR)	16 characters
TIPS Index Ratio	2277-2292	Numeric	TIPS Index Ratio	16 characters

3.15 Release 18 Fields

Release 18 does not apply to the Customer STP File.

3.16 Release 19 Fields

The following fields are contained only in releases 19 and above of the file for FX Options (FXD)

Description	Columns	Format	Notes	Length in fixed format
Volatility	2294-2309	Numeric	Volatility	16 characters
Premium	2311-2326	Numeric	FX Option Premium. The value is signed from customer's perspective. Negative value means customer pays, positive means customer receives.	16 characters

Description	Columns	Format	Notes	Length in fixed format
Total Premium	2328-2343	Numeric	Total net premium of the trade (including all legs of the strategy trade). The value is signed from customer's perspective. Negative value means customer pays, positive means customer receives.	16 characters
Premium Quote Basis	2345-2354	Numeric	Premium quotation basis Supported values: PCT = % Asset PIPS = Pips Numeraire	10 characters
Deposit Rate	2356-2371	Numeric	Asset Currency Depo Rate	16 characters
Counter Deposit Rate	2373-2388	Numeric	Numeraire Currency Depo Rate	16 characters
Spot Rate	2390-2405	Numeric	Spot Rate (Hedge rate)	16 characters
Hedge Trade Type	2407-2416	Numeric	Delta Exchange term Supported values: Spot Forward	10 characters
Delta Hedge Currency	2418-2427	Character	Delta Hedge Currency. Only present if delta hedge notional can be specified.	10 characters
Delta Hedge Notional	2429-2444	Numeric	Delta Hedge Amount.	16 characters
Delivery Date	2446-2455	Date	Delivery date in YYYYMMDD format	10 characters
Spot Date	2457-2466	Date	Spot Date in YYYYMMDD format	10 characters
Expiry Time Code	2468-2487	Date	FX Option Expiry Cut Time. Supported values: NY TOK	20 characters
Asset CCY	2489-2498	Character	Asset Currency	10 characters
Numeraire CCY	2500-2509	Character	Numeraire Currency	10 characters

3.17 Release 20 Fields

The following fields are contained only in releases 20 and above of the file for FX Options (FXD)

Description	Columns	Format	Notes	Length in fixed format
Forward Rate	2511-2526	Numeric	FX Options Forward Rate	16 characters

3.18 Release 21 Fields

The following fields are contained only in releases 21 and above of the file

Description	Columns	Format	Notes	Length in fixed format
USI \ UTI	2528-2569	Character	Unique Swap Identifier (SEF trades) Unique Trade Identifier (non-SEF trades)	42 Characters
SDR	2571-2602	Character	Swaps Data Repository	32 characters
RIC Code	2604-2635	Character	[ETF] RIC code	32 Characters
Trade Type	2637-2652	Character	[ETF] Trade Type: Risk, Closing NAV, Agency Order	16 Characters
Pricing Type	2654-2669	Character	[ETF] Pricing Type: Gross, Net	16 Characters
Closing NAV price	2671-2686	Character	[ETF] closing NAV price	16 Characters
Notional currency	2688-2697	Character	[FXD] notional currency	10 Characters
Other Company Short Name	2699-2730	Character	Customer to customer trade counterparty name	32 Characters
Trade at Close	2732-2763	Character	[EUGV] Present for a Trade at Close trade. Values: DMO, Dealer, blank	32 Characters
Closing Level	2765-2780	Numeric	[EUGV] Present for a Trade at Close trade. If DMO close, the value on the recap screen. If dealer close, the Tradeweb composite mid point at 4:15pm for the relevant security	16 characters
Minimum Notice Period	2782-2784	Numeric	[USRP] Minimum notice period	3 Characters

3.19 Release 22 Fields

The following fields are contained only in releases 22 and above of the file

Description	Columns	Format	Notes	Length in fixed format
Negotiation Type	2786-2788	Character	Trade Negotiation Type Supported values: RFQ (Request for Quote) TW+ (TW Plus, Single Dealer) RFM (Request for Market)	3 Characters
Opposite Quote	2790-2805	Numeric	[IRS] Where Negotiation Type is RFM, the winning dealers quote in the opposite direction (e.g. the Bid if executed on the Offer)	16 Characters

3.20 Release 23 Fields

No additional fields in Release 23 of the Customer STP File.

See Discount Rate field for changes in this release.

