Further consultation conclusions on introducing mandatory clearing and expanding mandatory reporting

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HONG KONG MONETARY AUTHORITY
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INTRODUCTION

1. In September 2015, the Hong Kong Monetary Authority (**HKMA**) and the Securities and Futures Commission (**SFC**) issued a joint consultation paper on introducing mandatory clearing (**phase 1 clearing)** and expanding mandatory reporting (**phase 2 reporting**) for OTC derivative transactions (**Consultation Paper**).

2. Comments were invited on a range of matters including the proposed data fields that would have to be completed when submitting transaction information to the trade repository operated by the HKMA (**HKTR**) under phase 2 reporting.

3. A conclusions paper was issued on 5 February 2016 (**5 February 2016 Conclusions Paper**), which summarised and addressed respondents' comments on all matters other than the proposed data fields. The paper also sought views on a list of proposed financial services providers. This paper sets out our conclusions on these two matters, and deals with two further matters, namely: (i) our revised position on how transactions with private individuals should be reported; and (ii) our further clarification on general comments received from one industry association subsequent to our issue of the 5 February 2016 Conclusions Paper.

4. This paper should be read together with the Consultation Paper, the earlier 5 February 2016 Conclusions Paper and all comments received. Both papers and the full text of all comments can be viewed on the HKMA and SFC's respective websites.

5. We take this opportunity to thank everyone who took the time and effort to submit comments. Your feedback has been most useful in helping us finalise various aspects of our regime, including in particular the HKTR templates and detailed data fields for phase 2 reporting.

6. In addition, as a reminder, the rules for phase 1 clearing and phase 2 reporting will come into effect on 1 September 2016 and 1 July 2017 respectively as scheduled.

DATA FIELDS FOR PHASE 2 REPORTING

7. We received a total of 7 submissions on the proposed data fields. Respondents included banks, industry bodies and trade repositories. A list of the respondents is set out at **Appendix A** and the full text of their comments can be viewed on the HKMA or the SFC's websites.

8. The table at **Appendix B** summarises the comments received, and our responses to them. As will be seen, respondents mainly: (i) asked for clarification about the information to be entered in certain data fields; (ii) enquired why certain data fields were mandatory; and (iii) requested that

certain data fields be renamed. Concerns were also raised about the proposal to submit information using PDF files.

9. In light of the feedback, we have made a number of changes. In particular, we have removed the requirement to submit PDF files. We have also revised the table of data fields so that it provides more guidance on how to complete the data fields, including a more detailed description of what information is to be entered. The revised version is set out at **Appendix C**.

10. The paragraphs below discuss some of the main issues and concerns raised during the consultation. We also take this opportunity to provide further information about the HKTR templates and how they are to be used.

Using the HKTR templates

11. Different HKTR templates have been developed to facilitate reporting. The two main types are the "Standard templates" and the "Other templates".

    (a) The Standard template should be used when reporting transactions in products that are supported by the HKTR Standard template. (For easy reference and avoidance of doubt, these are set out in **Appendix D**.)

    (b) The Other template should be used when reporting transactions in products not supported by the HKTR Standard template listed at Appendix D, including exotic or highly complex transactions.

12. In some cases, the Standard/Other template may also differ for each of the five asset classes supported by the HKTR system (i.e. interest rate, foreign exchange, equity, credit and commodity). In particular, reporting entities should use the Standard/Other template for the appropriate asset class when: (i) first reporting or backloading a transaction; or (ii) reporting a subsequent event in respect of a transaction that has already been reported.

13. For other purposes, the same template may apply across all asset classes. For example: (i) when reporting daily valuations; and (ii) when reporting for administrative purposes (e.g. withdrawal or quit).

No requirement to submit PDF files

14. We had previously proposed that where the information required by a particular data field cannot be entered because of limitations in the possible values for that field, the information should instead be submitted using a PDF file. However, in light of market feedback, we no longer intend to require the submission of PDF files. Instead, we have enhanced the templates to reduce the likelihood that the templates will not suffice. In particular –

    (a) ***Expansion of possible field values:*** We have expanded some of the data fields that have a drop-down list of possible values to select from, so that they now also include an "OTHERS" option. It will not be necessary to provide further details where the "OTHERS" option is

selected although, needless to say, the "OTHERS" option should only be selected if none of the other alternatives on the drop-down list of possible values apply.

(b) ***Addition of a "Special Terms Indicator" field:*** In the case of exotic products, we recognize that their features may vary greatly, and that new features may constantly be developed which cannot be anticipated now. It is unlikely therefore that the HKTR templates will successfully capture key information about all such transactions. We also recognize that not all key information may be equally important; core economic terms that materially affect the pricing of the transaction (**pricing information**) will usually be more critical. Consequently, if we are to do away with requiring PDF files, we should at least focus on capturing as much pricing information as possible, and where this is not possible, we should at least be informed that not all pricing information has been provided. To that end, we have introduced a new *"Special Terms Indicator"* field (in both the Standard template and Other template). The possible values for this field are "Yes" or "No" only. The field should be marked "Yes" if there is pricing information relating to the transaction which has not been captured by any of the other data fields in the template. No further details will have to be provided but the relevant regulator may, where appropriate or necessary, contact the reporting entity if it requires such details. If the other data fields already capture all pricing information relating to the transaction, reporting entities should choose "No".

15. We believe the above enhancements should suffice for the vast majority of cases. However, if despite these enhancements, reporting entities are still unable to provide the information required to be reported, they should contact their relevant regulator (i.e. the HKMA in the case of authorized institutions (**AIs**) and approved money brokers (**AMBs**), and the SFC in the case of licensed corporations (**LCs**)) to clarify how the information is to be provided. One example (albeit remote) might be where the field requires the entry of a numeric value (e.g. notional amount) but the amount to be entered has more digits than the field permits. Such cases are however expected to be extremely rare given that the templates already cater for amounts of up to 20 digits. Further guidance in this regard will be provided in the Supplementary Reporting Instructions for OTC Derivative Transactions (**SRI**).

Clarifying/removing certain administrative data fields

16. There were requests to clarify or remove some of the administrative data fields (e.g. *"Event Request ID"*, *"Valuation Request ID"* and certain trade references). Although these data fields do not relate to information about the core economic terms of the trade, they are nevertheless useful and necessary for the proper functioning of HKTR, and hence cannot be removed.

Purpose of data fields titled *"Remarks 1"* and *"Remarks 2"*

17. Respondents asked about the usage of the data fields *"Remarks 1"* and *"Remarks 2"*. The two data fields have now been revised.

    (a) ***"Remarks 1":*** This data field is now renamed *"Special Terms Indicator"* and (as discussed in paragraph 14(b) above) is to be used to indicate whether there are any core economic terms materially affecting the pricing of the transaction which have not been captured via the other fields.

    (b) ***"Remarks 2":*** This data field is now renamed *"Hybrid-Other Asset Class"* and is to be used to specify the asset classes involved for hybrid trades, i.e. trades which involve more than one asset class. When reporting such hybrid trades, reporting entities should consider which is the key or fundamental asset class, and which is/are secondary. The template for the key or fundamental asset class should be used. Where the trade is reportable by both counterparties, reporting entities should agree on which is the key or fundamental asset class.

Scope of coverage

18. There were comments and questions about the scope of phase 2 reporting. We clarify that only transactions in the five key asset classes (i.e. interest rate, foreign exchange, equity, credit and commodity) will be reportable under phase 2 reporting.

Product classification

19. There were also comments and questions about the product classification adopted in the HKTR templates. We clarify that the classification is based on and consistent with global industry practice. This is reflected in the data field *"Product Taxonomy"* (in the Standard templates) and the data field *"OTC Derivatives Product Taxonomy"* (in the Other templates), both of which adopt the product classification used either in ISDA documentation or by the Depository Trust and Clearing Corporation (i.e. DTCC). In the future, should there be developments that require changes to the product classification, such as guidance from the Committee on Payments and Market Infrastructures–International Organization for Securities Commission (**CPMI–IOSCO**) on the adoption of Unique Product Identifiers (**UPI**), we may align our classification with such guidance accordingly.

Data fields on days and periods

20. We received a number of comments on data fields relating to transaction days and transaction periods. We appreciate that there are many different data fields on days and periods, but this is to cater for the wide range of product types. It is not expected that all data fields on days and periods will have to be completed. Only those relevant to the product type in question will need to be

completed. This is made clear in the revised version at Appendix C. Further guidance will also be provided in the SRI to facilitate reporting.

Legal entity identifiers

21. Several respondents suggested that regulators either remove, or at least allow to be left blank, data fields where the information to be entered can be derived from a legal entity identifier (**LEI**) that is submitted under another data field. For instance, one comment was that the data field titled *"Industrial Sector"* requires confirmation of whether the entity in question is a corporate or an individual, but this information can be derived from the LEI and so should not have to be submitted separately.

22. We acknowledge that various information is embedded in the LEI as meta-data associated with it (which is also why it is the preferred identifier and set at the top of the identifier hierarchy). However, as other identifiers are acceptable also, such as SWIFTBIC, CICR and BRN, and these may not include any or the same embedded information, it is necessary for certain information to be submitted separately (i.e. under a different data field) to facilitate data analysis. Moreover, some of the possible values under a data field may change over time such that reliance on the LEI is no longer sufficient. For example, the data fields titled *"Industrial Sector"* and *"Counterparty Industrial Sector"* have been enhanced to support additional values to accommodate the phase 2 reporting requirements which will be effective in 2017. The possible values will then include: (i) Bank; (ii) Non-bank financial sector; (iii) Central counterparty (**CCP**); (iv) Private non-financial sector; (v) Public sector (which includes Government, Supranational organisation, Central bank, and Non-financial corporation wholly owned by the government); (vi) Individual; and (vii) Others. The LEI may not however suffice to provide such further information.

Information relating to pricing

23. There were a number of comments from respondents on the information and particulars to be reported in relation to the pricing of the transaction, in particular asking for further clarification. As with information on days and periods, pricing details can differ greatly depending on the asset class and product type to which the transaction belongs. It is not expected that all data fields on pricing will have to be completed. Only those relevant to the product type in question will need to be completed. This is made clear in the revised description of the data fields at Appendix C. Again, further guidance in this regard will be provided in the SRI to facilitate reporting.

Execution, clearing and compression

24. Respondents sought clarification on the data fields relating to the execution and clearing of the transaction. We have streamlined the requirements for these and provided more details in the description. For example, the data field *"Execution Agent"* and the data field *"Clearing Exemption"* (which was intended as an indicator of whether the transaction is subject to mandatory

clearing) have been removed. On the other hand, we have retained the requirement to indicate whether the transaction is linked to a compression exercise. This information will have to be entered in the new field *"Compression"*. The possible values for this field are "Yes" and "No" only.

(a) Reporting entities should indicate "Yes" if the transaction: (i) is a new trade that has been created as the result of a compression exercise; or (ii) is an existing trade that has been terminated or amended as a result of a compression exercise.

(b) The compression exercise must already have taken place in order for the field to be marked "Yes". If there is no compression, or if there is an intention to compress the transaction (or an expectation that the transaction may be compressed) but the compression exercise has not yet been effected, the field must still be marked "No".

Further guidance on completing the data field on *"Compression"* will be provided in the SRI, together with illustrative examples for better understanding.

Data fields relating to trade identification references

25. We received suggestions to rename some of the data fields relating to trade identification references. In particular, it was suggested that the *"unique transaction identifier (UTI)"* field should be renamed *"unique swap identifier (USI)"*; the *"unique transaction identifier – unique trade ID (UTI-TID)"* field should be renamed *"unique transaction identifier (UTI)"*; and the *"prior unique transaction identifier – unique trade ID (UTI-TID)"* field should be renamed *"prior unique transaction identifier"*. We note that CPMI-IOSCO is currently working on developing clear guidance on UTI definition, format and usage[1]. In view of this, we believe it would be more appropriate to await any new standards on UTI before making any decision to rename these fields. We intend therefore to retain our existing names for the time being.

26. Separately, many respondents also questioned the need for the *"Bilateral Comments"* field, and suggested that it be removed. The value of a unique trade identifier cannot be overlooked. Given this, and given that not all transactions may carry a USI or TID (being the references required in the US and EU respectively), an alternative is necessary. That said, given the possible emergence of a new standard for UTI in the near future, we will defer implementation of the *"Bilateral Comments"* field until February 2017. We have already communicated this to the industry via section C.11 in the SRI.

Data fields on valuation of transaction

27. Respondents sought clarification on the expected degree of accuracy of information relating to the valuation of the transaction. The data fields follow

[1] See CPMI-IOSCO's August 2015 *Consultative report on Harmonisation of the Unique Transaction Identifier*.

internationally agreed standards (such as those discussed under section 3.1 and Table 3 of the CPMI-IOSCO 2015 *Consultative report on Harmonisation of key OTC derivatives data elements (other than UTI and UPI)*), and similar requirements in other jurisdictions. Further details in this regard will be set out in the SRI.

28. There was also a suggestion to allow the reporting of valuation time using other time zones. We reiterate that HK Time must be adopted as the business date and time of the valuation as the HKTR does not currently support coordinated universal time (**UTC**), although we may consider supporting this in future enhancements of the HKTR.

29. There was also a query on whether the valuation time is relevant and material from a regulatory point of view to make this field mandatory. Since valuation may take place at different times during the day, such information can aid in understanding market fluctuations, particularly in the aftermath of times of market stress.

30. Lastly, there were questions about valuation types/methodologies. We confirm that reporting entities must report the CCP valuation when reporting cleared transactions and may report either a mark-to-market or mark-to-model valuation when reporting uncleared transactions.

Way forward

31. A revised version of the HKTR Administration and Interface Development Guide (**AIDG**) package, which incorporates all data field changes relevant to phase 2 reporting, will be released in the first quarter of 2017. An updated SRI, which should be read together with the revised AIDG, will also be published at or around the same time.

LIST OF FINANCIAL SERVICES PROVIDERS

32. In our 5 February 2016 Conclusions Paper, we noted that in light of concerns about the difficulties in establishing if a counterparty is a "financial services provider", we would amend that concept so that it refers to a list of specific entities. We also set out our proposed list of such entities and invited comments on the same, noting that the list only included entities that meet the following two criteria –

    (a) They are either on the list of global systemically important banks published by the Financial Stability Board in November 2015, or on the list of dealer groups which undertook to the OTC Derivatives Supervisors Group to work collaboratively with central counterparties, infrastructure providers and global supervisors to continue to make structural improvements to the global OTC derivatives markets.

    (b) They (or any other entity in their group) are members of any of the largest CCPs offering clearing for interest rate swaps and that are

based in the U.S., Europe, Japan, Australia, Singapore or Hong Kong (**IRS CCPs**).

33. We received two submissions in respect of our proposed list of financial services providers. A list of the respondents is set out at Appendix A and the full text of their comments can be viewed on the HKMA or the SFC's websites. Their comments, and our responses to them, are summarized below.

Limited activity through the IRS CCP or limited market exposure

34. One respondent commented that we should also take into account the operational capacity and activity level of entities before including them in the list. They noted that although certain entities are members of an IRS CCP, they may have limited swap exposures to local market customers and dealers. In addition, these entities may have limited or no clearing activity in the relevant markets and through those IRS CCPs. Another respondent suggested that one of the entities on the list should be removed as it was a clearing member of an IRS CCP only for the purpose of clearing transactions on behalf of affiliates, and not swap dealers.

35. On the question of taking into account an entity's operational capacity and level of activity, we do not agree that this should be restricted to considering its activities and exposures in Hong Kong. It must be kept in mind that phase 1 clearing is intended to cover transactions between major dealers where at least one of them is an AI, AMB or LC. The "financial services provider" concept was introduced as a way to identify major dealers that are not AIs, AMBs or LCs. It follows that in compiling the list of financial services providers, we should not focus only on the entity's level of activity or exposure in Hong Kong but rather the level of activity and exposures of its group globally. This is reflected in the fact that the list of financial services providers is compiled by reference first to the two lists described in paragraph 32(a) above. This means they belong to groups which are likely to be active dealers in the derivatives market.

36. That said, in light of the concerns raised, we have reduced the list of financial services providers so that it only comprises entities that are themselves clearing members of an IRS CCP, i.e. we will no longer include entities that are only affiliates of such members. This is also more in line with the approach taken in Europe in that the first category of entities subject to mandatory clearing under EMIR are all clearing members.

Designation of an IRS CCP

37. One respondent commented on the need to take into account whether the IRS CCP in question was also a designated CCP under Hong Kong's mandatory clearing regime. The concern is that a financial services provider may not be able to comply with our clearing obligation if the IRS CCP of which it is a member is not a designated CCP in Hong Kong.

38. We agree that we cannot expect all IRS CCPs to apply to be designated in Hong Kong. For example, an IRS CCP which primarily provides clearing services for IRS denominated in its domestic currency (i.e. in the currency of its place of incorporation) may not be interested in applying for designation if our clearing obligation does not cover IRS denominated in that domestic currency. Consequently, we will amend the list of financial services providers so that it only includes entities that are members of an IRS CCP whose domestic currency is one of the five currencies covered by our clearing obligation (i.e. HKD, USD, EUR, JPY and GBP).

39. The revised list of financial services providers is attached at **Appendix E**, with the changes marked up for ready reference. We have also taken the opportunity to make minor editorial changes. To summarize, the revised list comprises entities that: (i) are members of the largest IRS CCPs in the US, Europe, Japan and Hong Kong as at the time of our issue of the 5 February 2016 Conclusions Paper; and (ii) belong to a group appearing on the list of global systemically important banks published by the Financial Stability Board in November 2015, and/or on the list of dealer groups which undertook to the OTC Derivatives Supervisors Group to work collaboratively with central counterparties, infrastructure providers and global supervisors to continue to make structural improvements to the global OTC derivatives markets.

40. As we expand our clearing obligation in future phases to cover a wider range of entities, the factors that are relevant to determining the list of financial services providers may also change. We will continue to monitor global developments to ensure that the list of financial services providers remains relevant and appropriate in respect of each phase of clearing implementation.

OTHER ISSUES

41. Subsequent to the issue of the 5 February 2016 Conclusions Paper, only two matters remained to be finalised: (i) the detailed data fields to be completed for phase 2 reporting; and (ii) the list of financial services providers. However, in light of further discussions with market participants, we have had to reconsider our position on how counterparty identifying particulars relating to private individuals may be reported. Our revised position is summarised in paragraph 43 below.

42. Separately, we received general comments from an industry association (as noted in Appendix A) seeking clarification on a number of matters discussed and concluded in our earlier 5 February 2016 Conclusions Paper. As the comments merely seek further clarification, we take this opportunity to address them here also (see paragraphs 45 to 59 below). The full text of the comments can be viewed on the HKMA or the SFC's websites.

Reporting counterparty identifying particulars of private individuals

43. We acknowledge that privacy protection and restrictions on the disclosure of personal data are important and sensitive matters, as reflected by the fact that they are supported by legislation in many major jurisdictions including Hong Kong. Not surprisingly therefore, we have continued to receive enquiries on how transactions involving private individuals should be reported. In light of these, we have reconsidered how transactions involving private individuals should be reported. We now propose that only internal code references relating to such persons (and no other counterparty identifying particulars, including their names) should be provided. Our reasons for this approach are as follows.

    (a) ***Activity and positions not at systemic levels:*** We believe private individuals are unlikely to engage in significant levels of OTC derivative activities in their own names. Even where they do, these are unlikely to be at systemically important levels. Therefore from a risk perspective, we do not consider it critical to obtain their personal particulars for aggregation purposes to aid monitoring.

    (b) ***Practice in other major jurisdictions:*** We understand that, in practice, in many other major jurisdictions the submission of internal code references in respect of private individuals that are counterparties to a transaction is regarded as sufficient.

    (c) ***Practical difficulties of keeping personal particulars:*** The collection and retention of personal particulars may be subject to statutory limitations and obligations in multiple jurisdictions. These may differ, and potentially even conflict, from jurisdiction to jurisdiction.

    (d) ***Provision of internal code reference:*** The above said, we propose that a reporting entity who enters into a reportable transaction with a private individual should still provide the internal code reference assigned by that reporting entity to the individual. This will enable the reporting entity to provide further information about the individual's OTC derivative activities and transactions if necessary. While such internal code reference may not give a complete picture of an individual's activities and positions (e.g. because he/she may conduct OTC derivative activities through multiple AIs, AMBs and LCs), it will at least provide a measure of transparency.

44. Revised SRI to implement the revised approach (described above) will be released soon.

Further comments received from one respondent

45. The following paragraphs summarise the further comments received from an industry association and our responses to the same.

T+1 clearing and public holidays

46. The respondent sought clarification on whether the clearing obligation of T+1 in Hong Kong takes into account the definition of "business day" in Hong Kong as defined in the Securities and Futures Ordinance (**SFO**) and whether it also takes into account public holidays in the offshore jurisdictions where back office functions with respect to the transactions are undertaken.

47. We confirm that the clearing obligation of T+1 in Hong Kong takes into account the definition of "business day" in Hong Kong as defined in the SFO. So for example, if a transaction occurs on Monday, and Tuesday is a public holiday in Hong Kong, the transaction will not need to be cleared until Wednesday. On the other hand, the T+1 timeframe does not take into account public holidays in offshore jurisdictions. So for example, if a transaction occurs on Monday, and Tuesday is not a public holiday in Hong Kong, it must be cleared by Tuesday even if the transaction involves back-end processing in an offshore jurisdiction where that Tuesday is a public holiday there. We expect holiday cover arrangements to be made in such cases to ensure that transactions can be cleared within T+1 based on Hong Kong business days.

Central list of prescribed persons

48. The respondent requested regulators to reconsider publishing a list of prescribed persons that have reached the clearing threshold. As explained in the 5 February 2016 Conclusions Paper, we do not see any need for such a list. The requirement to obtain confirmation as to whether a person's counterparty has reached the clearing threshold only applies where the counterparty is also a prescribed person. Given that currently only AIs, AMBs and LCs are prescribed persons under the Clearing Rules, we expect that the counterparty will be ready, willing and able to cooperate in providing the confirmation. We therefore maintain our earlier view that a central list of prescribed persons who have reached the clearing threshold is unnecessary. That said, we will keep this point under review as and when the scope of prescribed persons is expanded in future phases.

49. In contrast, a counterparty that is not a prescribed person may not be familiar with the Clearing Rules in Hong Kong, or the methodology for calculating if the clearing threshold has been reached. For this reason we have agreed to maintain a list of "financial services providers" to address concerns about difficulties envisaged in obtaining confirmations from these counterparties.