3.21 Release 24 Fields

The following fields are contained only in releases 24 and above of the file

Description	Columns	Format	Notes	Length in fixed format
On SEF	2807-2809	Character	Identifies if the trade is done on the Tradeweb SEF and will have SDR reporting. If field is empty, has the same meaning as NO	3 Characters
SEF State	2811	Character	Required/Permitted flag Supported values: R – trade is required to be done on a SEF P – trade is permitted to be done on a SEF Only present if On SEF value YES	1 Character
Reporting Party	2813-2844	Character	Party in the trade that will act as the reporting party	32 Characters
Reporting Party LEI	2846-2865	Character	Reporting party Legal Entity Identifier	20 Characters
Block Trade	2867-2869	Character	Indicates if the trade is considered a block size according to the CFTC rules. If is, subject to a time delay for public reporting	3 Characters
Customer US Person	2871-2873	Character	Indicates if the client is categorised as a US Person on Tradeweb	3 Characters
Certainty of Clearing	2875-2877	Character	Indicates if the trade obtained pre-trade credit check from clearing member	3 Characters
Client LEI	2879-2898	Character	Client's Legal Entity Identifier	20 Characters
Executing Broker LEI	2900-2919	Character	Executing Broker's Legal Entity Identifier	20 Characters
Sub-account LEI	2921-2940	Character	Sub-account's Legal Entity Identifier	20 Characters

3.22 Release 25 Fields

The following field is contained only in releases 25 and above of the file

Description	Columns	Format	Notes	Length in fixed format
FRN Coupon	2942-2957	Numeric	Coupon on Floating Rate Notes	16

3.23 Release 26 Fields

The following field is contained only in releases 26 and above of the file

Description	Columns	Format	Notes	Length in fixed format
Customer Desk\Book	2959-3022	Character	Customer Desk\Book ID as selected on the trade ticket	64

3.24 Release 27 Fields

The following field is contained only in releases 27 and above of the file

Description	Columns	Format	Notes	Length in fixed format
Benchmark Spread	3024-3039	Numeric	Spread to benchmark security	16

3.25 Release 28 Fields

The following fields are contained only in releases 28 and above of the file

Description	Columns	Format	Notes	Length in fixed format
Sales Entry Ticket	3041-3043	Character	Identifies if the trade has been entered by the Dealer via a Sales Entry Ticket If field is empty, has the same meaning as NO	3
Accrued Days	3045-3048	Numeric	Number of accrued days related to Accrued Interest Amount	4

3.26 Release 29 Fields

The following fields are contained only in releases 29 and above of the file

Description	Columns	Format	Notes	Length in fixed format
Spread Over Libor	3050-3065	Numeric	Max 16 digits, 8 decimal places	16
Collateral Security ID Type	3067-3082	Character	[EURP] Define the type of security ID provided in Collateral Security ID field e.g. ISIN	16
Collateral Security ID	3084-3115	Character	[EURP] Security ID of assigned collateral. Also see Collateral Security ID Type.	32
All In Price	3117-3132	Numeric	[EURP] Max 16 digits, 8 decimal places	16
Settlement Start Cash	3134-3149	Numeric	[EURP] Max 16 digits, 8 decimal places	16

Description	Columns	Format	Notes	Length in fixed format
Settlement All In Price	3151-3166	Numeric	[EURP] Max 16 digits, 8 decimal places	16

3.27 Release 30 Fields

The following fields are contained only in releases 30 and above of the file

Description	Columns	Format	Notes	Length in fixed format
WKN	3168-3175	Character	WKN identifier of the traded security, if available	8
Unitised	3177	Character	[CB] “Y” or “N”. Identifies if the traded Convertible Bond is unitised or not.	1
Calc Period	3179-3183	Character	Supported Values: UNADJ - Unadjusted ADJ - Adjusted	5

3.28 Release 31 Fields

The following fields are contained only in releases 31 and above of the file

Description	Columns	Format	Notes	Length in fixed format
Unadjusted Effective Date	3185-3194	CCYY/MM/DD	Century, year, month and day format.	10 characters
Effective Date	3196-3205	CCYY/MM/DD	Century, year, month and day format.	10 characters

3.29 Release 32 Fields

The following fields are contained only in releases 32 and above of the file

Description	Columns	Format	Notes	Length in fixed format
Cleared USI \ UTI	3207-3248	Character	Unique Swap Identifier (SEF trades) Unique Trade Identifier (non-SEF trades) as assigned by the clearing house NOTE: the Cleared USI is only included in the file upon customer request.	42 Characters

3.30 Release 33 Fields

The following fields are contained only in releases 33 and above of the file

Description	Columns	Format	Notes	Length in fixed format
Put Through	3250	Character	Identifies if trade was flagged as a Put Through	1 Character
Locate Broker	3252-3267	Character	[US ETF] Identifies the Locate Broker for a short sell	16 Characters

3.31 Release 34 Fields

The following fields are contained only in releases 34 and above of the file

Description	Columns	Format	Notes	Length in fixed format
Index Futures RIC	3269-3300	Character	[EEQO] Index Futures RIC	32 Characters
Futures Expiry Date	3302-3311	CCYY/MM/DD	[EEQO] Futures Expiry Date	10 Characters

3.32 Release 35 Fields

The following fields are contained only in releases 35 and above of the file

Description	Columns	Format	Notes	Length in fixed format
EMIR Front Loading Indicator	3313	Character	EMIR Front Loading Indicator	1 Character
EMIR Clearing Category	3315-3346	Character	EMIR Clearing Category for the trade and subaccount level sent for bilateral EMIR trades.	32 Characters

3.33 Release 36 Fields

The following fields are contained only in releases 36 and above of the file

Description	Columns	Format	Notes	Length in fixed format
RED Pair	3348-3356	Character	[CDS SN] RED pair CLIP	9 Characters
Futures Hedge Buy\Sell Direction	3358	Character	[EU\ASIA Index Options] Futures hedge direction. Supported Values: "B" – BUY "S" – SELL	1 Character
Synthetic Hedge 1: Buy\Sell Direction	3360	Character	[US Index Options] Synthetic hedge direction. Supported Values: "B" – BUY "S" – SELL	1 Character

Synthetic Hedge 1: Call\Put	3362	Character	[US Index Options] Synthetic hedge Call or Put Supported Values: "C" – CALL "P" – PUT	1 Character
Synthetic Hedge 1: Quantity	3364-3379	Numeric	[US Index Options] Synthetic hedge quantity (number of options)	16
Synthetic Hedge 1: Strike	3381-3396	Numeric	[US Index Options] Synthetic hedge strike	16
Synthetic Hedge 1: Option Price (Average)	3398-3413	Numeric	[US Index Options] Synthetic hedge average option price	16
Synthetic Hedge 2: Buy\Sell Direction	3415	Character	[US Index Options] Synthetic hedge direction. Supported Values: "B" – BUY "S" – SELL	1 Character
Synthetic Hedge 2: Call\Put	3417	Character	[US Index Options] Synthetic hedge Call or Put Supported Values: "C" – CALL "P" – PUT	1 Character
Synthetic Hedge 2: Quantity	3419-3434	Numeric	[US Index Options] Synthetic hedge quantity (number of options)	16
Synthetic Hedge 2: Strike	3436-3451	Numeric	[US Index Options] Synthetic hedge strike	16
Synthetic Hedge 2: Option Price (Average)	3453-3468	Numeric	[US Index Options] Synthetic hedge average option price	16
Ref Currency	3470-3472	Character	[EUCR] Reference currency	3 Characters
FX Rate	3474-3489	Character	[EUCR] FX rate	16 Characters
CCP Direct	3491	Character	Indicates if the trade was sent to the CCP directly. Value: Y/N	1 Character

3.34 Release 37 Fields

The following fields are contained only in releases 37 and above of the file

Description	*Columns*	*Format*	*Notes*	*Length in fixed format*
Principal in Local Currency	3493-3510	Numeric	[EUCR] Applicable to CEEMEA trades when settled in another currency	18
Accrued in Local currency	3512-3529	Numeric	[EUCR] Applicable to CEEMEA trades when settled in another currency	18
Net in Local Currency	3531-3548	Numeric	[EUCR] Applicable to CEEMEA trades when settled in another currency)	18

3.35 Release 38 Fields

The following fields are contained only in releases 38 and above of the file

Description	Columns	Format	Notes	Length in fixed format
DF Mid	3550-3566	Numeric	[IRS] Applicable to DSWP trades	16