Substituted compliance – list of comparable jurisdictions

50. The respondent enquired where the final list of comparable jurisdictions in relation to substituted compliance will be published.

51. The list of comparable jurisdictions will be published by notice in the Gazette and will be accessible on the SFC's website. We expect to do this shortly and in any event before implementation of phase 1 clearing in September 2016. We would also add, for the avoidance of doubt, that the list to be published

remains unchanged, i.e. it will comprise the jurisdictions listed under paragraph 28 of our September 2015 Consultation Paper.

IRS subject to clearing

52. The respondent sought our confirmation on what should be done if counterparties to a particular transaction have different views as to how the transaction should be characterised, and hence whether it should be regarded as being subject to mandatory clearing.

53. The Clearing Rules require specified transactions to be cleared on a T+1 basis. As this obligation is imposed on prescribed persons, it is their responsibility to establish effective controls to ensure compliance. If there is any concern or uncertainty as to how a counterparty might characterise a particular transaction, the prudent approach would be for the two counterparties to agree this in advance, rather than seek to do so after entering into the transaction.

Intra-company transactions

54. The respondent noted that the 5 February 2016 Conclusions Paper states that intra-group and intra-company transactions should be included in the clearing threshold calculation and requested that this should be reconsidered.

55. We would like to clarify that the purpose of the threshold is to identify active players in the OTC derivatives market. Since an active player may carry out its activities via its group companies, excluding intra-group transactions from the threshold calculation may defeat the purpose of the threshold. Therefore we maintain the view that intra-group transactions should be included for the purpose of the clearing threshold calculation. On the other hand, we acknowledge that transactions entered into with branches/desks within the same legal entity do not need to be included in the threshold calculation. We regret that this was not accurately stated in our earlier 5 February 2016 Conclusions Paper. However, we note that the Clearing Rules have accurately stated the policy intention.

Clearing through third parties

56. The respondent sought clarification on whether a person will be regarded as having complied with the clearing obligation if it clears the transaction using client clearing services provided by a third party. We confirm that it will.

Masking

57. On mandatory reporting, the respondent requested clarification that the statement in paragraph 137 of the 5 February 2016 Conclusions Paper that "the retail client's identity may not need to be masked" does not affect the existing masking relief. In other words, if applicable law in the designated jurisdiction prohibits the disclosure of a retail client's identity, the client's identity may be masked. We confirm that this is the case.

58. The respondent further suggested that regulators should consider a blanket exemption for individual retail clients taking into account reporting difficulties caused by provisions in relation to personal data privacy protection. We do not believe a blanket exemption is appropriate. However, we believe our revised position on the reporting of counterparty identifying particulars of private individuals (as discussed under paragraph 43 above) should address any remaining concerns in this regard.

Definition of specified subsidiary

59. Lastly, the respondent sought clarification on whether an overseas branch is considered to be a specified subsidiary for the purposes of rule 32 of the Reporting Rules. We would like to clarify that an overseas branch of a locally incorporated AI is part of the same legal entity and therefore will not be considered to be a specified subsidiary.

CONCLUDING REMARKS AND NEXT STEPS

60. The subsidiary legislation for implementing phase 1 clearing and phase 2 reporting has already been enacted and will come into effect on 1 September 2016 and 1 July 2017 respectively.

61. The related notices to be published in the Gazette will be published before then. These include –

    (a) the lists of financial services providers and comparable jurisdictions for phase 1 clearing, which must be gazetted before 1 September 2016; and

    (b) the data fields for phase 2 reporting, which must be gazetted before 1 July 2017.

62. Meanwhile, the HKMA is working on the next phase of system enhancements for the HKTR. The next phase will include: (i) adding the new *"Special Terms Indicator"* field (discussed under paragraph 14(b) above); (ii) adding the new *"Compression"* field (as discussed in paragraph 24 above); and (iii) renaming the *"Remarks 2"* field as *"Hybrid-Other Asset Class"* (as discussed in paragraph 17 above). It is expected that these enhancements will be ready for testing by market participants in the first quarter of 2017.

63. Separately, the SFC is also in the process of reviewing applications for designated CCPs. There are currently 4 such applications in the pipeline. The SFC is working towards completing the review of these before implementation of phase 1 clearing on 1 September 2016.

64. We will continue to maintain close dialogue with the market as the next phase of implementation approaches.

APPENDIX A – List of Respondents

(in alphabetical order)

Respondents who commented on the detailed data fields (i.e. Appendix D to the Consultation Paper)

1. Australia and New Zealand Banking Group Limited
2. Depository Trust and Clearing Corporation, The
3. DTC Association, The
4. Global Foreign Exchange Division (of the Global Financial Markets Association)
5. Hong Kong Association of Banks, The
6. International Swaps and Derivatives Association, Inc.
7. Markit

Respondents who commented on the list of financial services providers

1. Citigroup
2. Anonymous – one respondent requested that its name and submission be withheld from publication

Respondent who provided general comments on 5 February 2016 Conclusions Paper

1. Hong Kong Association of Banks, The

APPENDIX B – Summary of comments on data templates and regulators' response

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
Reporting of structured products	Common to all	Regarding the requirement to submit PDF files, one respondent opined that the requirement would be problematic to comply with in practice. In addition to the operational challenges on the reporting of PDF files, they commented that there are no existing standards that define "any remaining transaction details", and suggested providing examples of what constitutes transaction details for exotic products using templates.	To address respondents' concerns on the operational challenges in submission of PDF files under the proposed field of "Remarks 1" for remaining transaction details, we now propose not to require the submission of PDF files. In view of this, we have also made the following two changes. (a) The possible field values for some of the data fields have been expanded to include an "OTHERS" option. This should provide more flexibility when reporting. (b) Trades with additional information should be reported with a "Yes" indication in the data field "Special Terms Indicator", and trades with no additional information should be reported with a "No" indication in this field. For this purpose, additional information refers only to core economic terms that: (i) materially affect the pricing of the transaction; and (ii) have not been captured under any of the other data fields. Where there is additional information, it will suffice to give a "Yes" indication, i.e. it will not be necessary to provide the additional information separately, although regulators may follow up with requests for this as necessary or

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
			appropriate. (c) If information required by a particular data field cannot be entered due to system limitations (e.g. because the maximum number of digits is insufficient to enter a particular numeric value), the reporting entity should contact its relevant regulator to discuss how the reporting should be done.
(1) Information and particulars relating to the administration of the reporting of the transaction			
"Action" "Trade Event" "Version"	Common to all	One respondent suggested that the field "Action" is defined and mirrors the current field specifications for existing reporting. One respondent suggested that the field "Trade Event" should be used for recording those events that require re-confirmation, e.g. novation. Respondents requested for more clarity on the field "Version".	The fields are administrative requirements by the HKTR. The “Action” field is to indicate the type of request that the reporting entity is making, e.g. a submission request, a cancel request, etc. For the field “Trade Event”, the business trade events supported by the HKTR are New Trade, Amendment, Backloading, Partial Termination, Full Termination; and the administrative events supported are Withdrawal, Quit, Suppress Uncertain, and Relink. For novation, reporting party has to submit an Amendment / Partial Termination / Full Termination event in respect of the original trade (depending on if it’s a partial or full novation), followed by a New Trade event in respect of the novated transaction with the new step-in party. The “Version” field is to indicate the CSV / FpML

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
			version used for the submission of trade event request. For better clarity, the tables at Appendix C now include more detailed descriptions of the purposes of these fields and their possible values.
"Event Request ID" "Agent Event Reference" "User Event Reference" "Valuation Request ID"	Common to all	For these fields, respondents opined that this is duplicative of USI/UTI. For "Event Request ID", "Agent Event Reference" and "User Event Reference", one respondent commented that these fields could be inferred from other data fields (e.g. UTI, trade event). For "Valuation Request ID", there was a request for clarification on the information to be included in this data field.	These data fields are administrative fields required for administrative purposes. They do not duplicate with USI/ UTI since these fields are in trade event level whereas USI/ UTI is in trade level. The "Event Request ID" field is to indicate a unique identifier generated by the Submitting Party for each trade event request. This ID cannot be reused regardless of whether the event request is successfully captured or rejected by the HKTR. The "Agent Event Reference" field is to indicate a unique event reference generated by the Agent for each trade event, and is applicable only if the reporting is done through an agent. The reference will be included, for event identification purposes, in the HKTR reports and on the UI portal. The "User Event Reference" field is to indicate a unique event reference generated by the Reporting Party for each trade event, and is applicable only if the reporting is not done through an agent. The reference will be included, for event identification purposes, in the HKTR reports and on the UI portal. The "Valuation Request ID" field is to indicate a

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
			unique identifier generated by the Submitting Party for each valuation request. This ID cannot be reused regardless of whether the valuation request is successfully captured or rejected by the HKTR. For better clarity, the tables at Appendix C now include more detailed descriptions of the purposes of these fields and their possible values.
"Full Termination Indicator"	Other template for all	There was comment that this information can be derived from other data fields, and this is not a requirement in other jurisdictions. Moreover, one respondent opined that for FX, this field is duplicative, and termination would be indicated by one of the following instead: (a) A notional of '0'; (b) The 'Action' field populated with 'termination'; or (c) The expiry date. Moreover, there were also requests for clarification on the following – (i) whether unwinds and knockouts should be treated as full terminations indicators, (ii) what constitutes an "exotic product". The respondent suggested that any definition should be consistent with definitions used in leading overseas jurisdictions.	This field is used for indicating whether the transaction is fully terminated or not when the transaction is reported by using Other template. Since this kind of transactions may have different structures, it may be difficult to tell which field(s) is/are set to zero for trade termination. A "Full Termination Indicator" is therefore built under the Other template to indicate whether the transaction is fully terminated or not. (The value has to be filled with "Yes" to indicate the transaction is fully terminated; otherwise the field should be left blank.) For unwinds and knockouts, whenever a trade is terminated before its maturity, the "Full Termination Indicator" should be reported with a "Yes" when using the Other template. However, the field should not be marked "Yes" if the trade is terminated by virtue of having reached its maturity. Another field, i.e. "Final Maturity Date", which has been included for this purpose, should be used instead. For clarity, the fields are no longer described by reference to particular products, but rather by

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
			reference to the templates in which they appear. Accordingly, earlier references to fields as being "applicable to exotic products" are now referred to as being "available in Other template".
"Remarks 1" (to be replaced by the field "Special Terms Indicator")	Common to all	There were concerns that (i) the requirement to report supplementary PDF files introduces significant complexity to reporting requirements, (ii) such field is unique to HK reporting and (iii) it is non-standard and unmatched data field which is not globally recognized, and requesting it will result in an increased technical burden. One respondent further queried whether it will assist in market monitoring or risk analysis, as PDFs cannot be aggregated. Moreover, there were comments that it is unclear whether (i) a supplementary PDF file upload is mandatory for all exotic products, (ii) what kind of supplementary information needs to be provided, and (iii) the format for this information. Lastly, we received suggestions to (i) provide examples of the additional information that is not captured in the other fields, (ii) exclude this requirement from phase 2 reporting and capture the necessary data in additional data fields and (iii) provide further clarification on the purpose of this field.	The requirement of a supplementary PDF file upload has been removed after careful consideration. The data field "Remarks 1" will be replaced by a "Special Terms Indicator" field which has to be reported with a "Yes" or "No", depending on whether there is any additional information (i.e. core economic terms that will materially affect the pricing of the transaction) that has not been captured under any of the other data fields. Although the reporting party does not have to provide the additional information in a supplementary PDF file to the HKTR, regulators may require the reporting party to provide the information separately in certain situations when it is considered to be appropriate.
"Remarks 2" (to be renamed "Hybrid-Other	Other template	There were concerns that (i) this field is unique to HK reporting and (ii) it is non-standard and	We have changed the field name of this new field to "Hybrid-Other Asset Class" in order to better reflect

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
Asset Class")	for all	unmatched data field which is not globally recognized, and requesting it will result in an increased technical burden. We also received the following suggestions/requests for clarification – (i) clarification on the purpose of this field (ii) clarification on what constitutes a "hybrid trade" (iii) suggestion to include the information for this field in the data field labelled "Asset Class" (iv) suggestion to rename the field to "Hybrid-Other asset class"	our requirement as suggested by a respondent. This data field is designed to capture whether there is more than one asset class involved in the transaction. The tables at Appendix C now include a more detailed description of this data field for better clarity. The entry of this data field is necessary for the complete record of the transaction and important for data analysis. Where a transaction involves multiple asset classes, the reporting entity should agree the core asset class with its counterparty and report the transaction using the Other template for that core asset class. The core asset should then be indicated in the "Asset Class" field, and the other asset class(es) involved in the transaction should be indicated in the "Hybrid-Other Asset Class" field.
"Remarks 1" "Remarks 2"	EQ	One respondent opined that there was not a correlation with the field name and the description. They suggested clarifying the expectations and considering renaming the field for clarify. There was a suggestion to rename the field to "Leg 1/2 - Observation date Occurrence".	These fields are already replaced as discussed above.
"Submitting Party (Type & ID)" "Reporting Party (Type & ID)"	Common to all	One respondent suggested that the code that is used in these data fields mirrors existing identifier waterfalls in use globally, with the Legal Entity Identifier (**LEI**) at the top of the identifier hierarchy followed by the SWIFT BIC.	The data fields allow for the identification of the relationship between the trade counterparty and the reporting entity who may not be the same for every transaction record (e.g. a conducted in Hong Kong transaction).

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
"Reporting For"		One respondent suggested that this should be populated by a LEI as this is the international standard for counterparty identification. They opined that a key challenge is ensuring that both parties have a LEI and suggested allowing the submission of a BIC code or HKTR counterparty code as the last resort, if no LEI is available.	HKTR supports the reporting of any of the below identifiers for "Submitting Party" and "Reporting Party": - LEI - TR Entity Code - SWIFTBIC - CICR - BRN For "Reporting For", it supports one more identifier which is UserDefinedCode. As indicated in paragraph 66 of the current Supplementary Reporting Instructions (**SRI**), waterfall applies for the identifiers of reporting parties / transacting parties in which LEI and HKTR counterparty code are at the top of the identifier hierarchy, followed by BIC code and other party identification codes.
"File Reference" "Purpose" "Number of Trade Event Requests"	Common to all	One respondent opined that these fields are not globally recognized, and requesting un-supported fields will result in an increased technical burden on firms and a set of data that cannot be globally aggregated. One respondent opined that the data fields can be derived from other data fields, reducing their necessity. Moreover, regarding the 'Number of Trade Event Requests' field, there was a request	The fields are administrative requirements by the HKTR for system administration and processing. The "File Reference" field is a unique file reference generated by the Submitting Party for the identification of an event file or valuation file. Event file (or valuation file) is a file which is used to contain a number of Trade Event requests (or valuation requests) that are submitted to the HKTR in one go for processing.

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
		to reconsider whether this should be a required data field, as they can be obtained by the authorities directly through the HKTR. Further, there were request for more clarity on the fields 'File Reference' and 'Purpose', and comment that such fields are not required in other jurisdictions.	The "Purpose" field is used to indicate whether the event file or valuation file is used for Reporting service or Valuation Reporting. The "Number of Trade Event Requests" field is to indicate the total number of Trade Event requests (or Valuation requests) contained in the event file (or valuation file). For better clarity, the tables at Appendix C now include more detailed descriptions of the purposes of these fields and their possible values.
(2) Information and particulars relating to the class or type of product to which the transaction belongs			
"Asset Class" "Product Taxonomy" "OTC Derivatives Product Taxonomy"	Common to all	One respondent commented that this is a non-standard booking parameter that is not required in other jurisdictions and requested reconsideration of whether this data field should be required. For "Asset Class", "Product Taxonomy", "OTC Derivatives Product Taxonomy", there was a comment that the data fields can be derived from other data fields, reducing their necessity. For "OTC Derivatives Product Taxonomy", one respondent further opined that this data field appears to be indistinct from the data field "Unique Product Identifier (**UPI**)". There was a request for clarification on –	This classification of asset classes and product types follows industry practice globally to facilitate analysis. HKTR references "Asset Class" in accordance to FpML standard while "Product Taxonomy" and "OTC Derivatives Product Taxonomy" are based on product classification used in either ISDA documentation or by DTCC. "Product Taxonomy" in the Standard template and "OTC Derivatives Product Taxonomy" in the Other template are regulatory required fields and the enumerated values for these fields are based on ISDA's Product Taxonomy and can be used for identifying the product types. On the other hand, "Product Taxonomy" in the Other template only contains five values, each corresponding to its underlying asset class, and is required for

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
		(i) the expected information in this data field (ii) the definition of Exotic Products. The respondent opined that any definition should be harmonised globally. (iii) the difference between this field and the field "Unique Product Identifier (UPI): ID Value". The respondent suggested specifying the expected value in these fields. There was also a comment that they are non-standard and unmatched data fields which are not globally recognized, and requesting them will result in an increased technical burden.	administrative purposes only. On the issue of defining exotic products, we believe this should no longer be an issue since the fields are now described by reference to particular templates rather than particular products, i.e. relevant fields are now described as being “available in Other template” rather than “applicable to exotic products”. The requirement of the data field "UPI" will not be mandatory at this stage until further guidance from CPMI-IOSCO is available. We will endeavour to align with international standard when they are finalized.
"Option Type"	FX	One respondent commented that each trade consists of a call and a put, due to the nature of vanilla and simple FX exotics. There was a request for providing explicit guidance to ensure standardised use of this field.	Having considered market participants’ responses, we now propose not to require the reporting of this field. This is in consideration that the “Call Notional” and “Put Notional” fields already indicate the notional currency and amount to be called and put when exercising the option which would provide the information required.
"Option Style"	Common to all	One respondent opined that there are a number of different option styles which do not seem to be contemplated in the consultation (e.g. Bermudan).	This data field is used to indicate the exercise style of the option with possible field values as American, European, Bermudan (i.e. whether the exercise is over a period from a certain date, on one day only or over several periods), or in some cases, Asian. The possible values for this data field are different across Standard templates of each asset class and

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
			they were designed in accordance with FpML standards. Please note that where the value "Asian" is not supported by the template being used for trade reporting, Asian option should be reported under European even though the calculation of the settlement price is over a period of time which is different from a European option. We currently do not have data fields to support the reporting of the averaging period for an Asian option. We may consider adding them in a future phase of mandatory reporting which will be subject to prior consultation at the appropriate time. The kinds of "Option Style" currently supported by the various asset class templates are as follows: - IR, EQ Standard template – American, European, Bermudan - IR, EQ Other templates – American, European, Bermudan, Other - FX Standard template – American, European - FX Other template – American, European, Asian, Other - CD Other template – American, European, Bermudan, Other - CM Standard Template – American, European - CM Other template – American, European, Asian, Bermudan, Other (Note: CD Standard template does not currently

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
			support options.)
(3) Days and periods relating to the transaction			
"Backloading Date"	Common to all	One respondent suggested that this should be a 'Yes/No' indicator of backloading, rather than a date. They opined that if it is left as a date field, the date provided would either be duplicative of the trade date, or of the date on which the record was submitted, both of which are reported elsewhere.	The input of "Backloading date" is different from the "Trade Date" or the date on which the record is submitted. The "Backloading Date" refers to the "date of the trade snapshot being reported" whereas the "Trade Date" is the "trade date of the contract" and the snapshot can be submitted on a later date. Backloading event should reflect the snapshot image resulted from the cumulative effect of all preceding post trade events up to the backloading date. Please also note that the data field is an administrative requirement by the HKTR.
"Trade Date"	Common to all	One respondent suggested specifying that this should always be the original trade date, and never a lifecycle event date.	This data field should indicate the original trade date. A separate data field, i.e. the field "Agreement Date", should be used for indicating the date of agreeing the subsequent event (e.g. a partial termination), and the field "Effective Date" should be used for indicating the date on which the subsequent event takes effect. Please refer to the revised descriptions of the data fields in the tables at Appendix C.
"Agreement Date" "Effective Date"	Common to all	There was a suggestion to rename the "Agreement Date" field to "Post Trade Event Date" and the "Effective Date" field to "Post Trade Effective Date".	These field names follow FpML standards and changing them may cause the reporting of the transaction to be rejected by the system. The detailed descriptions of the data fields can be found in the tables at Appendix C as well as the

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
		One respondent opined that these are not terms commonly used in FX products, and requested clarification on whether this refers to the trade date.	Administration and Interface Development Guide (**AIDG**). The terms can be used in FX products as well, for clarification of what “Agreement Date” and “Effective Date” requires, please refer to the definitions set above.
"Fixing Date"	FX	For clarity, one respondent requested that this field be specified as only applicable to FX cash/non-deliverable products. They also opined that this field corresponds to "Valuation Date" in the EMTA7 NDF templates.	This field only applies to Non-Deliverable Forward (**NDF**) and Non-Deliverable Option (**NDO**) under the Standard template. “Fixing Date” is used for describing the date when a FX non-deliverable product will fix against a particular rate, which will be used for computing the ultimate cash settlement and settle on the “Value Date”. Please refer to the tables at Appendix C for the revised description of this data field for description and applicability according to the product type.
"Effective Date - Leg 1/Leg 2" “Termination Date – Leg 1/Leg 2”	Other template for all	One respondent opined that these fields are not suitable for complex exotic products. They suggested removing such fields, and participants can include any trade details not covered in other fields in the PDF which is attached under "Remarks 1".	These data fields are designed to capture relevant information for a non-standard product (i.e. products not listed in Appendix D to this paper) and are important for data analysis. As submission of PDF file is no longer required, these fields need to be filled in if applicable.
"Effective Date (Unadjusted Date)"	CD CM	One respondent opined that the field description which states Post trade event effective date / The first day of the term of the trade are contradictory as they seem to suggest a lifecycle event date versus the trade effective date. Another respondent opined that these are not	"Effective Date" and "Effective Date (Unadjusted Date)" are in fact two separate fields with one stating the effective date of the post trade event and the latter stating the effective date of the swap (in the case of commodity derivatives) and the first day of the term of the trade (in the case of interest rate and credit derivatives). Please refer to the tables at