3.36 Release 39 Fields

The following fields are contained only in releases 39 and above of the file

Description	Columns	Format	Notes	Length in fixed format
OtherTradeRef	3568-3600	Character	[CORI] Ref ID to the TRSY leg of the CORI cross trade. Only available to the CORI leg.	32 Characters
TradeIndicator	3602-3612	Character	[VOICE] Value of 'VOICE' if it is a voice trade. Blank if it is electronic	10 Characters

3.37 Release 40 Fields

The following fields are contained only in releases 40 and above of the file

Description	Columns	Format	Notes	Length in fixed format
First Payment Date	3614-3624	CCYY/MM/DD	CDS First Payment Date	10 Characters
Next Payment Date	3626-3636	CCYY/MM/DD	CDS Next Payment Date	10 Characters

3.38 Release 41 Fields

The following fields are contained only in releases 41 and above of the file

Description	Columns	Format	Notes	Length in fixed format
SecondaryExecID	3638-3658	Character	[CNYB] CFETS Execution ID	20 Characters
CHN Code	3654-3654	Character	[CNYB] Security Identifier	16 Characters

3.39 Release 42 Fields

The following fields are contained only in releases 42 and above of the file

Description	Columns	Format	Notes	Length in fixed format
On MTF	3656-3659	Character	Indicates the customer is trading on Tradeweb MTF	3 Characters
Client Trading Capacity	3661-3665	Character	Trading Capacity	4 Characters
Dealer Trading Capacity	3667-3671	Character	Counterparty trading capacity	4 Characters
Customer Investment Decision Maker	3673-3705	Character	Code represents a person or an algo	32 Characters
Customer Execution with Firm	3707-3739	Character	Code represents an algo	32 Characters
Customer Short Selling Indicator	3741-3745	Character	Indicates whether the client is short selling or not	4 Characters
Trade ID	3747-3811	Character	Unique ID	64 Characters
Complex Trade ID	3813-3877	Character	Unique Complex ID	64 Characters
Execution Time	3879-3891	Character	Executed time in Milliseconds precision	12 Characters
Process Date	3893-3903	Character	Process Date	10 Characters
Process Time	3905-3913	Character	Process Time	8 Characters
Tradeweb MIC	3915-3935	Character	TREU or TREO	20 Characters
Tradeweb LEI	3937-3957	Character	Static value	20 Characters
Pre-Trade Waiver	3959-3963	Character	Indicator as to whether the transaction was executed under a pre-trade waiver in accordance with Articles 4 and 9 of Regulation (EU)	4 Characters

3.40 Release 43 Fields

The following fields are contained only in releases 43 and above of the file

Description	Columns	Format	Notes	Length in fixed format
ExecID	3965-4029	Character	Execution ID	64 Characters
BUYSELLBACK	4031-4034	Character	Indicator of a BuySell or SellBuy trade (YES/NO)	3 Characters

3.41 Release 44 Fields

The following fields are contained only in releases 44 and above of the file

Description	Columns	Format	Notes	Length in fixed format
SettleType	4036-4044	Character	Settlement Type	8 Characters

3.42 Release 45 Fields

The following fields are contained only in releases 45 and above of the file

Description	Columns	Format	Notes	Length in fixed format
CFETSId	4046-4078	Character	BondConnect execution ID	32 Characters

3.43 Release 46 Fields

The following fields are contained only in releases 45 and above of the file

Description	Columns	Format	Notes	Length in fixed format
EXCHANGEID	4080-4090	Long	Freddie Mac exchange ID	10
FLOATCOMP	4092-4110	Float	The float compensation in dollars	18
BASETICKS	4112-4130	Float	Base ticks	18
BASEINCENTIVETICKS	4132-4150	Float	Base incentive ticks	18
PAYUPTICKS	4152-4170	Float	Pay up ticks	18
PRICEGRID	4172-4177	Integer	Pricing grid version for FMEX	5
PAYUPINCENTIVETICKS	4179-4197	Float	Pay up incentive ticks	18
PAYUPTYPE	4199-4219	Character	Pay up type	20

4 Special Trading Scenarios

4.1 Summary

There are three reasons why a trade may be canceled:

1. the trade is canceled outright,
2. the trade has been modified, or
3. the trade has been allocated into sub accounts.

4.2 Canceled Outright

The system will have two records for each canceled trade. The first record is the original trade in the system, as is. From an accounting standpoint, since the trade is already posted, it cannot be modified. To reflect that the trade has been canceled, another cancel record is posted to the file. It contains all the information about the original trade so that an external system can find and match the original trade – with the exception that the second record will have "Cancel" in the "Trade State" field. TradeWeb trades are uniquely identified by Trade Date, Product Group, Dealer Name Trade Number and Breakdown Number (if allocated). Based on this information, an external system may be programmed to cancel the previous recorded trade.