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
		terms commonly used in commodity products, and sought clarification on whether this refers to the trade date.	Appendix C for the revised descriptions of the data fields.
“Termination Date (Unadjusted Date)”	CM	One respondent would like to clarify whether this field is referring to the date that the trade was terminated, or the final settlement date.	The data field should be used for recording the date on which the trade was terminated.
"Optional Early Termination Commencement Date (Unadjusted Date)" "Optional Early Termination Expiration Date (Unadjusted Date)" "Optional Early Termination Bermuda Exercise Dates (Unadjusted Date)"	IR	One respondent opined that "Optional Early Termination Commencement Date (Unadjusted Date)" duplicates with "Commencement Date" field as both descriptions are the same. One respondent opined that the field "Optional Early Termination Expiration Date (Unadjusted Date)" duplicates with "Expiration Date" field as both descriptions are the same. There were views that "Optional Early Termination Bermuda Exercise Dates (Unadjusted Date)" duplicates with "Cancelation Option Bermuda Exercise Dates" and "Bermuda Exercise Dates".	The data fields pointed out by respondents as duplication are different fields referring to different aspect of the transactions. There is therefore no duplication as suggested by respondents. For commencement date and expiration date, the one with “Optional Early Termination” refers to the commencement / expiration date of the early termination feature that applies to the Rates transactions whereas "Commencement Date" / "Expiration Date" is for the commencement / expiration date of the Swaption itself. The field “Optional Early Termination Bermuda Exercise Dates (Unadjusted Date)” is used for the exercises date of the early termination feature that applies to the Rates transaction whereas “Cancelation Option Bermuda Exercise Dates” refers to the exercise dates of cancelation features that applies to Rates transactions and “Bermuda Exercise Dates” is only for Swaption itself. Please refer to the IR template in the AIDG for more

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
			details.
"Maturity"	IR	One respondent opined that this duplicate with Termination Date field. They sought clarification on why this field was created for exotic products only.	"Maturity" is built specifically under the Other template for the indication of the date when the principal amount of the bond for a bond option becomes due and payable, where applicable, and is different from the termination date which is referring to the maturity of the transaction itself. This field is only relevant if the transaction involves a bond element.
"Value Date"	FX	There was a suggestion to rename the field to "Settlement Date".	"Value Date" refers to the settlement date and the naming convention follows market standards such as FpML. DTCC also uses the term "Value Date" as the date on which both currencies will settle.
"Option Effective Date" "Option Commencement Date" "Expiration Date" "Option Lockout Date" "Final Maturity Date" "Observation Period Start Date" "Observation Period End Date"	Other templates for all FX EQ	One respondent opined that complex and bespoke products are not traded electronically, cleared or confirmed through electronic matching platform and there is a lack of standardisation. These fields would be interpreted and used differently by market participants, which would affect the quality of the data. They suggested the removal of these fields, with participants able to include any trade details not covered in other fields in the PDF attached under "Remarks 1". For Variance Swaps, one respondent opined that DTCC supports 4 fields (Observation Frequency Period, Observation Frequency Period Multiplier and Observation Roll Convention and	Since there may be a lack of standardization around names of the terms being used across the industry, firms should make reference to the field descriptions provided in the AIDG when filling out the required fields. For Equity Standard template and Equity Other template, "Observation Start Date" and "Observation End Date" are required to be provided in order to collect information on observation periods of relevant transactions for the purpose of market monitoring. "Option Effective Date" is used for indicating the effective date of the option and "Option Commencement Date" and "Expiration Date" are

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
"Observation Date Point" "Observation Start Date" "Observation End Date" "Execution Period Start Date" "Execution Period Expiry Date"		Observation Start Date). However, there is no specific field for "Observation End Date". There were requests for more information (e.g. the execution period) and definition around these data fields.	used for stating the period that the option can be exercised. "Option Lockout Date" is used for indicating the first allowable exercise date of the option. These are all standard fields and provide fundamental information for FX options. "Final Maturity Date" is used for indicating the final maturity date of the trade. Having considered market participants' responses, we now propose not to require the reporting of the fields "Observation Period Start Date", "Observation Period End Date", "Observation Date Point", "Execution Period Start Date", and "Execution Period Expiry Date" for the FX Other template.
"Initial Payment Date"	CD	There was a request for clarification as to whether this data field refers to payment of the principal or the upfront fee.	This data field refers to the payment of upfront fee.
"Dividend Leg Termination Date" "Fixed Leg Termination Date" "Equity Leg Effective Date" "Interest Leg Effective Date"	EQ	One respondent opined that there should be 2 additional fields, to specify the effective date for the dividend leg and the fixed leg. There was a suggestion to require further sub-fields for effective dates for these fields. For "Fixed Leg Termination Date", there was comment that this field duplicates with the other termination date fields (such as "Equity Leg Termination Date", "Interest Leg Termination Date" and "Dividend Leg Termination Date" fields). There was a request for clarification on the	Our approach is to obtain information that is useful to our analysis and ongoing monitoring of OTC derivatives activities while keeping the compliance burden to reporting entities to a minimal where possible. We understand that for a dividend swap, effective date and termination date for the dividend leg and fixed leg are normally the same and therefore we now propose to remove "Fixed Leg Effective Date" and "Fixed Leg Termination Date" from the required data fields, to avoid duplicated effort. However, for an equity swap, we are not able

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
		expectations of this field. There was comment that the "Equity Leg Effective Date" field is a duplicate with the "Interest Leg Effective Date", because the Equity Swap Floating Leg and the Equity Leg has the same effective date.	to relax the requirement for reporting the dates for both legs due to certain system requirement. Therefore, these fields will remain as required under our regime. We would also want to clarify that “Effective Date” is the date when the reported transaction takes effect and “Termination Date” is the date when the reported transaction expires.
"Dividend Period (Period End Date)"	EQ	One respondent opined that it is non-standard and unmatched data field which is not globally recognized, and requesting it will result in an increased technical burden.	“Dividend Period (Period End Date)” will remain a required field as this can provide information about the dividend period of the relevant transaction.
(4) Information and particulars relating to the counterparties to the transaction			
"Reference Branch of Trade Party" "Desk ID"	Common to all	We received suggestions to use the ISO 3166 standards, which will ensure harmonization of data and reporting requirements. One respondent urged regulatory bodies to use the authoritative branch identifier as promulgated in final rules and guidance. There were comments that the creation of branch LEIs would make the reporting of a Reference Branch of the Trade Party redundant, and suggestion that sufficient flexibility should be built into the reporting regime to allow a seamless implementation of branch LEIs in Hong Kong as and when a global standard on branch LEIs emerges. Further, there were suggestions to rename the	We will accept the use of ISO 3166 standards for both fields. As the location of the trading desk responsible for the decision of entering into the transaction could be outside of Hong Kong, the name “Desk ID” is more appropriate than “Hong Kong Nexus”. We will review these data fields along with the emergence of international standards going forward, such as new code for branch LEI.

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
		field 'Desk ID' to 'Hong Kong Nexus' and allow the possible values for this field to be a 'Yes/No' response.	
"Industrial Sector" "Counterparty Industrial Sector"	Common to all	A respondent opined that these fields should be removed where an LEI is provided. They sought clarification as to whether the ISO country code should be provided, if an LEI is not provided. For "Counterparty Industrial Sector", one respondent further enquired if this can be left blank if an LEI is used. One respondent commented that ESMA requires a higher level of detail on the corporate sector and suggested matching ESMA's definition and ingestion rules.	Currently, it is only possible to input whether the trade party is a Corporate or Individual. The data fields have been enhanced to support additional values. Possible values include 1. Bank, 2. Non-bank financial sector, 3. Central counterparty (**CCP**), 4. Private non-financial sector, 5. Public sector (which includes Government, Supranational organisation, Central bank, and Non-financial corporation wholly owned by the government), 6. Individual, and 7. Others. As these information cannot be derived from an LEI and are necessary for data analysis, we will keep these fields as mandatory. Similar requirements are also applicable in other jurisdictions. Since information requested here does not relate to the location of the counterparties, ISO country code is irrelevant for these fields.
"Counterparty Origin"	Common to all	One respondent opined that the description does not appear to be consistent with the data field label. There was a suggestion to rename the field to "Principal/Agent". Further, there was comment that it is non-standard and unmatched data field which is not globally recognized, and requesting it will result in an increased technical burden. Moreover, we received requests for more	This field is for indicating whether a transaction was entered into on behalf of a customer or house account. The field serves to provide more information on the nature of the counterparty for data analysis purpose. The current values available for input are either "Customer" or "House Account". The name of the field is suggested by the CPSS-IOSCO 2012 Report on OTC derivatives data

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
		clarification on the following – (i) whether this field is the same as Agent v Principal (ii) what this field intend to capture, and what the regulatory benefit would be.	reporting and therefore it is not appropriate to change the data field name. We would add that as "Agent" is used to mean something else in the HKTR templates (i.e. to mean the entity that is submitting a report to the HKTR on behalf of a counterparty), it would be confusing to label this field "Principal/Agent".
"Exchanged Currency 1 and 2 - Payer Party" "Option Buyer / Seller" "Premium Payer" "Trade Party 1 and 2"	Common to all	One respondent suggested that the code that is used in these data fields mirrors existing identifier waterfalls in use globally, with the LEI at the top of the identifier hierarchy followed by the SWIFT BIC. One respondent suggested that this should be populated by a LEI as this is the international standard for counterparty identification. They opined that a key challenge is ensuring that both parties have a LEI and suggested allowing the submission of a BIC code or HKTR counterparty code as the last resort, if no LEI is available. There was a suggestion that the data field "Trade Party 1 and 2" – (i) is not necessary in light of the advent of LEIs, and an International Organisation for Standardisation country code may be applicable for this data field where an LEI is not available (ii) should not be mandatory in the cases if	The data fields allow for the identification of the relationship between the trade counterparties. HKTR supports the reporting of any of these identifiers for these data fields: - LEI - TR Entity Code - SWIFTBIC - CICR - BRN - UserDefinedCode As indicated in paragraph 66 of the SRI, waterfall applies for the identifiers of reporting parties / transacting parties in which LEI and HKTR counterparty code are at the top of the identifier hierarchy follow by BIC code and other party identification codes. Please refer to the tables at Appendix C for the revised descriptions of the data fields. Further information will be provided in the SRI to facilitate reporting.

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
		disclosure of this information may be restricted (e.g. individual's residence information is not appropriate to be disclosed).	The data fields "Trade Party 1" and "Trade Party 2" support the reporting of LEI and follows the waterfall as mentioned above which is in line with international standards where an LEI is not available. For instances where the counterparty is a private individual, reporting parties will only need to submit the internal client reference code that they have assigned in respect of that individual. Other identifying particulars in respect of the individual will not be required. This is reflected in the revised descriptions of the relevant fields in the tables at Appendix C. Paragraph 68 of the SRI will be amended accordingly.
"Party Name" "Party Type - CI, CR, BRN" "Place of Incorporation"	Common to all	One respondent opined that Party Name can be derived from Party Type and Party ID fields. There was concern that allowing a free format in the name field provides non-standardized data with no clear aggregation point. One respondent opined that CI, CR and BRN are not used globally. They suggested (i) firms who submit CI, CR, BRN to use an Internal or FREEFORMATTEXT prefix in their GTR submission, and (ii) HK should move towards single, globally standardized and accepted value that can be aggregated on such as LEI. One respondent enquired whether this is potentially duplicated information as it would be	The data fields allow for the identification of the trade counterparties. HKTR supports the reporting of any of these identifiers for these data fields: - LEI - TR Entity Code - SWIFTBIC - CICR - BRN - UserDefinedCode As indicated in paragraph 66 of the SRI, waterfall applies for the identifiers of reporting parties /

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
		covered through the LEI. Another respondent opined that these fields should be removed where an LEI is provided. They sought clarification as to whether the ISO country code should be provided, if an LEI is not provided	transacting parties in which LEI and HKTR counterparty code are at the top of the identifier hierarchy follow by BIC code and other party identification codes. Please refer to the revised data field descriptions in the tables at Appendix C. Further information will be provided in the SRI to facilitate reporting. The reporting of ISO country code even when LEI is provided is required for the purpose of better data analysis and aggregations.
"Buyer"	CM CM Other template FX	Respondents opined that for some products (such as Target Accumulator Redemption Forwards and Knock-Out Forwards), the buyer and seller may change. They requested for clarification on how these types of trades should be reported in this data field. For FX swaps, one respondent also commented that there is not an actual buyer or seller, and they did not believe that one should be artificially defined.	For transactions where the buyer or seller will change, they should be reported using the Other template at the outset and for each change in the buyer and seller, it should be reported as a subsequent event also using the Other template. For FX swaps, the transaction should be reported as two separate FX forwards and there is no “Buyer” field when reporting under the Standard template. When the Other template is used for reporting a FX swap, the “Buyer” field is not applicable for the transaction and therefore is not required to be filled in.
"Seller"	EQ	One respondent opined that the Seller details can be inferred from the Buyer fields, hence they suggested excluding this field.	The “Seller” field is built jointly with the “Buyer” field in accordance to DTCC and FpML standards, where the two fields are built in pairs.
(5) Information and particulars relating to the pricing of the transaction			

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
"Underlying Asset"	FX Other template	One respondent opined that for FX complex exotic trades, there is no underlying asset as there would be in, for example, credit derivatives.	This field does not apply to FX but note that when a structured product has more than one underlying asset, with one being a FX, this field would be applicable. This data field in the FX Other template is built in accordance to FpML standard.
"Underlying Asset"	IR IR Other	There was a request for clarification as to whether a list of indices will be provided, and suggestion to provide information on the maintenance process to ensure the list of indices are kept up to date.	A list of indices will not be provided for the data field under the Other template since the underlying asset of the reported transactions may not be standardized (i.e. no published market list available). The reporting party can still make reference to the possible values of floating rate index and inflation index in the IR Standard template for input if the trade is executed based on some market published value. We will keep in view market developments to ensure that the list of indices in the IR Standard template is kept up to date.
"Underlying Asset (Asset Type)"	EQ	There was a suggestion to exclude this field as it is duplicated with "Underlying Asset Instrument ID".	“Asset Type” is the type of Underlying Asset and “Instrument ID” is the public or private identifier used to identify underlying asset.
"Underlying Asset (Exchange ID, Open Unit, Place of Incorporation)"	EQ	There was a request for not requiring these fields when a RIC is submitted or if the underlying asset is identified by the UPI. One respondent also opined that comparable regulators do not require this information if a RIC is provided. For "Underlying Asset (Place of Incorporation)",	The reporting requirement for "Exchange ID" has been changed and reporting is only required if the underlying asset is not RIC. “Open Units” refers to the number of units (index or securities) of the underlying asset comprised in the transaction and this piece of information cannot be obtained from

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
		there was comment that it is non-standard and unmatched data field which is not globally recognized, and requesting it will result in an increased technical burden	RIC and therefore will remain as required. To address respondents' concerns on the field "Underlying Asset (Place of Incorporation)", we now propose not to require the reporting of this field.
"Notional Units (Currency, Amount)"	IR Other template CM Other template	One respondent opined that this data field is not relevant to the interest rate asset class, and suggested that it be excluded. Another respondent commented that this is more applicable to equity and commodity derivatives than rates derivatives.	This field is built in accordance to DTCC and FpML standards to handle the case of structured transactions. It only applies to IR and Commodity Other templates.
"Notional Amount (Currency)"	Common to all	One respondent suggested that ISO4217 values should be used for this field, which includes only onshore currencies, and any transaction in an offshore currency should be reported in a currency from ISO list according to certain methodology. They further opined that exotic products may have more than 2 legs.	ISO4217 values can be supported by the HKTR. We will take into account the suggestion to report offshore currency when we conduct our next phase of development. In the meanwhile, it is suggested that the trade be reported using the onshore currency as found within the ISO4217 list. For transactions in non-standard products (i.e. products not listed in Appendix D to this paper), the Other template should be used when reporting the trade. If a transaction carries more than 2 legs, it will be necessary to select "Yes" under the "Special Terms Indicator" field (as the transaction will then include core economic terms that materially affect the pricing of the transaction and that have not been reported under any of the other data fields).

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
"Notional Amount (Currency)"	EQ	There was a suggestion to rename this field to 'Options Notional' or similar. One respondent suggested renaming this field to 'Dividends Notional' or similar. They also suggested aligning with recommendations made on this point in the previous ISDA submission to the IOSCO ODE consultation paper.	We will take into account both suggestions to rename the fields when we conduct our next phase of development. Even though the two fields have the same name, it is set out clearly in the AIDG that one refers to the notional amount for options and the other for dividend swap as they are set out under different blocks. We have also updated the description for these two fields in the tables at Appendix C to clarify this.
"Notional - Leg 1/Leg 2"	FX Other template CM Other template	There were requests for clarification on how to complete this data field for trades with more than 2 legs. One respondent also opined that this is covered under 'Exchange Rate – Quoted Currency Pair Currency 1 and 2' for FX, and therefore suggested removing this field for FX.	If a transaction carries more than 2 legs, it will be necessary to select "Yes" under the "Special Terms Indicator" field as the transaction will then include core economic terms that materially affect the pricing of the transaction and that have not been reported under any of the other data fields. Separately, in certain circumstances like for FX exotic, the reporting requirements of notional leg 1 / 2 can be exempted if the reporting of "Exchange Currency 1/2 - Payment Amount" or "Put / Call Notional" already provided all the notional details of the transaction.
"Notional Schedule (Step Date, Step Value)"	IR	One respondent suggested providing examples to demonstrate how this data field should be completed.	"Step Date" means the date of notional changes and "Step Value" means the value of notional starting at the corresponding step date. Both fields have to be input in pair. Detailed information can be found in the AIDG.
"Settlement Currency"	FX	For clarity, one respondent requested that this	This field is defined as "the currency in which

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
		field be specified as only applicable for FX cash/non-deliverable products.	settlement occurs". It is built under both Standard and Other templates and is applicable to all FX products.
"Fee In" "Fee Out"	EQ	One respondent opined that it is non-standard and unmatched data field which is not globally recognized, and requesting it will result in an increased technical burden.	The fields "Fee In" and "Fee Out" are commonly required fields by other jurisdictions. "Fee In" represents up-front payment of the transaction and "Fee Out" is the end of swap payment of the transaction.
"Designated Maturity Period"	EQ	There was a suggestion to split this into two fields; Floating Leg Designated Maturity Period and Floating leg Designated Maturity Period Multiplier.	We don't see the need of splitting this field into two since the current field format is already able to support the two pieces of information; the multiplier and the time period.
"Fixed Payment (Period fixed Amount Currency)"	EQ	One respondent opined that DTCC only supports the Period Fixed Amount field for Dividend Swaps (where Period fixed Amount = Number of Share / Baskets times Period Fixed Price). The period Fixed Amount Currency can be inferred from the settlement currency.	This is a required field in the HKTR system and is built in accordance to FpML standard.
"Option Entitlement" "Number of Options" "Strike Price Unit"	Common to all	One respondent suggested providing some examples demonstrating how this field is to be completed.	The descriptions of "Option Entitlement", "Number of Option", and "Strike Price Unit" follow FpML standard. "Option Entitlement" is the number of units of shares or underlyer per option comprised in the transaction. "Number of Options" is the number of options comprised in the transaction.

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
			"Strike Price Unit" is the units in which the strike price is denominated.
"Price Notation (Price Type, Price)"	Common to all	One respondent requested that the field "Price Notation (Price Type, Price)" be limited to structured products, and opined that (i) the initial price can be reported for equity swaps and portfolio swaps, and (ii) the premium price can be reported where it related to options. Furthermore, there was a suggestion to remove this field for FX, as the information could be captured elsewhere.	"Price notation (Price Type, Price)" is a common field across all asset classes for both Standard and Other templates. The description is referenced to DTCC. "Price Notation - Price Type" describes how to interpret the quoted initial price. Valid values include but are not limited to: Basis Points, Percentage, Currency, Amount, Price, and Spread. "Price Notation - Price" is the premium, yield, spread or rate, depending on the type of swap that is calculated at affirmation and nets to a present value of zero at execution. The pricing characteristic should not include any premiums associated with margin, collateral, independent amounts, reconcilable post-execution events, options on a swap, or other non-economic characteristics.
"Settlement Method"	IR EQ	There was a suggestion to align with the recommendations made on this point in the previous ISDA submission to the IOSCO ODE consultation paper. Regarding Equity template, we also received a suggestion to include an additional option of "Both" to cover all possible transactions for this field.	In response to the suggestions provided, we have added two new values, "Election" and "CashOrPhysical" for the field "Settlement Method". The possible values supported for settlement method are set out below which follows FpML standard: 1. Cash 2. Physical

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
			3. Election (Added) 4. CashOrPhysical (Added)
"Known Amount (Currency, Amount)" "Known Amount - Leg 1 / 2 (Currency, Amount)"	IR	One respondent opined that this field seems to have been created only for zero-coupon swaps. They commented that the value can be derived from other fields. For 'Known Amount (Currency, Amount)' field, they enquired whether Leg 1 and Leg 2 values are to be submitted on the same field. One respondent requested for clarification on whether this field relates to the coupon at settlement for the Credit asset class.	This data field is used to indicate the bullet payment of a zero-coupon swap and is built based on the FpML hierarchy which cannot be derived from other fields. As for "Known Amount - Leg 1/2 (Currency, Amount)", two separate fields are built for leg 1 and leg 2 which cannot be derived from other fields so they cannot be submitted on the same field as enquired by the respondent. This field is only applicable to Rates and therefore is not related to the coupon at settlement for the Credit asset class. Please refer to the IR template in the AIDG for more details.
"Inflation Leg - Period"	IR	One respondent requested for more clarification on the field description. They opined that "Inflation Leg – Period" only refers to the D,W,M,Y,T but there is no field to indicate Inflation Leg – period multiplier.	The data field description has been revised from "The period type of an offsetting period from the payment date which determines the reference period for which the inflation index is observed." to "An offsetting period from the payment date which determines the reference period for which the inflation index is observed". Firms are expected to input both the multiplier and period into this field when appropriate, e.g. 3M.
"Mandatory Early Termination Date Tenor Period"	IR	One respondent sought clarification on the field description. They opined that "Mandatory Early Termination Date Tenor Period" only refers to the D,W,M,Y,T but there is no field to indicate	No extra field is required to cater for the multiplier as this field can support both the multiplier and period. That is, the possible values for this field can be 3D,

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
		Mandatory Early Termination Date Tenor Period multiplier.	5M, 1T etc.
"Strike Price - Quoted Currency Pair Basis"	FX	One respondent opined that HKTR defines this as required for Vanilla Options and NDOs, but GTR defines this as optional as with global jurisdictions being optional as well. They were of the view that this can be determined from the Put/Call Notional Currency and Amounts fields. There was also a request for clarification on how to report the strike prices for basket options with multiple strike prices.	Please note that this field is built according to FpML standard and please refer to the AIDG for the reporting details. The data field is necessary for input validation. If multiple strike prices exist, the transaction has to be reported using the Other template with a “Yes” indication in the “Special Terms Indicator” data field as only one strike price value is supported under the Other and Standard template.
"Exchange Rate Currency Pair Basis"	FX	There was a suggestion to rename the field to “Quote Basis”.	Please note that this field has been renamed to "Exchange Rate - Quoted Currency Pair Quote Basis" as suggested.
"Strike Price (Unit, Currency and Amount)"	Other template for all	There was a request for clarification on the scope of exotic products which requires the Strike Price information.	Please note that the strike price sub-fields are built in accordance to the DTCC and FpML generic templates to handle the case of transactions in non-standard products (i.e. transactions in products not listed in Appendix D to this paper). It is believed that the strike price information will be generally the same as the strike price defined under Standard template which is the strike price of an option.
"Strike Price (Unit, Currency and Amount)"	FX Other template	One respondent opined that the field exists for Exotic Products, but not for Vanilla Options and NDOs. They were of the view that it can be determined from the Put/Call Notional Currency	When reporting under Other template for FX, if the reporting of "Strike Price - Quoted Currency Pair Basis" already provided all the strike price details of the transaction, then the "Strike Price (Currency)"

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
		and Amounts fields and the Strike Price - Quoted Currency Pair Basis. One respondent opined that the field "Strike Price Currency" is duplicative of the field 'Strike Price – Quoted Currency Pair Basis'. They suggested removal of this field. One respondent opined that FX prices are always denominated in currencies. They suggested that this might be more applicable to commodity derivatives and that the field "Strike Price (Unit)" should therefore be removed for FX.	can be exempted from reporting. The "Strike Price (Unit)" is built in accordance to DTCC and FpML generic templates.
"Multiple Exercise Minimum"/"Multiple Exercise Maximum" (Currency, Amount)	FX	On respondent opined that this is a non-standard booking parameter that is not required in other jurisdictions.	Having considered market participants' responses, we now propose not to require the reporting of these fields.
"Bond Instrument ID" "Coupon Type"	IR Other template	There was a request for clarification on the applicable ID types, e.g. ISIN, Red Codes, CUSIP. The respondent also enquired whether the field "Bond Instrument ID" will be matched. One respondent suggested providing further detail on the expectation of the "Coupon Type" field. Wouldn't this be implicit with the Bond Instrument ID?	"Bond Instrument ID" is a non-matching field in free text format, inputs such as ISIN, CUSIP or Red Codes are supported by the HKTR. For "Coupon Type", the possible values are "Fixed", "Float" and "Struct" which indicate whether the bond has fixed rate, floating rate or structured coupon respectively. Please refer to "CouponType" in AIDG enumeration list and IR Other template for details.
"Variance Amount (Currency)"	EQ	One respondent suggested excluding this field, as variance swaps are based on volatility and the	This is a system required field and therefore cannot be relaxed. Please note that the fields "Variance

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
		Variance Amount field is sufficient.	Amount (Currency)" and "Variance Amount (Amount)" are built jointly together in accordance to FpML standard.
"Type of Return"	EQ	We received a suggestion that this data field should reflect either the Total Return or Price Return Swap. There was also a comment that the field description is unclear. One respondent further opined that it is non-standard and unmatched data field which is not globally recognized, and requesting it will result in an increased technical burden.	To address respondents' concerns on the reporting of "Type of Return", we now propose not to require the reporting of "Type of Return" under Variance leg but the one under equity leg is still required with possible values of "Price" or "Total". We believe this is a standard piece of information for an equity swap and therefore it is globally recognized.
"Volatility Strike Price (Currency, Amount)" "Variance Strike Price (Currency, Amount)"	EQ Other template	There was a suggestion to rename the field to "Vanilla Volatility Strike Price / Vanilla Variance Strike Price". One respondent opined that it is non-standard and unmatched data field which is not globally recognized, and requesting it will result in an increased technical burden.	Since these fields are included in the Other template, it may not be appropriate to rename the fields with the word "vanilla" as suggested. To address respondents' concerns on the reporting of the fields "Volatility Strike Price (Currency)" and "Variance Strike Price (Currency)", we now propose not to require the reporting of this field.
"Special Dividends" "Material Non-Cash Dividend"	EQ	One respondent requested clarification as to whether this data field refers to dividends or corporate action events that occur on the underlying of an equity swap.	The data field refers to whether Special Dividends and Material Non-Cash dividends of the underlying stock are included in the transaction.
"Index Reference Information" "Index Reference	CD	One respondent suggested providing more information on the acceptable codes for "Index Reference Information". There was a suggestion to provide some	For descriptions and acceptable values of each field, please refer to the Enumerated Value list in the AIDG package which has been published on the HKTR website. For Index Reference Information, we

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
Information (Index ID)" "Reference Entity" "Reference Obligation" "Single Payment (Currency, Amount)" "Embedded Option on Swap"		examples demonstrating how the field "Index Reference Information (Index ID)" is to be completed. Respondents requested for more clarification on (i) the types of ID that are acceptable, (ii) the requirement and definition of the sub-fields, and (iii) what firms need to report in the subfields for "Reference Entity". Moreover, one respondent opined that the "Reference Entity ID" and the "Reference Entity ID Type" appear to be duplicated. Respondents requested for more clarification on (i) the types of ID that are supported, (ii) the requirement and definitions of the sub-fields (Asset Type, ID Type and Instrument ID), and (iii) what firms need to report in the subfields for "Reference Obligation". One respondent further enquired whether ID Type refers to the instrument identifiers such as ISIN and CUSIP, and Instrument ID refers to the ISIN and CUSIP values. One respondent requested clarification as to whether the "Single Payment" data fields refer to the coupon at settlement or a different payment. One respondent suggested providing a list of values that can be submitted for the data field "Embedded Option on Swap".	are currently accepting RED code as the Index ID Type. We will consider to add other ID Type in the future if necessary. ID Type refers to the type of instrument ID being reported, and the allowable ID Type includes RED, ISIN, CUSIP, SEDOL, and Bloomberg, which differs depending on the data fields. This is different to Instrument ID, which is the identification code issued by the ID Type. “Single Payment” refers to an upfront payment to the transaction. Values that can be accepted for “Embedded Option on Swap” includes the following: - CancelableProvision - ExtendableProvision - OptionalEarlyTerminationProvision

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
"Notional Quantity Schedule (Step Unit)"	CM	There was a suggestion to provide examples of possible values for this data field, and enquired whether this data field is intended to represent amortizing notionals.	For certain special product features under Rates, schedules relating to amortizing/accreting values are included (refer to FAQ Q33). It is possible that such features may also be found in certain commodity derivatives, this data field is therefore also available in accordance with FpML standard. It should be filled in when applicable. For the possible values for this data field, please refer to "PriceQuoteUnits" and "CommodityQuantityFrequency" in AIDG enumeration list and CM Template for detail.
"Commodity Exchange ID"	CM	One respondent opined that not all commodity derivatives have a "Commodity Exchange ID".	This field is only required if underlying asset is listed on an exchange. Otherwise, please fill in Commodity Publication Rate Source.
"Grade"	CM Other template	There was suggestion that where the Commodity Reference Price is used to identify the underlying asset, this field should not be required to be reported.	Though the grading of commodity may get specified through the instrument ID, not all structured transactions possess an instrument ID and thus grade may have to be provided.
"Physical Quantity Schedule" "Optional Notional Quantity Schedule (Step Unit)" "Fixed Price Schedule (Step Currency)"	CM	One respondent requests for clarification on the difference between "Step Unit" and "Unit". The respondent would also like to know whether Fixed Price - Currency and Fixed Price Schedule - Step Currency are intended to apply to block commodity swaps.	"Step Unit" means the unit of measure of the notional quantity as per each calculation period when schedule applies. "Fixed Price (Currency)" applies to both commodity swap and forward with fixed leg element whereas "Fixed Price Schedule (Step Currency)" applies only to commodity swap with fixed leg element and does not apply to forward.

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
"Fixed Price (Currency)"			These data fields are required to be reported if applicable, whether or not a block trade is involved.
"Option Floating Strike Price Per Unit Spread (Currency, Amount)" "Option Floating Strike Price Per Unit Spread Schedule (Step Currency, Step Amount)" "Calculation Spread (Currency, Amount)" "Calculation Spread Schedule (Currency, Amount)"	CM	One respondent requests for examples of possible values for this data field.	For “Currency” or “Step Currency”, possible values are the ISO 4217 currency list. For “Amount” or “Step Amount”, it is the outstanding amount as of the step date instead of the delta. Possible value would be the step up or down change in amount for the respective schedule period, and therefore the field only accepts numeric.
"Nth to Default" "Mth to Default"	Credit Other template	There was a suggestion to provide some examples demonstrating how this field is to be completed.	These fields apply only to credit derivative transactions for basket reference information and are defined under FpML. Nth to default or Mth to Default is used to specify the reference entity in a basket where the protection seller makes a payment to the protection buyer only after the Nth or Mth reference entity has been in default. This field is required only if applicable.
"FX Delivery Type"	FX	There were requests for clarification on (i) how this data field should be completed for FX conditional settlement trades where delivery type may change according to a specified condition, (ii)	To reduce compliance burden of market participants, we now propose not to require the reporting of this field.

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
		whether this information will be implicit in the UPI, and (iii) whether this field is required. We further received a suggestion that the only allowable values for FX for this field should be 'deliverable', 'non-deliverable' and 'election' (for trades where the settlement method has not been decided at time for trade entry). One respondent suggested aligning with recommendations made on this point in the previous ISDA submission to the IOSCO ODE consultation paper. In accordance with current market practice, they opined that consistent values should be used for the FX Delivery Type as would be used for the Settlement Method for other asset classes.	
"Barrier Type" "Barrier Direction" "Trigger Rate" "Trigger Rate Source" "Trigger Rate Quoted Currency Pair (Currency 1, 2, Quote Basis)"	FX Other template	One respondent opined that complex and bespoke products are not traded electronically, cleared or confirmed through electronic matching platform and there is a lack of standardisation. These fields would be interpreted and used differently by market participants, which would affect the quality of the data. They suggested the removal of these fields, with participants able to include any trade details not covered in other fields in the pdf attached under 'Remarks 1'.	To address respondents' concerns on the standardization of these fields, we now propose not to require the reporting of these fields.
"Touch Condition" "Touch Direction"	FX Other template	There was a suggestion to split this field into separate data fields for Currency 1 and Currency 2, and provide examples of possible values.	To reduce compliance burden of market participants, we now propose not to require the

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
"Trigger Condition" "Digital Option Payout (Style)"		Further, one respondent suggested combining the fields 'Touch Condition', 'Touch Direction', 'Trigger Condition' under one field 'Trigger Condition' and adopting the following globally accepted standards – Digital Options European • AtOrAbove • AtOrBelow • Above • Below Digital Options American: • Touch • Notouch Barrier Options: • Knockin • Knockout • ReverseKnockin	reporting of these fields.
"(Asian) Rate Source" "Observation Frequency" "Observation Rate Quote Basis" "(Asian) Observation Rate Quote Basis"	FX Other template	One respondent opined that this is not required in other reporting regimes in other jurisdictions and suggested providing examples of possible values for this data field. There was a suggestion to provide examples of possible values for the data field "Observation Frequency".	To reduce compliance burden of market participants, we now propose not to require the reporting of these fields.

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
		There was a suggestion to split the field "Observation Rate Quote Basis" into separate data fields for Currency 1 and Currency 2, and provide examples of possible values. One respondent was concerned that the data field "(Asian) Observation Rate Quote Basis" is overly complex, and suggested that the information sought should be spread across separate data fields.	
(6) Information and particulars relating to the confirmation of the transaction			
"CP Trade Reference" "Confirmation Platform ID"	Common to all	One respondent opined that the name of this field is confusing, as "CP" typically refers to the word "counterparty". They suggested renaming this field to "Platform Trade Reference" or similar. There was also a suggestion that this field should be removed for FX, as there are no centralised confirmation platforms for FX and no trade reference would be generated. There was a suggestion to revise the field "Confirmation Platform ID" with possible values to 'Electronic' or 'Non-Electronic'.	We will take into account the suggestion to rename the field when we conduct our next phase of development. This field is only required to be completed if the trade has gone through the confirmation platform. The possible values already include non-electronic venue.
(7) Information and particulars relating to the execution of the transaction			
"Execution Type" "Execution Date Time"	Common to all	There were suggestions to exclude these fields from mandatory reporting. For the "Execution Date Time", we also received a suggestion that	The requirements for the fields are consistent with those in other jurisdictions like the US and Europe. The possible values of "Execution Type" follows

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
"Execution Agent"		the time should be in UTC rather than Hong Kong time, as this is a globally standard approach. Additionally, for "Execution Type", there were (i) request for clarification on the description of the data field and (ii) suggestion that the reporting of this information should be set up via a selection of defined fields, as this field is not supported in FpML.	FpML coding scheme with possible values "Electronic", "Voice" and "Written". Please refer to "Execution Type" in AIDG enumeration list for details. Please note that HK Time would be used as the basis. To reduce compliance burden of market participants, we now propose not to require the reporting of the field "Execution Agent".
(8) Information and particulars relating to the clearing of the transaction			
"Cleared"	Common to all	There was a suggestion that the definition of "Cleared" should be revised into "Whether the transaction has been, or is intended to be, cleared" with below possible values: i. Not cleared ii. Intent to clear iii. Cleared (Principal) iv. Cleared (Agency) One respondent also queried which field is related to item 9 (e) described in Paragraph 181 of the consultation paper (which says "whether or not the clearing obligation applies to a person in relation to the transaction").	Currently there is no proposal to require the reporting of "Cleared" but we have proposed another data field "Clearing" which requires reporting that indicates whether the trade was, or is intended to be, cleared through a central counterparty with possible values of "Yes" or "No". The field "Clearing Exemption" was intended for item 9(e) described in Paragraph 181 of the consultation paper. Please see below.
"Clearing Exemption"	Common to all	One respondent opined that DTCC accepts the Clearing Exception Party Prefix and Value but HKTR asks for Yes / No. There was a suggestion that reporting entities only be required to complete	To reduce compliance burden of market participants, we now propose not to require the reporting of this field.

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
		this field from their own perspective and not their counterparty's. We also received comment that this data field can be derived from other data fields, reducing their necessity.	
"Central Counterparty ID"	Common to all	There was a suggestion that these fields should be populated by a LEI. However, one respondent opined that the ID name is not known at the time of trade entry, and suggested that this field should not be mandatory. One respondent further suggested that the code that is used in this data field mirrors existing identifier waterfalls in use globally, with the LEI at the top of the identifier hierarchy followed by the SWIFT BIC.	The field refers to "the code of the Central Counterparty through which the trade was, or is intended to be, cleared, if applicable." Details of the values can be found in the TR template. We accept LEI Code for the completion of this data field.
"Special Terms Indicator"	Common to all	One respondent suggests renaming to 'Mandatory Clearing Indicator' to avoid confusion. Another commented that this is a non-standard and unmatched data field. A few respondents suggest that it is impractical to indicate whether the transaction is subject to a clearing mandate.	To reduce compliance burden of market participants, we now propose not to require the reporting of this field. However, the field name "Special Terms Indicator" will instead be used for indicating whether there is additional information (i.e. core economic terms that: (i) materially affect the pricing of the transaction; and (ii) have not been captured under any of the other data fields). Please see the responses to the data field "Remarks 1" above.
(9) Information and particulars relating to the compression relating to a transaction			
"Special Terms "	Common to all	There was a suggestion to provide more specific examples to outline the expectations in relation to the reporting of this field. One respondent also	The field "Special Terms" is no longer required. A new field "Compression" has been introduced under Category 9 – Information and particulars relating to

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
		opined that it is non-standard and unmatched data field which is not globally recognized, and requesting it will result in an increased technical burden. Further, there was comment that it is impractical to indicate whether the transaction is subject to a clearing mandate in this data field. One respondent opined that DTCC accepts "true" or "false" but HKTR accepts X(255). They requested for clarification on the expectation of this field as X(255) seems to indicate more information is required which is not a globally consistent approach. One respondent also queried if it is practicable to indicate whether a particular contract is part of a compression exercise with the requisite degree of certainty. There was a suggestion to rename the field to "Compression Indicator" and another one to rename it to "Mandatory Clearing Indicator".	the compression relating to a transaction. The purpose of the “Compression” field is to indicate whether or not the contract is linked to a compression exercise. The possible field values are "Yes" or "No", which are in line with requirements in other major jurisdiction. For clarity, the reporting entity should indicate “Yes” if the transaction in question is either: (i) the result of a compression exercise; or (ii) an existing trade that was previously reported and that has been amended or terminated as a result of a compression exercise. A “No” confirmation must be given if neither (i) nor (ii) applies. The field cannot be left blank. Further information including examples will be provided in the SRI to facilitate reporting.
(10) Particulars of any identifying reference assigned to the transaction			
"Unique Product Identifier (UPI)"	Common to all	Respondents noted that there are extensive international consultations currently underway in relation to UPIs. They suggested aligning the requirements for reporting this data field with the implementation of the global UPI. One respondent opined that this is duplicated with Product Taxonomy, and suggested excluding this field or turning this field to be an optional field.	This field will not be gazetted as a required field at this stage. It will however be made mandatory in the future after finalisation of the CPMI-ISOCO guidance on UPI.

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
"Unique Transaction Identifier (UTI)" "Unique Transaction Identifier - Unique Trade ID (UTI-TID)" "Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)"	Common to all	There was a suggestion to rename the field "Unique Transaction Identifier (UTI)" to "Unique Swap Identifier (USI) Indicator" or "Unique Swap Identifier (USI)", for "Unique Transaction Identifier - Unique Trade ID (UTI-TID)" to "Unique Transaction Identifier (UTI)" and for "Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)" to "Prior Unique Transaction Identifier" or "Prior Unique Swap Identifier (USI)". There was a request for clarification on the requirements on combining the UTI Prefix and UTI Value separated by UTI Prefix|UTI Value. For these fields, one respondent opined that the field names do not seem to correlate to their description or purpose, and suggested a comprehensive review of all the data fields, with the aim of aligning the names of data fields as closely as possible to match what they intend to capture. For 'UTI', one respondent suggested harmonising the requirements around a global UTI rather than requiring the identifiers used in each foreign regime to be reported to HKMA separately. There were also request for more clarity on the fields.	UTI requirements are set out in the SRI. These include clarification on the requirements on combining the UTI Prefix and UTI Value separated by UTI Prefix|UTI Value. If the trade is carried out in the US or EU where a Unique Swap Identifier (**USI**) or Unique Trade ID (**TID**) existed for the trade respectively, then the USI or TID (whichever is available) or both (if both are available) would be required to be reported. The field name UTI-TID is based on EU regulation and therefore we will not rename this field. We will consider the suggestion of renaming the field name UTI to USI when we conduct our next phase of development.
"Agent Trade Reference"	Common to all	One respondent expressed support to the use of	These two data fields are required fields, user trade reference for reporting party and agent trade

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
"User Trade Reference"		the USI/UTI as the sole identifier. They suggested that this additional identifier is unnecessary. For “User Trade Reference”, one respondent also opined that the information that the data field seeks to correlate can be achieved through the UTI and other related data fields.	reference for agent. The fields are used as a trade identifier to cater for some situations in the earlier stage when UTI / USI is not yet ready. Reporting parties should simply make use of the existing USI / UTI for "Agent and/or User Trade Reference" if they find it difficult to have extra reference generated.
"Bilateral Comments"	Common to all	There were suggestions to rename the field to “Bilateral Agreed Identifier” and set up the reporting of this information via a selection of defined fields (instead of leaving the transaction identifier to be agreed between the parties). They also requested clarification on whether this data field could contain the UTI information where there is no mandatory reporting in foreign jurisdictions. Further, there was comment that this is a non-standard and unmatched field which is not globally recognized, and requesting such field will result in an increased technical burden.	In light of the emergence of standard expected following the upcoming release by CPMI-IOSCO on global UTI, this requirement had been deferred until February 2017. We will consider the need to rename the field when we conduct our next phase of development.
"Swap Link ID"	FX	One respondent suggested that this data field be excluded from mandatory reporting. They opined that not all systems currently require any Swap Link ID. The Near Leg and the Far Leg may be recorded as a single trade.	This data field is important to identify a trade in FX swap when it is reported via 2 legs of forwards.
(11) Information and particulars relating to the valuation of the transaction			

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
"Valuation Date Time"	Common to all	There was a request for clarification on the (i) expected degree of accuracy to be included for this data field, (ii) the time zone that should be adopted when reporting the valuation time, and (iii) whether any matching will be conducted for this field. Respondents also queried whether the valuation time is relevant for reporting and material from a regulatory point of view. There was a suggestion that this field should not be mandatory.	The data fields follow IOSCO standards and are similarly required in other jurisdictions. Further information will be provided in the SRI to facilitate reporting. HK Time will be adopted as the business date and time of the valuation as the HKTR does not currently support coordinated universal time (**UTC**). We also clarify that no matching is performed for this field. It is understandable that valuation may take place at different times during the day. Hence, such information will help understanding of market fluctuations and the record of time is particularly important in the aftermath of times of market stress.
"Valuation Type"	Common to all	There was a request for clarification on the expected values for this data field, and further information on the level of detail in which the reference model should be described.	The possible values of "Valuation Type" are revised as follows: - Mark-to-Market - Mark-to-Model - CCP Valuation
"Valuation Value"	Common to all	One respondent suggested the use of additional data fields to allow the reporting entity to specify: (i) whether the price is dirty or clean; and (ii) whether the valuation is represented as a price or an amount.	Input to this data field should be based on the amount and the clean price.
Information and particulars relating to the documentation of the transaction (Previously (6) and no longer required)			

Data Field / Category	Asset Class	Comments received from respondents	Responses from the HKMA and SFC
"Master Agreement (Type, Version, Date)	Common to all	One respondent queried whether there is any regulatory aggregation benefit from this requirement. There were also concerns that significant effort is needed to generate information about the Master agreement (version and date) from their internal systems and suggestion that the reporting of such fields should not be required. Moreover, we received requests for clarification on the reporting of master agreements which have multiple master supplements, and other agreements that may arise (such as those relating to Portfolio Swaps).	Having considered market participants' responses, we now propose not to require the reporting of these fields.
"Master Supplement Date" "Definitions Type"	Common to all	One respondent opined that these fields are non-standard and unmatched data field, which is not globally recognized, and requesting it will result in an increased technical burden. There was also a suggestion of removing this field for FX, as this would be covered under the 'Master Agreement' field. There were requests for more clarification on these field (e.g. whether the reporting of other agreements is required where portfolio swaps are involved).	Having considered market participants' responses, we now propose not to require the reporting of these fields.