Trade Number	Trade State	Security	Account	Buy/ Sell	Amount	Price	Breakdown Number
505	Accepted	5.250 11/15/2028		Buy	25000	100.5625	
505	Cancel	5.250 11/15/2028		Buy	25000	100.5625	

4.3 Modified Trades

A modified trade will actually have three records in the file, (1) the original trade, (2) the cancellation of the original trade, and (3) the new corrected trade. The Trade State to cancel the original trade will have "Cancel-mod" in the field. This indicates that the original has been modified, and therefore canceled. A new corrected trade will be posted to the file.

Trade Number	Trade State	Security	Account	Buy/ Sell	Amount	Price	Breakdown Number
505	Accepted	5.250 11/15/2028		Buy	25000	100.5625	
505	Cancel-mod	5.250 11/15/2028		Buy	25000	100.5626	
505	Accepted	5.250 11/15/2028		Buy	25000	100.5703125	

4.4 Allocations

TradeWeb allows trades to be broken down. Allocations are treated as individual trades. When the user presses the "send" button on the Breakdown screen, it appends a "Cancel-brk" record on the original trade, and creates new records for the allocated trades. The Trade Number stays the same so that these trades may be linked to the original trade.

Please note, if a trade is pre-allocated to a single account only, you will see the Account field populated on the original block trade, in addition to the individual breakdown as described above.

Trade Number	Trade State	Security	Account	Buy/ Sell	Amount	Price	Breakdown Number
505	Accepted	5.250 11/15/2028		Buy	25000	100.5625	
505	Cancel-brk	5.250 11/15/2028		Buy	25000	100.5625	

Trade Number	Trade State	Security	Account	Buy/ Sell	Amount	Price	Breakdown Number
505	Accepted	5.250 11/15/2028	Growth	Buy	10000	100.5625	1
505	Accepted	5.250 11/15/2028	Income	Buy	10000	100.5625	2
505	Accepted	5.250 11/15/2028	Govt	Buy	5000	100.5625	3

4.5 Modifying Allocations

Modifying allocations should send cancel to the specific broken down trades. There is no need to cancel the original trade since it has already been canceled by the first breakdown.

Trade Number	Trade State	Security	Account	Buy/ Sell	Amount	Price	Breakdown Number
505	Accepted	5.250 11/15/2028		Buy	25000	100.5625	
505	Cancel-brk	5.250 11/15/2028		Buy	25000	100.5625	
505	Accepted	5.250 11/15/2028	Growth	Buy	10000	100.5625	1
505	Accepted	5.250 11/15/2028	Income	Buy	10000	100.5625	2
505	Accepted	5.250 11/15/2028	Govt	Buy	5000	100.5625	3
505	Cancel	5.250 11/15/2028	Govt	Buy	5000	100.5625	3
505	Accepted	5.250 11/15/2028	Govt	Buy	2000	100.5625	4
505	Accepted	5.250 11/15/2028	MMKT	Buy	3000	100.5625	5

4.6 Differences based on Asset Class

In most cases when a dealer cancels or modifies the trade details after it has been broken down, TradeWeb will automatically cancel all active breakdowns and write Cancel records for each of them to the customer's file. If the trade has been modified but not cancelled the user can then re-allocate the trade through the viewer and breakdown records with corrected details will be written to the customer's file.

Allocations of Corporate Inventory trades work slightly differently: If the CORI trade was accepted without a spot benchmark price and then allocated prior to negotiating the spot price, breakdown records with zero price will be written to the file. Later when the spot price is updated in Tradeweb, all active breakdowns will be cancelled in the file then re-issued with the corrected price without user intervention.

5 Programming Note

The STP fields that have been described in this document will not be changed or removed. As Tradeweb updates its STP feature, new columns are added as required. Please make sure that when writing the code to integrate the STP file with your internal systems, you include instructions to ignore any additional columns that may appear in the future.

6 Additional Information

For additional information about our STP feature or for a sample file, please contact your TradeWeb Sales Representative or TradeWeb Client Services at help@tradeweb.com or (800) 541-2268 (helpuk@tradeweb.com or +44 (0)20 7776 3200 in Europe).