APPENDIX C – Revised version of the mandatory data fields to be completed for phase 2 reporting

The following is a set of 5 tables, containing all the mandatory data fields that should be completed under phase 2 reporting. The 5 tables correspond to data fields in the HKTR templates for the 5 asset classes of OTC derivative transactions, i.e. interest rate, foreign exchange, equity, credit and commodity. Some data fields are applicable only to the Standard template, some are applicable only to the Other template and some are applicable to both. We have indicated this accordingly in the tables below.

Columns 1 and 2 of the tables show the names of the data fields. As some of these are not as self-explanatory as others, we have set out in column 3 a more descriptive explanation of the information expected to be entered in the data fields.

Readers are recommended to read columns 1 to 3 together for a better understanding of the data fields and information to be submitted when reporting under the next phase.

A point to note is that not all data fields may be relevant in all cases. Reporting entities are only required to complete data fields that are relevant to the particular transaction or matter they are reporting. For easy reference, data fields which may not be relevant in all cases include the words "(if applicable)" under the third column. This signifies that it is only necessary to complete the data field if relevant to the particular transaction in question e.g. the field "Strike Price" would only be applicable when the transaction is an option.

Rates

Note: Only the first 3 columns of the table below will be published in the Hong Kong Government Gazette.

Data Field	Data Sub-field (if any)	Description	Remarks
(1) Information and particulars relating to administration of the reporting of the transaction			
Action		Available in both Standard template and Other template. To indicate that this is a submission request (i.e. a request to submit information to the HKTR). [Field Values: Request, AddOrModify, Delete]	
Trade Event		Available in both Standard template and Other template. The type of event that is the subject of the submission. [Field Values: New Trade, Amendment, Backloading, Partial Termination, Full Termination, Withdrawal, Quit, Suppress Uncertain, Relink]	
Event Request ID		Available in both Standard template and Other template. A unique identifier generated by the Submitting Party for each trade event request. This ID cannot be reused regardless of whether the event request is successfully captured or rejected by the HKTR. [Field Value: Alphanumeric]	

Data Field	Data Sub-field (if any)	Description	Remarks
Agent Event Reference		**Available in both Standard template and Other template.** **A unique event reference generated by the Agent for each trade event, if applicable. This reference will be included for event identification purpose in the HKTR reports and on the UI portal.** **[Field Value: Alphanumeric]**	
User Event Reference		**Available in both Standard template and Other template.** **A unique event reference generated by the Reporting Party for each trade event, if applicable. This reference will be included for event identification purpose in the HKTR reports and on the UI portal.** **[Field Value: Alphanumeric]**	
Full Termination Indicator		**Available in Other template only.** **To indicate, if applicable, that the transaction reported was fully terminated before the Final Maturity Date previously reported using the Other template.** **[Field Value: Yes]** ***Note: This field can be filled with "Yes" to indicate that the transaction is fully terminated; otherwise the field should be left blank.***	
Reporting For	**Type**	**Available in both Standard template and Other template.** **Reporting For means the party that the Reporting Party is reporting for and it should be one of the trade parties.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Type of Reporting For means the type of identification code used to identify the Reporting For trade party. **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Reporting For is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Reporting For trade party** **[Field Value: Alphanumeric]** ***Note: Where Reporting For is an individual, the Reporting Party should enter in this field the internal code reference assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of the Reporting For trade party.** **[Field Value: Alphanumeric]** ***Note: Where Reporting For is an individual, this field can be left blank.***	

Data Field	Data Sub-field (if any)	Description	Remarks
Special Terms Indicator		**Available in both Standard template and Other template.** **To indicate whether the transaction includes any core economic terms that materially affect the pricing of the transaction.** **[Field Values: Yes, No]**	**The field "Special Terms Indicator" is no longer used to indicate whether the transaction is subject to mandatory clearing as set out in the September 2015 Consultation. We are now using this field to indicate whether there are additional core economic terms affecting pricing that have not been reported under the other data fields.**
Hybrid-Other Asset Class		**Available in Other template only.** **To indicate the other asset classes, if any, involved in the trade, if applicable. E.g. FX, EQ, CD, CM** **[Field Value: Alphanumeric]**	**This is a new field to be built as a replacement to our requirement on "Remarks 2" (Exotic Template) in the September 2015 Consultation.**

Data Field	Data Sub-field (if any)	Description	Remarks
Version		**Available in both Standard template and Other template.** **The CSV / FpML version used for submission of the request.** **[Field Value: Alphanumeric]**	
File Reference		**Available in both Standard template and Other template.** **A unique file reference generated by the Submitting Party for the identification of a file which is used to contain a number of requests that are submitted to the HKTR in one go for processing.** **[Field Value: Alphanumeric]**	
Purpose		**Available in both Standard template and Other template.** **To indicate whether the request is used for Reporting service or Valuation reporting.** **[Field Values: Reporting, Valuation]**	
Submitting Party (Type)		**Available in both Standard template and Other template.** **Submitting Party is the party who submits the request to the HKTR. It can be an Agent or the Reporting Party itself.** **Type of Submitting Party means the type of identification code used to identify the Submitting Party.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Submitting Party (ID)		Available in both Standard template and Other template. Identification code of the Submitting Party. [Field Value: Alphanumeric]	
Reporting Party (Type)		Available in both Standard template and Other template. Reporting Party is the party who has the obligation to report the transaction. Type of Reporting Party means the type of identification code used to identify the Reporting Party. [Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN]	
Reporting Party (ID)		Available in both Standard template and Other template. Identification code of the Reporting Party. [Field Value: Alphanumeric]	
Number of Trade Event Requests		Available in both Standard template and Other template. The total number of Trade Event requests contained in the event file. [Field Value: Numeric]	
Number of Valuation Requests		Available in both Standard template and Other template. The total number of Valuation requests contained in the file. [Field Value: Numeric]	New field requirement

Data Field	Data Sub-field (if any)	Description	Remarks
Valuation Request ID		**Available in both Standard template and Other template.** **A unique identifier generated by the Submitting Party for each Valuation request. This ID cannot be reused regardless of whether the Valuation request is successfully captured or rejected by the HKTR.** **[Field Value: Alphanumeric]**	
(2) Information and particulars relating to the class or type of product to which the transaction belongs			
Asset Class		**Available in both Standard template and Other template.** **A simple asset class categorization.** **[Field Values: InterestRate]**	
Product Taxonomy		**Available in both Standard template and Other template.** **A classification of the type of product.** **Standard template:** **[Field Values: Items on the ISDA Interest Rate Taxonomy list supported by HKTR as stated in AIDG]** **Other template:** **[Field Values: InterestRate:Other]**	

Data Field	Data Sub-field (if any)	Description	Remarks
OTC Derivatives Product Taxonomy		**Available in Other template only.** **A classification of the type of product.** **[Field Values: Items on the ISDA Interest Rate Taxonomy list supported by the HKTR as stated in the AIDG, with the addition of InterestRate:Other]**	
Option Type		**Available in both Standard template and Other template.** **The type of option transaction, if applicable.** **Standard template:** **[Field Values: payer, receiver, straddle, non-standard]** **Other template:** **[Field Values: payer, receiver, straddle, non-standard, OTHERS]**	
Exercise Style		**Available in both Standard template and Other template.** **The exercise style of the option, if applicable.** **Standard template:** **[Field Values: European, Bermuda, American]** **Other template:** **[Field Values: European, Bermuda, American, OTHERS]**	

Data Field	Data Sub-field (if any)	Description	Remarks
(3) Dates and periods relating to the transaction			
Backloading Date		Available in both Standard template and Other template. The date of the trade snapshot being reported. [Field Value: YYYY-MM-DD]	
Trade Date		Available in both Standard template and Other template. The trade date of the contract. [Field Value: YYYY-MM-DD]	
Effective Date	Unadjusted Date/Adjusted Date for FRA	Available in Standard template only. The first day of the term of the trade or Leg 1 of the trade. (i.e. to provide adjusted date for FRA and unadjusted date for other transactions.) [Field Value: YYYY-MM-DD]	
Effective Date	Unadjusted Date	Available in Standard template only. The first day of the term of Leg 2 of the trade, if applicable. [Field Value: YYYY-MM-DD]	
Effective Date		Available in both Standard template and Other template. The effective date of the post-trade event.	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: YYYY-MM-DD]	
Effective Date - Leg 1		**Available in Other template only.** **The effective date of the transaction or Leg 1 of the transaction.** **[Field Value: YYYY-MM-DD]**	
Effective Date - Leg 2		**Available in Other template only.** **The effective date of Leg 2 of the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	
Termination Date	**Unadjusted Date/Adjusted Date for FRA**	**Available in Standard template only.** **The last day of the term of the trade or Leg 1 of the trade. (i.e. to provide adjusted date for FRA and unadjusted date for other transactions.)** **[Field Value: YYYY-MM-DD]**	
Termination Date	**Unadjusted Date**	**Available in Standard template only.** **The last day of the term of Leg 2 of the trade, if applicable.** **[Field Value: YYYY-MM-DD]**	
Termination Date - Leg 1		**Available in Other template only.** **The termination date of the transaction or Leg 1 of the trade.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: YYYY-MM-DD]	
Termination Date - Leg 2		**Available in Other template only.** **The termination date of Leg 2 of the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	
Mandatory Early Termination Date	**Unadjusted Date**	**Available in both Standard template and Other template.** **The early termination date associated with a mandatory early termination of the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	
Optional Early Termination Commencement Date	**Unadjusted Date**	**Available in both Standard template and Other template.** **The beginning of exercise period for American-style options associated with an optional early termination of the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	
Optional Early Termination Expiration Date	**Unadjusted Date**	**Available in both Standard template and Other template.** **The last date option can be exercised associated with an optional early termination of the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Optional Early Termination Bermuda Exercise Dates	Unadjusted Date	Available in both Standard template and Other template. The date(s) on which a Bermudan-style exercise option can be exercised associated with an optional early termination of the transaction, if applicable. [Field Value: YYYY-MM-DD]	
Optional Early Termination Relevant Underlying Dates	Unadjusted Date	Available in Standard template only. The date(s) on the underlying set by the exercise of an option associated with an optional early termination of the transaction, if applicable. [Field Value: YYYY-MM-DD]	
Optional Early Termination Adjusted Exercise Dates		Available in both Standard template and Other template. The date(s) on which option exercise occurs associated with an optional early termination of the transaction, if applicable. [Field Value: YYYY-MM-DD]	
Optional Early Termination Adjusted Early Termination Dates		Available in both Standard template and Other template. The early termination date(s) associated with an optional early termination of the transaction if an early termination provision is exercised (adjusted), if applicable. [Field Value: YYYY-MM-DD]	
Cancelation Option Commencement Date	Unadjusted Date	Available in both Standard template and Other template. Beginning of exercise period for American-style options associated with a	

Data Field	Data Sub-field (if any)	Description	Remarks
		cancelation provision of the transaction, if applicable. **[Field Value: YYYY-MM-DD]**	
Cancelation Option Expiration Date	**Unadjusted Date**	**Available in both Standard template and Other template.** **Last date option can be exercised associated with a cancelation provision of the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	
Cancelation Option Bermuda Exercise Dates	**Unadjusted Date**	**Available in both Standard template and Other template.** **Date(s) on which a Bermudan-style exercise option can be exercised associated with a cancelation provision of the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	
Cancelation Option Relevant Underlying Dates	**Unadjusted Date**	**Available in Standard template only.** **The date(s) on the underlying set by the exercise of an option associated with a cancelation provision of the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	
Commencement Date	**Unadjusted Date**	**Available in both Standard template and Other template.** **Standard template:** **The first day of the exercise period for the American-style options, if**	

Data Field	Data Sub-field (if any)	Description	Remarks
		applicable. **[Field Value: YYYY-MM-DD]** **Other template:** **The earliest exercise date for the option, if applicable.** **[Field Value: YYYY-MM-DD]**	
Expiration Date	**Unadjusted Date**	**Available in both Standard template and Other template.** **The last exercise date of the option, if applicable.** **[Field Value: YYYY-MM-DD]** ***Note: This field can be left blank in the Other template if the date reported under the field "Final Maturity Date" is the same as the date to be provided here.***	
Bermuda Exercise Dates	**Unadjusted Date**	**Available in both Standard template and Other template.** **The date(s) on which a Bermudan-style exercise option can be exercised, if applicable.** **[Field Value: YYYY-MM-DD]**	
Relevant Underlying Dates	**Unadjusted Date**	**Available in Standard template only.** **The date(s) on the underlying set by the exercise of an option, if applicable.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: YYYY-MM-DD]	
Final Maturity Date		**Available in Other template only.** **The final maturity date of the trade.** **[Field Value: YYYY-MM-DD]**	
Maturity		**Available in Other template only.** **The maturity of the bond, if applicable.** **[Field Value: YYYY-MM-DD]**	
Agreement Date		**Available in both Standard template and Other template.** **The post-trade event trade date (i.e. the date of agreeing the post-trade event).** **[Field Value: YYYY-MM-DD]**	
(4) Information and particulars relating to the counterparties to the transaction			
Reference Branch of Trade Party		**Available in both Standard template and Other template.** **The location of the branch/office of the trade party into which the transaction is booked.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Desk ID		**Available in both Standard template and Other template.** **The location of the trading desk responsible for the decision of entering into the transaction.** **[Field Value: Alphanumeric]**	
Trade Party 1	**Type**	**Available in both Standard template and Other template.** **Trade Party 1 means one of the counterparties to the transaction. Type of Trade Party 1 means the type of identification code used to identify Trade Party 1.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Trade Party 1 is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Trade Party 1.** **[Field Value: Alphanumeric]** ***Note: Where Trade Party 1 is an individual, the Reporting Party should enter in this field the internal code reference assigned by it.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	Party Name	**Available in both Standard template and Other template.** **Name of the Trade Party 1.** **[Field Value: Alphanumeric]** ***Note: Where Trade Party 1 is an individual, this field can be left blank.***	
	Place of Incorporation	**Available in both Standard template and Other template.** **The place of incorporation (for corporates) of the Trade Party 1.** **[Field Values: The countries on the ISO 3166 country list supported by the HKTR as stated in the AIDG]**	
Trade Party 2	**Type**	**Available in both Standard template and Other template.** **Trade Party 2 means one of the counterparties to the transaction other than Trade Party 1. Type of Trade Party 2 means the type of identification code used to identify Trade Party 2.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Trade Party 2 is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Trade Party 2.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Alphanumeric] ***Note: Where Trade Party 2 is an individual, the Reporting Party should enter in this field the internal code reference assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of the Trade Party 2.** **[Field Value: Alphanumeric]** ***Note: Where Trade Party 2 is an individual, this field can be left blank.***	
	Place of Incorporation	**Available in both Standard template and Other template.** **The place of incorporation (for corporates) of the Trade Party 2.** **[Field Values: The countries on the ISO 3166 country list supported by the HKTR as stated in the AIDG]**	
Industrial Sector		**Available in both Standard template and Other template.** **The sector of the Reporting For trade party's business operation.** **[Field Values:** **1. Bank,** **2. Non-bank financial sector,** **3. Central counterparty,** **4. Private non-financial sector,** **5. Public sector,**	

Data Field	Data Sub-field (if any)	Description	Remarks
		6. Individual, **7. OTHERS]**	
Counterparty Industrial Sector		**Available in both Standard template and Other template.** **The sector of the counterparty's business operation.** **[Field Values:** **1. Bank,** **2. Non-bank financial sector,** **3. Central counterparty,** **4. Private non-financial sector,** **5. Public sector,** **6. Individual,** **7. OTHERS]**	
Buyer	**Type**	**Available in both Standard template and Other template.** **Type of identification code of the Buyer, if applicable.** **For CapFloor & FRA - refers to the party receiving floating rate.** **For Swaption - refers to the party with right to exercise the option.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Buyer is an individual, the field value "UserDefinedCode" should be selected.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	ID	**Available in both Standard template and Other template.** **Identification code of the Buyer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Buyer is an individual, the Reporting Party should enter in this field the internal code reference assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of the Buyer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Buyer is an individual, this field can be left blank.***	
Seller	Type	**Available in both Standard template and Other template.** **Type of identification code of the Seller, if applicable.** **For CapFloor & FRA - refers to the party paying floating rate.** **For Swaption - refers to the party with obligation to fulfill the option if exercised (the writer of the option).** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Seller is an individual, the field value "UserDefinedCode" should be selected.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	ID	**Available in both Standard template and Other template.** **Identification code of the Seller, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Seller is an individual, the Reporting Party should enter in this field the internal code reference assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of the Seller, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Seller is an individual, this field can be left blank.***	
Leg 1 Payer	Type	**Available in both Standard template and Other template.** **Type of identification code of the Leg 1 Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Leg 1 Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Leg 1 Payer, if applicable.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Note: Where Leg 1 Payer is an individual, the Reporting Party should enter in this field the internal code reference assigned by it.	
	Party Name	**Available in both Standard template and Other template.** **Name of the Leg 1 Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Leg 1 Payer is an individual, this field can be left blank.***	
Leg 2 Payer	**Type**	**Available in both Standard template and Other template.** **Type of identification code of the Leg 2 Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Leg 2 Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Leg 2 Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Leg 2 Payer is an individual, the Reporting Party should enter in this field the internal code reference assigned by it.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	Party Name	**Available in both Standard template and Other template.** **Name of the Leg 2 Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Leg 2 Payer is an individual, this field can be left blank.***	
Cap Rate	**Buyer**	**Available in both Standard template and Other template.** **The Buyer of the cap, if applicable.** **[Field Values: Payer or Receiver]** ***Note: For Standard template, Reporting entities should choose Receiver.***	
	Seller	**Available in both Standard template and Other template.** **The Seller of the cap, if applicable.** **[Field Values: Payer or Receiver]** ***Note: For Standard template, Reporting entities should choose Payer.***	
Floor Rate	**Buyer**	**Available in both Standard template and Other template.** **The Buyer of the floor, if applicable.** **[Field Values: Payer or Receiver]** ***Note: For Standard template, Reporting entities should choose Receiver.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	Seller	**Available in both Standard template and Other template.** **The Seller of the floor, if applicable.** **[Field Values: Payer or Receiver]** ***Note: For Standard template, Reporting entities should choose Payer.***	
Single Party Option - Option Buyer	Type	**Available in both Standard template and Other template.** **Type of identification code of the Buyer, if applicable.** **The party which has bought an early termination option. Option buyer is excluded if optional early termination is available to both parties** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Single Party Option - Option Buyer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Buyer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Single Party Option - Option Buyer is an individual, the Reporting Party should enter in this field the internal code reference assigned by it.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	Party Name	**Available in both Standard template and Other template.** **Name of the Buyer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Single Party Option - Option Buyer is an individual, this field can be left blank.***	
Cancelation Option Buyer	**Type**	**Available in both Standard template and Other template.** **Party with right to exercise a cancelation option to cancel the swap early.** **Type of identification code of the Buyer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Cancelation Option Buyer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Buyer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Cancelation Option Buyer is an individual, the Reporting Party should enter in this field the internal code reference assigned by it.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	Party Name	**Available in both Standard template and Other template.** **Name of the Buyer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Cancelation Option Buyer is an individual, this field can be left blank.***	
Cancelation Option Seller	Type	**Available in both Standard template and Other template.** **Party with obligation to fulfill the cancelation option if exercised (the writer of the option).** **Type of identification code of the Seller, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Cancelation Option Seller is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Seller, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Cancelation Option Seller is an individual, the Reporting Party should enter in this field the internal code reference assigned by it.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	Party Name	**Available in both Standard template and Other template.** **Name of the Seller, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Cancelation Option Seller is an individual, this field can be left blank.***	
Premium Payer	**Type**	**Available in both Standard template and Other template.** **Party that pays the premium.** **Type of identification code of the Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Premium Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Premium Payer is an individual, the Reporting Party should enter in this field the internal code reference assigned by it.***	
	Party Name	**Available in both Standard template and Other template.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Name of the Payer, if applicable. **[Field Value: Alphanumeric]** ***Note: Where Premium Payer is an individual, this field can be left blank.***	
Premium Receiver	**Type**	**Available in both Standard template and Other template.** **Party that receives the premium.** **Type of identification code of the Receiver, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Premium Receiver is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Receiver, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Premium Receiver is an individual, the Reporting Party should enter in this field the internal code reference assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of the Receiver, if applicable.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Note: Where Premium Receiver is an individual, this field can be left blank.	
Cancelation Option Initial Fee Payer	**Type**	**Available in both Standard template and Other template.** **Party that pays the premium for the cancelation option.** **Type of identification code of the Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Cancelation Option Initial Fee Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Cancelation Option Initial Fee Payer is an individual, the Reporting Party should enter in this field the internal code reference assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of the Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Cancelation Option Initial Fee Payer is an individual, this field***	

Data Field	Data Sub-field (if any)	Description	Remarks
		can be left blank.	
Cancelation Option Initial Fee Receiver	**Type**	**Available in both Standard template and Other template.** **Party that receives the premium for the cancelation option.** **Type of identification code of the Receiver, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Cancelation Option Initial Fee Receiver is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Receiver, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Cancelation Option Initial Fee Receiver is an individual, the Reporting Party should enter in this field the internal code reference assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of the Receiver, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Cancelation Option Initial Fee Receiver is an individual, this field***	

Data Field	Data Sub-field (if any)	Description	Remarks
		can be left blank.	
Counterparty Origin		**Available in both Standard template and Other template.** **To indicate whether the transaction was entered into by the Reporting For trade party on behalf of a customer or house account** **[Field Values: HouseAccount, Customer]**	
(5) Information and particulars relating to pricing of the transaction			
Underlying asset		**Available in Other template only.** **The underlying asset(s) upon which the product is priced, if applicable.** **[Field Value: Alphanumeric]**	
Notional Amount	**Currency**	**Available in Standard template only.** **The currency of the notional amount of the transaction or Leg 1 of the transaction or Leg 2 of the transaction, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in Standard template only.** **The notional amount of the transaction or Leg 1 of the transaction or Leg 2 of the transaction, if applicable.** **[Field Value: Numeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Notional Amount - Leg 1	Currency	Available in Other template only. The currency of the notional amount of the transaction or Leg 1 of the transaction. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Amount	Available in Other template only. The notional amount of the transaction or Leg 1 of the transaction. [Field Value: Numeric]	
Notional Amount - Leg 2	Currency	Available in Other template only. The currency of the notional amount of Leg 2 of the transaction, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Amount	Available in Other template only. The notional amount of Leg 2 of the transaction, if applicable. [Field Value: Numeric]	
Notional Schedule	Step Date	Available in both Standard template and Other template. Date(s) of notional changes of the transaction or Leg 1 of the transaction or	

Data Field	Data Sub-field (if any)	Description	Remarks
		Leg 2 of the transaction, if applicable. **[Field Value: YYYY-MM-DD]**	
	Step Value	**Available in both Standard template and Other template.** **Value(s) of notional starting at the corresponding step date of the transaction or Leg 1 of the transaction or Leg 2 of the transaction, if applicable.** **[Field Value: Numeric]**	
Notional units		**Available in Other template only.** **Notional units of the transaction, if applicable. The units in which an amount (not monetary) is denominated.** **[Field Value: Alphanumeric]**	
Settlement Currency		**Available in both Standard template and Other template.** **The currency that streams settles in for the transaction or Leg 1 of the transaction or Leg 2 of the transaction, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]** ***Note: This field should be completed when the transaction is to be settled in a different currency other than the currency in which the notional amount is denominated.***	

Data Field	Data Sub-field (if any)	Description	Remarks
Reference Currency		**Available in Standard template only.** **The currency in which the stream is denominated for a transaction or Leg 1 of the transaction or Leg 2 of the transaction, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]** ***Note: This field should be completed when the transaction is to be referenced in a different currency other than the currency in which the notional amount is denominated.***	
Price Notation	**Price Type**	**Available in both Standard template and Other template.** **To indicate how to interpret the quoted price. Valid values include but are not limited to: Basis Points, Percentage, Currency, Amount, Price, Spread.** **[Field Value: Alphanumeric]**	
	Price	**Available in both Standard template and Other template.** **To indicate the premium, price, spread or rate, depending on the type of transaction, that is calculated at affirmation and nets to a present value of zero at execution. The pricing characteristic should not include any premiums associated with margin, collateral, independent amounts, reconcilable post-execution events, options on a swap, or other non-economic characteristics.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Cap Rate	Initial	Available in both Standard template and Other template. The cap rate at the outset of the cap, if applicable. [Field Value: Numeric]	
Floor Rate	Initial	Available in both Standard template and Other template. The floor rate at the outset of the floor, if applicable. [Field Value: Numeric]	
Premium Amount	Currency	Available in both Standard template and Other template. The currency of the premium, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Amount	Available in both Standard template and Other template. The amount of the premium, if applicable. [Field Value: Numeric]	
Cancelation Option Initial Fee Amount	Currency	Available in both Standard template and Other template. The currency of amount paid for the cancelation option, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	

Data Field	Data Sub-field (if any)	Description	Remarks
	Amount	Available in both Standard template and Other template. The amount paid for the cancelation option, if applicable. [Field Value: Numeric]	
Payment Frequency		Available in Standard template only. The frequency at which regular payment dates of the transaction or Leg 1 of the transaction or Leg 2 of the transaction, if applicable. [Field Value: Alphanumeric]	
Settlement Method		Available in Standard template only. The settlement method for the transaction or Leg 1 of the transaction or Leg 2 of the transaction, if applicable. [Field Values: Cash, Physical, Election, CashOrPhysical]	
Known Amount	Currency	Available in Standard template only. For Zero-coupon swaps, the currency of bullet payment of Leg 1 of the transaction or Leg 2 of the transaction, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Amount	Available in Standard template only. For Zero-coupon swaps, the amount of bullet payment of Leg 1 of the transaction or Leg 2 of the transaction, if applicable.	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Numeric]	
Known Amount - Leg 1	**Currency**	**Available in Other template only.** **For Zero-coupon swaps, the currency of bullet payment of the transaction or Leg 1 of the transaction, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in Other template only.** **For Zero-coupon swaps, the amount of bullet payment of the transaction or Leg 1 of the transaction, if applicable.** **[Field Value: Numeric]**	
Known Amount - Leg 2	**Currency**	**Available in Other template only.** **For Zero-coupon swaps, the currency of bullet payment of Leg 2 of the transaction, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in Other template only.** **For Zero-coupon swaps, the amount of bullet payment of Leg 2 of the transaction, if applicable.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Numeric]	
Settlement Type		**Available in both Standard template and Other template.** **To indicate how the option is settled, if applicable.** **[Field Values: Cash, Physical]**	
Optional Early Termination Exercise Style		**Available in both Standard template and Other template.** **The exercise style of the option associated with an optional early termination of the transaction, if applicable.** **[Field Values: American, European, Bermuda]**	
Cancelation Option Exercise Style		**Available in both Standard template and Other template.** **The exercise style of the option associated with a cancelation provision of the transaction, if applicable.** **[Field Values: American, European, Bermuda]**	
Cap Rate Schedule	**Step Date**	**Available in both Standard template and Other template.** **The date(s) of cap rate changes, if applicable.** **[Field Value: YYYY-MM-DD]**	
	Step Value	**Available in both Standard template and Other template.** **The value(s) of cap rate starting at the corresponding step date, if applicable.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Numeric]	
Floor Rate Schedule	**Step Date**	**Available in both Standard template and Other template.** **The date(s) of floor rate changes, if applicable.** **[Field Value: YYYY-MM-DD]**	
	Step Value	**Available in both Standard template and Other template.** **The value(s) of floor rate starting at the corresponding step date, if applicable.** **[Field Value: Numeric]**	
Initial Principal Exchange		**Available in both Standard template and Other template.** **To indicate if principal amount is actually exchanged at deal inception, if applicable.** **[Field Values: Yes, No]**	
Final Principal Exchange		**Available in both Standard template and Other template.** **To indicate if principal amount is actually exchanged at deal termination, if applicable.** **[Field Values: Yes, No]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Intermediate Principal Exchange		Available in both Standard template and Other template. To indicate if principal amounts are exchanged at intermediate cashflows, if applicable. [Field Values: Yes, No]	
Option Entitlement		Available in Other template only. The number of units of underlyer per option comprised in the option transaction, if applicable. [Field Value: Numeric]	
Number of Options		Available in Other template only. The number of options comprised in the option transaction, if applicable. [Field Value: Numeric]	
Strike Price	Unit	Available in Other template only. The units in which an amount (not monetary) is denominated, if applicable. [Field Values: Items on the FpML Coding Scheme "PriceQuoteUnits" supported by the HKTR as stated in the AIDG]	
	Currency	Available in Other template only. The currency in which an amount is denominated, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	

Data Field	Data Sub-field (if any)	Description	Remarks
	Amount	Available in Other template only. The price or level at which the option has been struck, if applicable. [Field Value: Numeric]	
Bond Instrument ID		Available in Other template only. Identification of the underlying asset, using public and/or private identifiers, if applicable. [Field Value: Alphanumeric]	
Par Value		Available in Other template only. Specifies the nominal amount of a fixed income security or convertible bond, if applicable. [Field Value: Numeric]	
Coupon Type		Available in Other template only. Specifies if the bond has a variable coupon, step-up/down coupon or a zero-coupon, if applicable. [Field Values: Items on the FpML Coding Scheme "CouponType" supported by the HKTR as stated in the AIDG]	

Data Field	Data Sub-field (if any)	Description	Remarks
Coupon Rate		Available in Other template only. Specifies the coupon rate (expressed in percentage) of a fixed income security or convertible bond, if applicable. [Field Value: Numeric]	
Fixed Rate		Available in both Standard template and Other template. The fixed interest rate of the transaction or Leg 1 of the transaction or Leg 2 of the transaction at the start of the deal , if applicable. [Field Value: Numeric]	
Floating Rate Index		Available in both Standard template and Other template. The ISDA Floating Rate Option of the transaction or Leg 1 of the transaction or Leg 2 of the transaction, i.e. the floating rate index, or the ISDA Inflation Derivatives Definitions for inflation, if applicable. [Field Values: Items on the ISDA Floating Rate Index and FpML Coding Scheme “InflationIndexDescription” supported by the HKTR as stated in the AIDG]	
Floating Rate Multiplier		Available in both Standard template and Other template. The rate multiplier to be applied to the floating rate of the transaction or Leg 1 of the transaction or Leg 2 of the transaction, if applicable. [Field Value: Numeric]	

Data Field	Data Sub-field (if any)	Description	Remarks
Floating Rate Tenor		Available in both Standard template and Other template. The ISDA Designated Maturity of the transaction or Leg 1 of the transaction or Leg 2 of the transaction, i.e. the tenor of the floating rate, if applicable. [Field Value: Alphanumeric]	
Floating Rate Spread		Available in both Standard template and Other template. The spread to be applied to the floating rate of the transaction or Leg 1 of the transaction or Leg 2 of the transaction, if applicable. The ISDA Spread expressed as explicit spread. The spread is a per annum rate, expressed as a decimal. For purposes of determining a calculation period amount, if positive the spread will be added to the floating rate and if negative the spread will be subtracted from the floating rate, if applicable. [Field Value: Numeric]	
Fixed Rate Schedule	Step Date	Available in both Standard template and Other template. The date(s) of fixed rate of the transaction or Leg 1 of the transaction or Leg 2 of the transaction changes, if applicable. [Field Value: YYYY-MM-DD]	
	Step Value	Available in both Standard template and Other template. The value(s) of fixed rate of the transaction or Leg 1 of the transaction or Leg 2 of the transaction starting at the corresponding step date, if applicable.	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Numeric]	
Floating Rate Multiplier Schedule	**Step Date**	**Available in both Standard template and Other template.** **The date(s) when scaling factor of the transaction or Leg 1 of the transaction or Leg 2 of the transaction changes, if applicable.** **[Field Value: YYYY-MM-DD]**	
	Step Value	**Available in both Standard template and Other template.** **The new value(s) of scaling factor of the transaction or Leg 1 of the transaction or Leg 2 of the transaction, if applicable.** **[Field Value: Numeric]**	
Spread Schedule	**Step Date**	**Available in both Standard template and Other template.** **The date(s) of floating rate spread changes of the transaction or Leg 1 of the transaction or Leg 2 of the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	
	Step Value	**Available in both Standard template and Other template.** **The value(s) of floating rate spread of the transaction or Leg 1 of the transaction or Leg 2 of the transaction starting at the corresponding step date, if applicable.** **[Field Value: Numeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Inflation Index Initial Level		Available in Standard template only. Initial known index level for the first calculation period, if applicable. [Field Value: Numeric]	
Inflation Lag - Period		Available in Standard template only. The period type of an offsetting period from the payment date which determines the reference period for which the inflation index is observed, if applicable. [Field Value: Alphanumeric]	
Inflation Lag - DayType		Available in Standard template only. Whether a day offset is in business or calendar days, if applicable. [Field Values: Business, Calendar, CommodityBusiness, CurrencyBusiness, ExchangeBusiness, ScheduledTradingDay]	
Inflation Rate Source		Available in Standard template only. The reference source such as Reuters or Bloomberg from which the inflation rate is obtained, if applicable. [Field Values: Items on the Bloomberg and Reuters Inflation Index Source supported by the HKTR as stated in the AIDG]	

Data Field	Data Sub-field (if any)	Description	Remarks
Inflation Index Main Publication		Available in Standard template only. The current main publication source such as relevant web site or a government body that generates the inflation index, if applicable. [Field Values: Items on the FpML Coding Scheme "InflationMainPublication" supported by the HKTR as stated in the AIDG]	
Mandatory Early Termination Date Tenor Period		Available in both Standard template and Other template. The period after trade date of the mandatory early termination date associated with a mandatory early termination of the transaction, if applicable. [Field Value: Alphanumeric]	
Inflation Interpolation Method		Available in Standard template only. The method used when calculating the Inflation Index Level from multiple points, if applicable. [Field Values: Items on the FpML Coding Scheme "InterpolationMethod" supported by the HKTR as stated in the AIDG]	
FRA Discounting		Available in both Standard template and Other template. The type of discounting, if any, used in calculating the FRA, if applicable. [Field Values: ISDA, AFMA, NONE, ISDAYield]	
Outstanding Notional Amount (Currency 1)	Currency	Available in Standard template only. The currency in which the outstanding notional amount is denominated.	New requirement

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG] ***Note: This field is used for Partial or Full Termination.***	
	Amount	**Available in Standard template only.** **The outstanding notional amount.** **[Field Value: Numeric]** ***Note: This field is used for Partial or Full Termination.***	
Outstanding Notional Amount (Currency 2)	**Currency**	**Available in Standard template only.** **The currency in which the outstanding notional amount is denominated, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]** ***Note: This field is used for Partial or Full Termination.***	**New requirement**
	Amount	**Available in Standard template only.** **The outstanding notional amount, if applicable.** **[Field Value: Numeric]** ***Note: This field is used for Partial or Full Termination.***	

Data Field	Data Sub-field (if any)	Description	Remarks
(6) Information and particulars relating to the confirmation of the transaction			
Confirmation Platform ID		Available in both Standard template and Other template. The code of the platform through which, or the manner in which, the trade is confirmed. [Field Values: HKTR, MarkitSERV, OTHERS, PAPER]	
CP Trade Reference		Available in both Standard template and Other template. The identifying reference assigned to the trade by the platform, if applicable. [Field Value: Alphanumeric]	
(7) Information and particulars relating to the execution of the transaction			
Execution Type		Available in both Standard template and Other template. To indicate how the trade was executed. [Field Values: Items on the FpML Coding Scheme "ExecutionType" supported by the HKTR as stated in the AIDG]	

Data Field	Data Sub-field (if any)	Description	Remarks
Execution Date Time		**Available in both Standard template and Other template.** **The time and date when the trade was executed, expressed in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00).** **[Field Value: YYYY-MM-DD hh:mm:ss]**	
(8) Information and particulars relating to the clearing of the transaction			
Clearing		**Available in both Standard template and Other template.** **To indicate whether the trade was, or is intended to be, cleared through a central counterparty.** **[Field Values: Yes, No]**	
Central Counterparty ID		**Available in both Standard template and Other template.** **The name or LEI code of the Central Counterparty through which the trade was, or is intended to be, cleared, if applicable.** **[Field Value: Alphanumeric]**	
Clearing Broker	**Type**	**Available in both Standard template and Other template.** **Clearing Broker means the client clearing services provider involved in, or intended to be involved in clearing the trade. To indicate the type of identification code of the Clearing Broker, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]**	

Data Field	Data Sub-field (if any)	Description	Remarks
	ID	**Available in both Standard template and Other template.** **Identification code of the Clearing Broker, if applicable.** **[Field Value: Alphanumeric]**	
	Party Name	**Available in both Standard template and Other template.** **Name of the Clearing Broker, if applicable.** **[Field Value: Alphanumeric]**	
(9) Information and particulars about any compression relating to the transaction			
Compression		**Available in both Standard template and Other template.** **To indicate whether the transaction is linked to a compression exercise, i.e. (i) is a new trade being created as the result of a compression exercise; or (ii) is an existing trade being terminated or amended as a result of a compression exercise.** **[Field Values: Yes, No]**	**This is a new field to be built as a replacement to our requirement of "Special Terms" in the September 2015 Consultation.**
(10) Particulars of any identifying references assigned to the transaction			
Agent Trade Reference		**Available in both Standard template and Other template.** **A unique trade reference generated by the Agent for the transaction, if applicable. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Alphanumeric]	
User Trade Reference		Available in both Standard template and Other template. A unique user trade reference generated by the Reporting Party. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade. [Field Value: Alphanumeric]	
Unique Transaction Identifier (UTI) Indicator		Available in both Standard template and Other template. To indicate whether a Unique Swap Identifier (USI) exists for the trade. The USI refers to the unique transaction identifier reportable under the mandatory reporting requirements in the US pursuant to the Dodd-Frank Act. [Field Values: Yes, No]	
Unique Transaction Identifier (UTI)	Issuer ID UTI Value	Available in both Standard template and Other template. The value of the USI if it exists for the trade. It should be presented in conformity with the format and structure applicable to it. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade. [Field Value: Alphanumeric]	
Prior - Unique Transaction	Issuer ID	Available in both Standard template and Other template.	

Data Field	Data Sub-field (if any)	Description	Remarks
Identifier (UTI)	**UTI Value**	**The value of the USI for the original trade, if applicable.** **[Field Value: Alphanumeric]**	
Unique Transaction Identifier - Unique Trade ID (UTI-TID)		**Available in both Standard template and Other template.** **The value of the Trade ID (UTI-TID) if a unique Trade ID (UTI-TID) reportable under the mandatory reporting requirements in the European Union exists for the trade. It should be presented in conformity with the format and structure applicable to it. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade.** **[Field Value: Alphanumeric]**	
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)		**Available in both Standard template and Other template.** **The value of the UTI-TID for the original trade, if applicable.** **[Field Value: Alphanumeric]**	
Bilateral Comments		**Available in both Standard template and Other template.** **A bilaterally agreed transaction identifier which is unique, shared and paired between the two counterparties, where there is no USI and UTI-TID.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Trade Reference		**Available in both Standard template and Other template.** **A Trade Reference generated by the HKTR, if applicable, for post-trade event requests or Valuation requests. This reference is used to correlate the request to the designated trade.** **[Field Value: Alphanumeric]**	
(11) Information and particulars relating to the valuation of the transaction			
Valuation Date Time		**Available in both Standard template and Other template.** **The business date and time of the valuation, expressed in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00).** **[Field Value: YYYY-MM-DD hh:mm:ss]**	
Valuation Value	**Currency**	**Available in both Standard template and Other template.** **The native currency of the calculated Valuation Value** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in both Standard template and Other template.** **The calculated Valuation Value** **[Field Value: Numeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Valuation Type		**Available in both Standard template and Other template.** **The reference model used to calculate the daily Valuation Value.** **[Field Values: Mark-to-Market, Mark-to-Model, CCP Valuation]**	

FX Note: Only the first 3 columns of the table below will be published in the Hong Kong Government Gazette.

Data Field	Data Sub-field (if any)	Description	Remarks
(1) Information and particulars relating to administration of the reporting of the transaction			
Action		Available in both Standard template and Other template. To indicate that this is a submission request (i.e. a request to submit information to the HKTR). [Field Values: Request, AddOrModify, Delete]	
Trade Event		Available in both Standard template and Other template. The type of event that is the subject of the submission. [Field Values: New Trade, Amendment, Backloading, Partial Termination, Full Termination, Withdrawal, Quit, Suppress Uncertain, Relink]	
Event Request ID		Available in both Standard template and Other template. A unique identifier generated by the Submitting Party for each trade event request. This ID cannot be reused regardless of whether the event request is successfully captured or rejected by the HKTR. [Field Value: Alphanumeric]	
Agent Event Reference		Available in both Standard template and Other template. A unique event reference generated by the Agent for each trade event, if	

Data Field	Data Sub-field (if any)	Description	Remarks
		applicable. This reference will be included for event identification purpose in the HKTR reports and on the UI portal. **[Field Value: Alphanumeric]**	
User Event Reference		**Available in both Standard template and Other template.** **A unique event reference generated by the Reporting Party for each trade event, if applicable. This reference will be included for event identification purpose in the HKTR reports and on the UI portal.** **[Field Value: Alphanumeric]**	
Full Termination Indicator		**Available in Other template only.** **To indicate, if applicable, that the transaction reported was fully terminated before the Final Maturity Date previously reported using the Other template.** **[Field Value: Yes]** ***Note: This field can be filled with "Yes" to indicate that the transaction is fully terminated; otherwise the field should be left blank.***	
Reporting For	**Type**	**Available in both Standard template and Other template.** **Reporting For means the party that the Reporting Party is reporting for and it should be one of the trade parties.** **Type of Reporting For means the type of identification code used to identify the Reporting For trade party.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode] ***Note: Where Reporting For is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Reporting For trade party.** **[Field Value: Alphanumeric]** ***Note: Where Reporting For is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of the Reporting For trade party** **[Field Value: Alphanumeric]** ***Note: Where Reporting For is an individual, this field should be left blank.***	
Special Terms Indicator		**Available in both Standard template and Other template.** **To indicate whether the transaction includes any core economic terms that materially affect the pricing of the transaction.**	**The field "Special Terms Indicator" is no longer used to indicate whether the transaction is subject to mandatory clearing as set out in the September 2015 Consultation. We are now**

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Values: Yes, No]	using this field to indicate whether there are additional core economic terms affecting pricing that have not been reported under the other data fields.
Hybrid-Other Asset Class		Available in Other template only. To indicate the other asset classes, if any, involved in the trade, if applicable. E.g. IR, EQ, CD, CM [Field Value: Alphanumeric]	This is a new field to be built as a replacement to our requirement on "Remarks 2" (Exotic Template) in the September 2015 Consultation.
Version		Available in both Standard template and Other template. The CSV / FpML version used for submission of the request. Field Value: Alphanumeric]	
File Reference		Available in both Standard template and Other template. A unique file reference generated by the Submitting Party for the identification of a file which is used to contain a number of requests that are submitted to the HKTR in one go for processing. [Field Value: Alphanumeric]	
Purpose		Available in both Standard template and Other template. To indicate whether the request is used for Reporting service or Valuation reporting.	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Values: Reporting, Valuation]	
Submitting Party (Type)		**Available in both Standard template and Other template.** **Submitting Party is the party who submits the request to the HKTR. It can be an Agent or the Reporting Party itself.** **Type of Submitting Party means the type of identification code used to identify the Submitting Party.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN]**	
Submitting Party (ID)		**Available in both Standard template and Other template.** **Identification code of the Submitting Party.** **[Field Value: Alphanumeric]**	
Reporting Party (Type)		**Available in both Standard template and Other template.** **Reporting Party is the party who has the obligation to report the transaction.** **Type of Reporting Party means the type of identification code used to identify the Reporting Party.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN]**	
Reporting Party (ID)		**Available in both Standard template and Other template.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Identification code of the Reporting Party. **[Field Value: Alphanumeric]**	
Number of Trade Event Requests		**Available in both Standard template and Other template.** **The total number of Trade Event requests contained in the event file.** **[Field Value: Numeric]**	
Number of Valuation Requests		**Available in both Standard template and Other template.** **The total number of Valuation requests contained in the file.** **[Field Value: Numeric]**	**New requirement**
Valuation Request ID		**Available in both Standard template and Other template.** **A unique identifier generated by the Submitting Party for each Valuation request. This ID cannot be reused regardless of whether the Valuation request is successfully captured or rejected by the HKTR.** **[Field Value: Alphanumeric]**	
(2) Information and particulars relating to the class or type of product to which the transaction belongs			
Asset Class		**Available in both Standard template and Other template.** **A simple asset class categorization.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Values: ForeignExchange]	
Product Taxonomy		**Available in both Standard template and Other template.** **A classification of the type of product.** **Standard template:** **[Field Values: Items on the ISDA Foreign Exchange Taxonomy list supported by the HKTR as stated in AIDG]** **Other template:** **[Field Values: ForeignExchange:Other]**	
OTC Derivatives Product Taxonomy		**Available in Other template only.** **A classification of the type of product.** **[Field Values: Items on the ISDA Foreign Exchange Product Taxonomy list supported by the HKTR as stated in the AIDG, with addition "ForeignExchange:Other"]**	
Option Style		**Available in both Standard template and Other template.** **The exercise style of the option, if applicable.** **Standard template:** **[Field Values: American, European]**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Other template: **[Field Values: American, European, Asian, OTHERS]**	
(3) Dates and periods relating to the transaction			
Backloading Date		**Available in both Standard template and Other template.** **The date of the trade snapshot being reported.** **[Field Value: YYYY-MM-DD]**	
Trade Date		**Available in both Standard template and Other template.** **The trade date of the contract.** **[Field Value: YYYY-MM-DD]**	
Fixing Date		**Available in both Standard template and Other template.** **Describes the specific date when a non-deliverable forward / Option will "fix" against a particular rate, which will be used to compute the ultimate cash settlement, if applicable.** **[Field Value: YYYY-MM-DD]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Value Date		**Available in both Standard template and Other template.** **Standard template:** ***(FX Forward)*** **The date on which both currencies traded will settle for FX Forward.** ***(FX Option)*** **For European Option, the date on which both currencies traded will settle.** **For American Option, the latest date on which both currencies traded will settle.** **[Field Value: YYYY-MM-DD]** **Other template:** **Specifies the value date of the trade, if applicable.** **[Field Value: YYYY-MM-DD]**	
Option Effective Date	**Unadjusted Date**	**Available in both Standard template and Other template.** **The unadjusted effective date for a forward starting derivative, if applicable.** **[Field Value: YYYY-MM-DD]**	
Option Commencement Date	**Unadjusted Date**	**Available in Standard template only.** **The earliest date on which the option can be exercised for American Option, if applicable.** **[Field Value: YYYY-MM-DD]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Commencement Date		**Available in Other template only.** **The earliest exercise date for the option, if applicable.** **[Field Value: YYYY-MM-DD]**	
Option Lockout Date		**Available in Standard template only.** **An indication of the first allowable exercise date of the option, if applicable.** **[Field Value: YYYY-MM-DD]**	
Expiration Date		**Available in both Standard template and Other template.** **Standard template:** ***(FX Option)*** **For European Option, it represents a standard expiry date as defined for a FX OTC option. For American Option, it represents the latest date on which the option can be exercised.** **[Field Value: YYYY-MM-DD]** **Other template:** **The last exercise date of the option, if applicable.** **[Field Value: YYYY-MM-DD]** ***Note: This field can be left blank in the Other template if the date reported under the field "Final Maturity Date" is the same as the date to be provided here.***	

Data Field	Data Sub-field (if any)	Description	Remarks
Final Maturity Date		**Available in Other template only.** **The final maturity date of the trade.** **[Field Value: YYYY-MM-DD]**	
Agreement Date		**Available in both Standard template and Other template.** **The post-trade event trade date (i.e. the date of agreeing the post-trade event).** **[Field Value: YYYY-MM-DD]**	
Effective Date		**Available in both Standard template and Other template.** **The effective date of the post-trade event.** **[Field Value: YYYY-MM-DD]**	
Effective Date - Leg 1		**Available in Other template only.** **The effective date of the transaction or Leg 1 of the transaction, if applicable.** ***Note: If the reporting of "Option Effective Date" under Other template already provided all the effective date details of the transaction, then this field can be left blank.*** **[Field Value: YYYY-MM-DD]**	
Effective Date - Leg 2		**Available in Other template only.** **The effective date of Leg 2 of the transaction, if applicable.** ***Note: If the reporting of "Option Effective Date" under Other template already***	

Data Field	Data Sub-field (if any)	Description	Remarks
		provided all the effective date details of the transaction, then this field can be left blank. **[Field Value: YYYY-MM-DD]**	
Termination Date - Leg 1		**Available in Other template only.** **The termination date of the transaction or Leg 1 of the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	
Termination Date - Leg 2		**Available in Other template only.** **The termination date of Leg 2 of the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	
(4) Information and particulars relating to the counterparties to the transaction			
Reference Branch of Trade Party		**Available in both Standard template and Other template.** **The location of the branch/office of the trade party into which the transaction is booked.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Desk ID		**Available in both Standard template and Other template.** **The location of the trading desk responsible for the decision of entering into the transaction.** **[Field Value: Alphanumeric]**	
Trade Party 1	**Type**	**Available in both Standard template and Other template.** **Trade Party 1 means one of the counterparties to the transaction. Type of Trade Party 1 means the type of identification code used to identify Trade Party 1.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Trade Party 1 is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Trade Party 1** **[Field Value: Alphanumeric]** ***Note: Where Trade Party 1 is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of the Trade Party 1.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Alphanumeric] ***Note: Where Trade Party 1 is an individual, this field should be left blank.***	
	Place of Incorporation	**Available in both Standard template and Other template.** **The place of incorporation (for corporates) of the Trade Party 1.** **[Field Values: The countries on the ISO 3166 country list supported by the HKTR as stated in the AIDG]**	
Trade Party 2	**Type**	**Available in both Standard template and Other template.** **Trade Party 2 means one of the counterparties to the transaction other than Trade Party 1. Type of Trade Party 2 means the type of identification code used to identify Trade Party 2.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Trade Party 2 is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Trade Party 2.** **[Field Value: Alphanumeric]** ***Note: Where Trade Party 2 is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	Party Name	**Available in both Standard template and Other template.** **Name of the Trade Party 2.** **[Field Value: Alphanumeric]** ***Note: Where Trade Party 2 is an individual, this field should be left blank.***	
	Place of Incorporation	**Available in both Standard template and Other template.** **The place of incorporation (for corporates) of the Trade Party 2.** **[Field Values: The countries on the ISO 3166 country list supported by the HKTR as stated in the AIDG]**	
Industrial Sector		**Available in both Standard template and Other template.** **The sector of the Reporting For trade party's business operation.** **[Field Values:** **1. Bank,** **2. Non-bank financial sector,** **3. Central counterparty,** **4. Private non-financial sector,** **5. Public sector,** **6. Individual,**	

Data Field	Data Sub-field (if any)	Description	Remarks
		7. OTHERS]	
Counterparty Industrial Sector		**Available in both Standard template and Other template.** **The sector of the counterparty's business operation.** **[Field Values:** **1. Bank,** **2. Non-bank financial sector,** **3. Central counterparty,** **4. Private non-financial sector,** **5. Public sector,** **6. Individual,** **7. OTHERS]**	
Exchanged Currency 1 - Payer Party	**Type**	**Available in both Standard template and Other template.** **Type of identification code of the Exchanged Currency 1 - Payer Party, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Exchanged Currency 1 - Payer Party is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Exchange Currency 1 - Payer Party, if applicable.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Alphanumeric] ***Note: Where Exchanged Currency 1 - Payer Party is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of Exchange Currency 1 - Payer Party, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Exchanged Currency 1 - Payer Party is an individual, this field should be left blank.***	
Exchanged Currency 2 - Payer Party	**Type**	**Available in both Standard template and Other template.** **Type of identification code of the Exchanged Currency 2 - Payer Party, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Exchanged Currency 2- Payer Party is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Exchange Currency 2 - Payer Party, if applicable.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Alphanumeric] ***Note: Where Exchanged Currency 2 - Payer Party is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of the Exchange Currency 2 - Payer Party, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Exchanged Currency 2 - Payer Party is an individual, this field should be left blank.***	
Option Buyer	**Type**	**Available in Standard template only.** **Type of identification code of the Option Buyer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Option Buyer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Standard template only.** **Identification code of the Option Buyer, if applicable.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Note: Where Option Buyer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.	
	Party Name	**Available in Standard template only.** **Name of the Option Buyer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Option Buyer is an individual, this field should be left blank.***	
Option Seller	**Type**	**Available in Standard template only.** **Type of identification code of the Option Seller, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Option Seller is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Standard template only.** **Identification code of the Option Seller, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Option Seller is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	Party Name	**Available in Standard template only.** **Name of the Option Seller, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Option Seller is an individual, this field should be left blank.***	
Buyer	**Type**	**Available in Other template only.** **Type of identification code of the Buyer or Leg 1 Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Buyer or Leg 1 Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Other template only.** **Identification code of the Buyer or Leg 1 Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Buyer or Leg 1 Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	Party Name	**Available in Other template only.** **Name of the Buyer or Leg 1 Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Buyer or Leg 1 Payer is an individual, this field should be left blank.***	
Seller	**Type**	**Available in Other template only.** **Type of identification code of the Seller or Leg 2 Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Seller or Leg 2 Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Other template only.** **Identification code of the Seller or Leg 2 Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Seller or Leg 2 Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Party Name	**Available in Other template only.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Name of the Seller or Leg 2 Payer, if applicable. **[Field Value: Alphanumeric]** ***Note: Where Seller or Leg 2 Payer is an individual, this field should be left blank.***	
Premium Payer	**Type**	**Available in both Standard template and Other template.** **Type of identification code of the Premium Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Premium Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Premium Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Premium Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of the Premium Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Premium Payer is an individual, this field should be left blank.***	

Data Field	Data Sub-field (if any)	Description	Remarks
Counterparty Origin		Available in both Standard template and Other template. To indicate whether the transaction was entered into by the Reporting For trade party on behalf of a customer or house account. [Field Values: HouseAccount, Customer]	
(5) Information and particulars relating to pricing of the transaction			
Underlying Asset		Available in Other template only. The underlying asset(s), e.g. floating rate indices, upon which the product is priced, if applicable. [Field Value: Alphanumeric]	
Put Notional	Currency	Available in both Standard template and Other template. The currency amount that the option gives the right to sell. The currency in which an amount is denominated, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Amount	Available in both Standard template and Other template. The monetary quantity in currency units, if applicable.	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Numeric]	
Call Notional	**Currency**	**Available in both Standard template and Other template.** **The currency amount that the option gives the right to buy. The currency in which an amount is denominated, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in both Standard template and Other template.** **The monetary quantity in currency units, if applicable.** **[Field Value: Numeric]**	
Settlement Currency		**Available in both Standard template and Other template.** **The currency in which settlement occurs, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]** ***Note: This field should be completed when the transaction is to be settled in a different currency other than the currency in which the notional amount is denominated.***	
Price Notation	**Price Type**	**Available in both Standard template and Other template.** **To indicate how to interpret the quoted price. Valid values include but are not limited to: Basis Points, Percentage, Currency, Amount, Price, Spread.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Alphanumeric]	
	Price	**Available in both Standard template and Other template.** **To indicate the premium, price, spread or rate, depending on the type of transaction, that is calculated at affirmation and nets to a present value of zero at execution. The pricing characteristic should not include any premiums associated with margin, collateral, independent amounts, reconcilable post-execution events, options on a swap, or other non-economic characteristics.** **[Field Value: Alphanumeric]**	
Strike Price - Quoted Currency Pair Basis		**Available in both Standard template and Other template.** **Defines the option strike price. The method by which the strike rate is quoted, if applicable.** **[Field Values: PutCurrencyPerCallCurrency, CallCurrencyPerPutCurrency]**	
Strike Price		**Available in both Standard template and Other template.** **Standard template:** **Defines the option strike price. The rate of exchange between the two currencies of the leg of a deal, if applicable.** **[Field Value: Numeric]** **Other template:**	

Data Field	Data Sub-field (if any)	Description	Remarks
		The price or level at which the option has been struck, if applicable. **[Field Value: Numeric]**	
Premium	**Currency**	**Available in both Standard template and Other template.** **Premium amount or premium installment amount for an option. The currency in which an amount is denominated, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in both Standard template and Other template.** **The monetary quantity in currency units, if applicable.** **[Field Value: Numeric]**	
Exchanged Currency 1 - Payment Amount	**Currency**	**Available in both Standard template and Other template.** **This is the first of two currency flows that define a single leg of a standard foreign exchange transaction. The currency amount of the payment, if applicable.** **The currency in which an amount is denominated.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in both Standard template and Other template.** **The monetary quantity in currency units, if applicable.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Numeric]	
Exchanged Currency 2 - Payment Amount	**Currency**	**Available in both Standard template and Other template.** **This is the second of two currency flows that define a single leg of a standard foreign exchange transaction. The currency amount of the payment, if applicable.** **The currency in which an amount is denominated.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in both Standard template and Other template.** **The monetary quantity in currency units, if applicable.** **[Field Value: Numeric]**	
Exchange Rate - Quoted Currency Pair	**Currency 1**	**Available in both Standard template and Other template.** **The first currency specified when a pair of currencies is to be evaluated, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Currency 2	**Available in both Standard template and Other template.** **The second currency specified when a pair of currencies is to be evaluated, if**	

Data Field	Data Sub-field (if any)	Description	Remarks
		applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Quote Basis	Available in both Standard template and Other template. The method by which the exchange rate is quoted, if applicable. How an exchange rate is quoted. [Field Value: Currency1PerCurrency2, Currency2PerCurrency1]	
Exchange Rate		Available in both Standard template and Other template. Exchange rate on the value date based on the quoted currency pair quote basis specified, if applicable. [Field Value: Numeric]	
Notional - Leg 1	Currency	Available in Other template only. The notional currency of the transaction or Leg 1 of the transaction, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Amount	Available in Other template only. The notional amount of the transaction or Leg 1 of the transaction, if applicable. [Field Value: Numeric]	

Data Field	Data Sub-field (if any)	Description	Remarks
Notional - Leg 2	**Currency**	**Available in Other template only.** **The notional currency of Leg 2 of the transaction, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in Other template only.** **The notional amount of Leg 2 of the transaction, if applicable.** **[Field Value: Numeric]**	
Strike Price Unit		**Available in Other template only.** **The units in which an amount (not monetary) is denominated, if applicable.** **[Field Values: Items on the FpML Coding Scheme "PriceQuoteUnits" supported by the HKTR as stated in the AIDG]** ***Note: If the reporting of "Strike Price - Quoted Currency Pair Basis" under Other template already provided all the strike price details of the transaction, then this field can be left blank.***	
Strike Price Currency		**Available in Other template only.** **The currency in which an amount is denominated, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]** ***Note: If the reporting of "Strike Price - Quoted Currency Pair Basis" under Other***	

Data Field	Data Sub-field (if any)	Description	Remarks
		template already provided all the strike price details of the transaction, then this field can be left blank.	
Option Entitlement		**Available in Other template only.** **The number of units of underlyer per option comprised in the option transaction, if applicable.** **[Field Value: Numeric]**	
Number of Options		**Available in Other template only.** **The number of options comprised in the option transaction, if applicable.** **[Field Value: Numeric]**	
Outstanding Notional Amount (Currency 1)	**Currency**	**Available in Standard template only.** **The currency in which the outstanding notional amount is denominated.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]** ***Note: This field is used for Partial or Full Termination.***	**New requirement**
	Amount	**Available in Standard template only.** **The outstanding notional amount.** **[Field Value: Numeric]** ***Note: This field is used for Partial or Full Termination.***	

Data Field	Data Sub-field (if any)	Description	Remarks
Outstanding Notional Amount (Currency 2)	**Currency**	**Available in Standard template only.** **The currency in which the outstanding notional amount is denominated.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]** ***Note: This field is used for Partial or Full Termination.***	**New requirement**
	Amount	**Available in Standard template only.** **The outstanding notional amount.** **[Field Value: Numeric]** ***Note: This field is used for Partial or Full Termination.***	
(6) Information and particulars relating to the confirmation of the transaction			
Confirmation Platform ID		**Available in both Standard template and Other template.** **The code of the platform through which, or the manner in which, the trade is confirmed.** **[Field Values: HKTR, MarkitSERV, OTHERS, PAPER]**	

Data Field	Data Sub-field (if any)	Description	Remarks
CP Trade Reference		**Available in both Standard template and Other template.** **The identifying reference assigned to the trade by the platform, if applicable.** **[Field Value: Alphanumeric]**	
(7) Information and particulars relating to the execution of the transaction			
Execution Type		**Available in both Standard template and Other template.** **To indicate how the trade was executed.** **[Field Values: Items on the FpML Coding Scheme "ExecutionType" supported by the HKTR as stated in the AIDG]**	
Execution Date Time		**Available in both Standard template and Other template.** **The time and date when the trade was executed, expressed in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00).** **[Field Value: YYYY-MM-DD hh:mm:ss]**	
(8) Information and particulars relating to the clearing of the transaction			
Clearing		**Available in both Standard template and Other template.** **To indicate whether the trade was, or is intended to be, cleared through a central counterparty.** **[Field Values: Yes, No]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Central Counterparty ID		Available in both Standard template and Other template. The name or LEI code of the Central Counterparty through which the trade was, or is intended to be, cleared, if applicable. [Field Value: Alphanumeric]	
Clearing Broker	Type	Available in both Standard template and Other template. Clearing Broker means the client clearing services provider involved in, or intended to be involved in clearing the trade. To indicate the type of identification code of the Clearing Broker, if applicable. [Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]	
	ID	Available in both Standard template and Other template. Identification code of the Clearing Broker, if applicable. [Field Value: Alphanumeric]	
	Party Name	Available in both Standard template and Other template. Name of the Clearing Broker, if applicable. [Field Value: Alphanumeric]	
(9) Information and particulars about any compression relating to the transaction			

Data Field	Data Sub-field (if any)	Description	Remarks
Compression		**Available in both Standard template and Other template.** **To indicate whether the transaction is linked to a compression exercise, i.e. (i) is a new trade being created as the result of a compression exercise; or (ii) is an existing trade being terminated or amended as a result of a compression exercise.** **[Field Values: Yes, No]**	**This is a new field to be built as a replacement to our requirement of "Special Terms" in the September 2015 Consultation.**
(10) Particulars of any identifying references assigned to the transaction			
Agent Trade Reference		**Available in both Standard template and Other template.** **A unique trade reference generated by the Agent for the transaction, if applicable. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade.** **[Field Value: Alphanumeric]**	
User Trade Reference		**Available in both Standard template and Other template.** **A unique user trade reference generated by the Reporting Party. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Unique Transaction Identifier (UTI) Indicator		Available in both Standard template and Other template. To indicate whether a Unique Swap Identifier (USI) exists for the trade. The USI refers to the unique transaction identifier reportable under the mandatory reporting requirements in the US pursuant to the Dodd-Frank Act. [Field Values: Yes, No]	
Unique Transaction Identifier (UTI)	Issuer ID	Available in both Standard template and Other template. The value of the USI if it exists for the trade. It should be presented in conformity with the format and structure applicable to it. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade. [Field Value: Alphanumeric]	
	UTI Value		
Prior - Unique Transaction Identifier (UTI)	Issuer ID	Available in both Standard template and Other template. The value of the USI for the original trade, if applicable. [Field Value: Alphanumeric]	
	UTI Value		
Unique Transaction Identifier - Unique Trade ID (UTI-TID)		Available in both Standard template and Other template. The value of the Trade ID (UTI-TID) if a unique Trade ID (UTI-TID) reportable under the mandatory reporting requirements in the European Union exists for the trade. It should be presented in conformity with the format and structure applicable to it. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade. [Field Value: Alphanumeric]	

Data Field	Data Sub-field (if any)	Description	Remarks
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)		**Available in both Standard template and Other template.** **The value of the UTI-TID for the original trade, if applicable.** **[Field Value: Alphanumeric]**	
Bilateral Comments		**Available in both Standard template and Other template.** **A bilaterally agreed transaction identifier which is unique, shared and paired between the two counterparties, where there is no USI and UTI-TID.** **[Field Value: Alphanumeric]**	
Trade Reference		**Available in both Standard template and Other template.** **A Trade Reference generated by the HKTR, if applicable, for post-trade event requests or Valuation requests. This reference is used to correlate the request to the designated trade.** **[Field Value: Alphanumeric]**	
Swap Link ID		**Available in both Standard template and Other template.** **A linking element used to link the Near Leg and Far Leg of an FX Swap, if applicable.** **[Field Value: Alphanumeric]**	
(11) Information and particulars relating to the valuation of the transaction			

Data Field	Data Sub-field (if any)	Description	Remarks
Valuation Date Time		Available in both Standard template and Other template. The business date and time of the valuation, expressed in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00). [Field Value: YYYY-MM-DD hh:mm:ss]	
Valuation Value	Currency	Available in both Standard template and Other template. The native currency of the calculated Valuation Value. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Amount	Available in both Standard template and Other template. The calculated Valuation Value. [Field Value: Numeric]	
Valuation Type		Available in both Standard template and Other template. The reference model used to calculate the daily Valuation Value. [Field Values: Mark-to-Market, Mark-to-Model, CCP Valuation]	

Equities

Note: Only the first 3 columns of the table below will be published in the Hong Kong Government Gazette.

Data Field	Data Sub-field (if any)	Description	Remarks
(1) Information and particulars relating to administration of the reporting of the transaction			
Action		**Available in both Standard template and Other template.** **To indicate that this is a submission request (i.e. a request to submit information to the HKTR).** **[Field Values: Request, AddOrModify, Delete]**	
Trade Event		**Available in both Standard template and Other template.** **The type of event that is the subject of the submission.** **[Field Values: New Trade, Amendment, Backloading, Partial Termination, Full Termination, Withdrawal, Quit, Suppress Uncertain, Relink]**	
Event Request ID		**Available in both Standard template and Other template.** **A unique identifier generated by the Submitting Party for each trade event request. This ID cannot be reused regardless of whether the event request is successfully captured or rejected by the HKTR.** **[Field Value: Alphanumeric]**	
Agent Event Reference		**Available in both Standard template and Other template.** **A unique event reference generated by the Agent for each trade event, if**	

Data Field	Data Sub-field (if any)	Description	Remarks
		applicable. This reference will be included for event identification purpose in the HKTR reports and on the UI portal. **[Field Value: Alphanumeric]**	
User Event Reference		**Available in both Standard template and Other template.** **A unique event reference generated by the Reporting Party for each trade event, if applicable. This reference will be included for event identification purpose in the HKTR reports and on the UI portal.** **[Field Value: Alphanumeric]**	
Full Termination Indicator		**Available in Other template only.** **To indicate, if applicable, that the transaction reported was fully terminated before the Final Maturity Date previously reported using the Other template.** **[Field Value: Yes]** ***Note: This field can be filled with "Yes" to indicate that the transaction is fully terminated; otherwise the field should be left blank.***	
Reporting For	**Type**	**Available in both Standard template and Other template.** **Reporting For means the party that the Reporting Party is reporting for and it should be one of the trade parties.** **Type of Reporting For means the type of identification code used to identify the Reporting For trade party.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Note: Where Reporting For is an individual, the field value "UserDefinedCode" should be selected.	
	ID	**Available in both Standard template and Other template.** **Identification code of the Reporting For trade party.** **[Field Value: Alphanumeric]** ***Note: Where Reporting For is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of the Reporting For trade party.** **[Field Value: Alphanumeric]** ***Note: Where Reporting For is an individual, this field should be left blank.***	
Special Terms Indicator		**Available in both Standard template and Other template.** **To indicate whether the transaction includes any core economic terms that materially affect the pricing of the transaction.** **[Field Values: Yes, No]**	**The field "Special Terms Indicator" is no longer used to indicate whether the transaction is subject to mandatory clearing as set out in the September 2015 Consultation. We are now using this field to indicate whether there are additional core economic terms affecting pricing that have not been reported under the other data fields.**

Data Field	Data Sub-field (if any)	Description	Remarks
Hybrid-Other Asset Class		**Available in Other template only.** **To indicate the other asset classes, if any, involved in the trade, if applicable. E.g. IR, FX, CD, CM** **[Field Value: Alphanumeric]**	**This is a new field to be built as a replacement to our requirement on "Remarks 2" (Exotic Template) in the September 2015 Consultation.**
Version		**Available in both Standard template and Other template.** **The CSV / FpML version used for submission of the request.** **[Field Value: Alphanumeric]**	
File Reference		**Available in both Standard template and Other template.** **A unique file reference generated by the Submitting Party for the identification of a file which is used to contain a number of requests that are submitted to the HKTR in one go for processing.** **[Field Value: Alphanumeric]**	
Purpose		**Available in both Standard template and Other template.** **To indicate whether the request is used for Reporting service or Valuation reporting.** **[Field Values: Reporting, Valuation]**	
Submitting Party (Type)		**Available in both Standard template and Other template.** **Submitting Party is the party who submits the request to the HKTR. It can be an Agent or the Reporting Party itself.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Type of Submitting Party means the type of identification code used to identify the Submitting Party. **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN]**	
Submitting Party (ID)		**Available in both Standard template and Other template.** **Identification code of the Submitting Party.** **[Field Value: Alphanumeric]**	
Reporting Party (Type)		**Available in both Standard template and Other template.** **Reporting Party is the party who has the obligation to report the transaction.** **Type of Reporting Party means the type of identification code used to identify the Reporting Party.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN]**	
Reporting Party (ID)		**Available in both Standard template and Other template.** **Identification code of the Reporting Party.** **[Field Value: Alphanumeric]**	
Number of Trade Event Requests		**Available in both Standard template and Other template.** **The total number of trade event requests contained in the event file.** **[Field Value: Numeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Number of Valuation Requests		**Available in both Standard template and Other template.** **The total number of Valuation requests contained in the file.** **[Field Value: Numeric]**	**New requirement**
Valuation Request ID		**Available in both Standard template and Other template.** **A unique identifier generated by the Submitting Party for each Valuation request. This ID cannot be reused regardless of whether the Valuation request is successfully captured or rejected by the HKTR.** **[Field Value: Alphanumeric]**	
(2) Information and particulars relating to the class or type of product to which the transaction belongs			
Asset Class		**Available in both Standard template and Other template.** **A simple asset class categorization.** **[Field Value: Equity]**	
Product Taxonomy		**Available in both Standard template and Other template.** **A classification of the type of product.** **Standard template:** **[Field Values: Items on the ISDA Equity Taxonomy list supported by the HKTR as stated in the AIDG]** **Other template:** **[Field Value: Equity:Other]**	

Data Field	Data Sub-field (if any)	Description	Remarks
OTC Derivatives Product Taxonomy		**Available in Other template only.** **A classification of the type of product.** **[Field Values: Items on the ISDA Equity Taxonomy list supported by the HKTR as stated in the AIDG]**	
Option Type		**Available in both Standard template and Other template.** **The type of option transaction, if applicable.** **Standard template:** **[Field Values: Put, Call]** **Other template:** **[Field Values: Put, Call, OTHERS]**	
Option Style		**Available in both Standard template and Other template.** **The parameters for defining how the equity option can be exercised, if applicable.** **Standard template:** **[Field Values: American, European, Bermuda]** **Other template:** **[Field Values: American, European, Bermuda, OTHERS]**	
(3) Dates and periods relating to the transaction			
Backloading Date		**Available in both Standard template and Other template.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		The date of the trade snapshot being reported. **[Field Value: YYYY-MM-DD]**	
Trade Date		**Available in both Standard template and Other template.** **The trade date of the contract.** **[Field Value: YYYY-MM-DD]**	
Effective Date		**Available in both Standard template and Other template.** **The effective date of the post-trade event.** **[Field Value: YYYY-MM-DD]**	
Equity Leg Effective Date	**Unadjusted Date**	**Available in Standard template only.** **The effective date of the equity leg of the swap, if applicable.** **[Field Value: YYYY-MM-DD]**	
Interest Leg Effective Date	**Unadjusted Date**	**Available in Standard template only.** **The effective date of the interest rate leg of the swap, if applicable.** **[Field Value: YYYY-MM-DD]**	
Dividend Leg Effective Date	**Unadjusted Date**	**Available in Standard template only.** **The effective date of the dividend leg of the swap, if applicable.**	**New requirement.**

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: YYYY-MM-DD]	
Effective Date - Leg 1		**Available in Other template only.** **The effective date of the transaction or Leg 1 of the transaction.** **[Field Value: YYYY-MM-DD]**	
Effective Date - Leg 2		**Available in Other template only.** **The effective date of Leg 2 of the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	
Termination Date	**Unadjusted Date**	**Available in Standard template only.** **The termination date of the variance leg of the swap, if applicable.** **[Field Value: YYYY-MM-DD]**	
Equity Leg Termination Date	**Unadjusted Date**	**Available in Standard template only.** **The termination date of the equity leg of the swap, if applicable.** **[Field Value: YYYY-MM-DD]**	
Interest Leg Termination Date	**Unadjusted Date**	**Available in Standard template only.** **The termination date of the interest leg of the swap, if applicable.** **[Field Value: YYYY-MM-DD]**	
Dividend Leg	**Unadjusted**	**Available in Standard template only.**	

Data Field	Data Sub-field (if any)	Description	Remarks
Termination Date	**Date**	**The termination date of the dividend leg of the swap, if applicable.** **[Field Value: YYYY-MM-DD]**	
Termination Date - Leg 1		**Available in Other template only.** **The termination date of the transaction or Leg 1 of the transaction.** **[Field Value: YYYY-MM-DD]**	
Termination Date - Leg 2		**Available in Other template only.** **The termination date of Leg 2 of the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	
Optional Early Termination Date		**Available in both Standard template and Other template.** **The beginning of right to terminate the equity swap, if applicable.** **Standard template:** **[Field Values: AnyDay, ValuationDate, ResetDate, AfterFirstResetDate, AsSpecifiedInMCA]** **Other template:** **[Field Values: AnyDay, ValuationDate, ResetDate, AfterFirstResetDate, AsSpecifiedInMCA, OTHERS]**	
Optional Early Termination Indicator		**Available in Standard template only.** **To indicate whether there is an optional early termination clause (or similar**	

Data Field	Data Sub-field (if any)	Description	Remarks
		clause) in the agreement, if applicable. **[Field Values: Yes, No]**	
Commencement Date	**Unadjusted Date**	**Available in both Standard template and Other template.** **Standard template:** **The first day of the exercise period for the American-style option, if applicable.** **[Field Value: YYYY-MM-DD]** **Other template:** **The earliest exercise date for the option, if applicable.** **[Field Value: YYYY-MM-DD]**	
Expiration Date	**Unadjusted Date**	**Available in both Standard template and Other template.** **The last exercise date of the option, if applicable.** **[Field Value: YYYY-MM-DD]** ***Note: This field can be left blank in the Other template if the date reported under the field "Final Maturity Date" is the same as the date to be provided here.***	
Final Maturity Date		**Available in Other template only.** **The final maturity date of the trade.** **[Field Value: YYYY-MM-DD]**	
Agreement Date		**Available in both Standard template and Other template.** **The post-trade event trade date (i.e. the date of agreeing the post-trade event).**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: YYYY-MM-DD]	
Observation Start Date	**Unadjusted Date**	**Available in both Standard template and Other template.** **Standard template:** **The first day of observing the movement of variance/volatility in respect of the Variance Swap, if applicable.** **[Field Value: YYYY-MM-DD]** **Other template:** **The first day of observing the movement of agreed parameters relating to the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	
Observation End Date	**Unadjusted Date**	**Available in both Standard template and Other template.** **Standard template:** **The last day of observing the movement of variance/volatility in respect of the Variance Swap, if applicable.** **[Field Value: YYYY-MM-DD]** **Other template:** **The last day of observing the movement of agreed parameters relating to the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	
Dividend Period	**Period Start Date**	**Available in Standard template only.** **In respect of each Dividend Period, the dates when observations begin for the Dividend Period, if applicable.** **[Field Value: YYYY-MM-DD]**	

Data Field	Data Sub-field (if any)	Description	Remarks
	Period End Date	Available in Standard template only. In respect of each Dividend Period, the dates when observations end for the Dividend Period, if applicable. [Field Value: YYYY-MM-DD]	
	Dividend Payment Date	Available in Standard template only. In respect of each Dividend Period, the adjusted cash settlement date for the Dividend Period, if applicable. [Field Value: YYYY-MM-DD]	
Fixed Payment	Fixed Amount Payment Date	Available in Standard template only. In respect of each Dividend Period, the adjusted fixed payment date for the Dividend period, if applicable. [Field Value: YYYY-MM-DD]	
Valuation Date	Unadjusted Date	Available in both Standard template and Other template. Standard template: The date when the value of the transaction is determined, if applicable. [Field Value: YYYY-MM-DD] Other template: The Valuation Date(s) in respect of the transaction, if applicable. [Field Value: YYYY-MM-DD]	

Data Field	Data Sub-field (if any)	Description	Remarks
(4) Information and particulars relating to the counterparties to the transaction			
Reference Branch of Trade Party		**Available in both Standard template and Other template.** **The location of the branch/office of the trade party into which the transaction is booked.** **[Field Value: Alphanumeric]**	
Desk ID		**Available in both Standard template and Other template.** **The location of the trading desk responsible for the decision of entering into the transaction.** **[Field Value: Alphanumeric]**	
Trade Party 1	**Type**	**Available in both Standard template and Other template.** **Trade Party 1 means one of the counterparties to the transaction. Type of Trade Party 1 means the type of identification code used to identify Trade Party 1.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Trade Party 1 is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Trade Party 1.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Note: Where Trade Party 1 is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.	
	Party Name	**Available in both Standard template and Other template.** **Name of the Trade Party 1.** **[Field Value: Alphanumeric]** ***Note: Where Trade Party 1 is an individual, this field should be left blank.***	
	Place of Incorporation	**Available in both Standard template and Other template.** **The place of incorporation (for corporates) of the Trade Party 1.** **[Field Values: The countries on the ISO 3166 country list supported by the HKTR as stated in the AIDG]**	
Trade Party 2	**Type**	**Available in both Standard template and Other template.** **Trade Party 2 means one of the counterparties to the transaction other than Trade Party 1. Type of Trade Party 2 means the type of identification code used to identify Trade Party 2.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Trade Party 2 is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Trade Party 2.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Alphanumeric] ***Note: Where Trade Party 2 is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of the Trade Party 2.** **[Field Value: Alphanumeric]** ***Note: Where Trade Party 2 is an individual, this field should be left blank.***	
	Place of Incorporation	**Available in both Standard template and Other template.** **The place of Incorporation (for corporates) of the Trade Party 2.** **[Field Values: The countries on the ISO 3166 country list supported by the HKTR as stated in the AIDG]**	
Industrial Sector		**Available in both Standard template and Other template.** **The sector of the Reporting For trade party's business operation.** **[Field Values:** **1. Bank,** **2. Non-bank financial sector,** **3. Central counterparty,** **4. Private non-financial sector,** **5. Public sector,** **6. Individual,** **7. OTHERS]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Counterparty Industrial Sector		**Available in both Standard template and Other template.** **The sector of the counterparty's business operation.** **[Field Values:** **1. Bank,** **2. Non-bank financial sector,** **3. Central counterparty,** **4. Private non-financial sector,** **5. Public sector,** **6. Individual,** **7. OTHERS]**	
Buyer	**Type**	**Available in both Standard template and Other template.** **Standard template:** **Type of identification code of the Buyer of the equity option, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** **Other template:** **Type of identification code of the Buyer of the option or Leg 1 Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Buyer or Leg 1 Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Standard template:** **Identification code of the Buyer of the equity option, if applicable.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Other template: **Identification code of the Buyer of the option or Leg 1 Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Buyer or Leg 1 Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Name	**Available in both Standard template and Other template.** **Standard template:** **Name of the Buyer of the equity option, if applicable.** **[Field Value: Alphanumeric]** **Other template:** **Name of the Buyer of the option or Leg 1 Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Buyer or Leg 1 Payer is an individual, this field should be left blank.***	
Seller	**Type**	**Available in both Standard template and Other template.** **Standard template:** **Type of identification code of the Seller of the equity option, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** **Other template:** **Type of identification code of the Seller of the option or Leg 2 Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Seller or Leg 2 Payer is an individual, the field value***	

Data Field	Data Sub-field (if any)	Description	Remarks
		"UserDefinedCode" should be selected.	
	ID	**Available in both Standard template and Other template.** **Standard template:** **Identification code of the Seller of the equity option, if applicable.** **[Field Value: Alphanumeric]** **Other template:** **Identification code of the Seller of the option or Leg 2 Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Seller or Leg 2 Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Name	**Available in both Standard template and Other template.** **Standard template:** **Name of the Seller of the equity option, if applicable.** **[Field Value: Alphanumeric]** **Other template:** **Name of the Seller of the option or Leg 2 Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Seller or Leg 2 Payer is an individual, this field should be left blank.***	
Interest Leg Payer	**Type**	**Available in Standard template Only.** **Type of identification code of the Interest Leg Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Note: Where Interest Leg Payer is an individual, the field value "UserDefinedCode" should be selected.	
	ID	**Available in Standard template Only.** **Identification code of the Interest Leg Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Interest Leg Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Name	**Available in Standard template Only.** **Name of the Interest Leg Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Interest Leg Payer is an individual, this field should be left blank.***	
Equity Leg Payer	**Type**	**Available in Standard template Only.** **Type of identification code of the Equity Leg Payer identification code, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Equity Leg Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Standard template Only.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Identification code of the Equity Leg Payer, if applicable. **[Field Value: Alphanumeric]** ***Note: Where Equity Leg Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Name	**Available in Standard template Only.** **Name of the Equity Leg Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Equity Leg Payer is an individual, this field should be left blank.***	
Variance Payer	**Type**	**Available in both Standard template and Other template.** **Type of identification code of the Variance Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Variance Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Variance Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Variance Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	Name	**Available in both Standard template and Other template.** **Name of the Variance Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Variance Payer is an individual, this field should be left blank.***	
Dividend Amount Payer	**Type**	**Available in Standard template Only.** **Type of Dividend Amount Payer identification code, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Dividend Amount Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Standard template Only.** **Identification code of the Dividend Amount Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Dividend Amount Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Name	**Available in Standard template Only.** **Name of the Dividend Amount Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Dividend Amount Payer is an individual, this field should be left***	

Data Field	Data Sub-field (if any)	Description	Remarks
		blank.	
Fixed Amount Payer	**Type**	**Available in Standard template Only.** **Type of identification code of the Fixed Amount Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Fixed Amount Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Standard template Only.** **Identification code of the Fixed Amount Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Fixed Amount Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Name	**Available in Standard template Only.** **Name of the Fixed Amount Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Fixed Amount Payer is an individual, this field should be left blank.***	
Interest Leg Receiver	**Type**	**Available in Standard template Only.** **Type of Interest Leg Receiver identification code, if applicable.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode] ***Note: Where Interest Leg Receiver is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Standard template Only.** **Identification code of the Interest Leg Receiver, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Interest Leg Receiver is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Name	**Available in Standard template Only.** **Name of the Interest Leg Receiver, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Interest Leg Receive is an individual, this field should be left blank.***	
Equity Leg Receiver	**Type**	**Available in Standard template Only.** **Type of identification code of the Equity Leg Receiver, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Equity Leg Receiver is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Standard template Only.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Identification code of the Equity Leg Receiver, if applicable. **[Field Value: Alphanumeric]** ***Note: Where Equity Leg Receiver is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Name	**Available in Standard template Only.** **Name of the Equity Leg Receiver, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Equity Leg Receiver is an individual, this field should be left blank.***	
Variance Receiver	**Type**	**Available in both Standard template and Other template.** **Type of identification code of the Variance Amount Receiver, if applicable** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Variance Receiver is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Variance Amount Receiver, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Variance Receiver is an individual, the Reporting Party should***	

Data Field	Data Sub-field (if any)	Description	Remarks
		enter in this field the internal reference code assigned by it.	
	Name	**Available in both Standard template and Other template.** **Name of the Variance Amount Receiver, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Variance Receiver is an individual, this field should be left blank.***	
Dividend Amount Receiver	**Type**	**Available in Standard template Only.** **Type of identification code of the Dividend Amount Receiver, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Dividend Amount Receiver is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Standard template Only.** **Identification code of the Dividend Amount Receiver, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Dividend Amount Receiver is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Name	**Available in Standard template Only.** **Name of the Dividend Amount Receiver, if applicable.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Note: Where Dividend Amount Receiver is an individual, this field should be left blank.	
Fixed Amount Receiver	**Type**	**Available in Standard template Only.** **Type of identification code of the Fixed Amount Receiver, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Fixed Amount Receiver is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Standard template Only.** **Identification code of the Fixed Amount Receiver, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Fixed Amount Receiver is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Name	**Available in Standard template Only.** **Name of the Fixed Amount Receiver, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Fixed Amount Receiver is an individual, this field should be left blank.***	
Optional Early Termination	**Type**	**Available in both Standard template and Other template.**	

Data Field	Data Sub-field (if any)	Description	Remarks
Electing Party		**The Option Early Termination Electing Party means the party which has bought the option to terminate.** **Type of identification code of the Optional Early Termination Electing Party, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: This field may be left blank if optional early termination is available to both parties. Where Optional Early Termination Electing Party is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the electing party, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Optional Early Termination Electing Party is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Name	**Available in both Standard template and Other template.** **Name of the electing party, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Optional Early Termination Electing Party is an individual, this field should be left blank.***	
Counterparty Origin		**Available in both Standard template and Other template.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		To indicate whether the transaction was entered into by the Reporting For trade party on behalf of a customer or house account. **[Field Values: HouseAccount, Customer]**	
(5) Information and particulars relating to pricing of the transaction			
Underlying Asset	**Asset Type**	**Available in Standard template only.** **Type of underlying asset.** **[Field Values: Index, Share]**	
	Identifier Type	**Available in Standard template only.** **Type of identification code of the underlying asset.** **[Field Values: ISIN, RIC, SEDOL, CUSIP, Valoren, Bloomberg, SingleOther, SICC]**	
	Instrument ID	**Available in Standard template only.** **Identification of the underlying asset using public and/or private identifiers.** **[Field Value: Alphanumeric]**	
	Exchange ID	**Available in Standard template only.** **Identification of the exchange on which this asset is transacted for the purposes of calculating a contractual payoff, if applicable.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Note: If RIC is selected under "Underlying Asset - Identifier Type", this field can be left blank.	
	Open Unit	**Available in Standard template only.** **The number of units (index or securities) of the underlying asset comprised in the dividend swap, if applicable.** **[Field Value: Numeric]**	
Underlying Asset - Leg 1	**Asset Type**	**Available in Other template only.** **Type of underlying asset of the transaction or Leg 1 of the transaction.** **[Field Values: Index, Share, Basket, Rate, OTHERS]**	
	Identifier Type	**Available in Other template only.** **Type of identification code of the underlying asset.** **[Field Values: RIC, SEDOL, ISIN, Valoren, CUSIP, Bloomberg, Fixed Rate, Floating Rate, SingleOther, SICC]**	
	Instrument ID	**Available in Other template only.** **Identification of the underlying asset using public and/or private identifiers.** **[Field Value: Alphanumeric]**	
	Exchange ID	**Available in Other template only.** **Identification of the exchange on which this asset is transacted for the**	

Data Field	Data Sub-field (if any)	Description	Remarks
		purposes of calculating a contractual payoff, if applicable. **[Field Value: Alphanumeric]** ***Note: If RIC is selected under "Underlying Asset - Identifier Type", this field can be left blank.***	
	Open Unit	**Applicable to Other template only.** **The number of units (index or securities) of the underlying asset comprised in the transaction, if applicable.** **[Field Value: Numeric]**	
Underlying Asset - Leg 2	**Asset Type**	**Available in Other template only.** **Type of underlying asset of Leg 2 of the transaction, if applicable.** **[Field Values: Index, Share, Basket, Rate, OTHERS]**	
	Identifier Type	**Available in Other template only.** **Type of identification code of the underlying asset, if applicable.** **[Field Values: RIC, SEDOL, ISIN, Valoren, CUSIP, Bloomberg, Fixed Rate, Floating Rate, SingleOther, SICC]**	
	Instrument ID	**Available in Other template only.** **Identification of the underlying asset using public and/or private identifiers, if applicable.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
	Exchange ID	**Available in Other template only.** **Identification of the exchange on which this asset is transacted for the purposes of calculating a contractual payoff, if applicable.** **[Field Value: Alphanumeric]** ***Note: If RIC is selected under "Underlying Asset - Identifier Type", this field can be left blank.***	
	Open Unit	**Available in Other template only.** **The number of units (index or securities) of the underlying asset comprised in the transaction, if applicable.** **[Field Value: Numeric]**	
Notional	**Currency**	**Available in Standard template only.** **The currency in which notional amount of the option is denominated, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in Standard template only.** **The notional amount of the option, if applicable.** **[Field Value: Numeric]**	
Interest Leg	**Currency**	**Available in Standard template only.**	

Data Field	Data Sub-field (if any)	Description	Remarks
Notional		**The currency of the notional amount in respect of the Interest Leg of the equity swap transaction, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in Standard template only.** **The notional amount in respect of the Interest Leg of the equity swap transaction, if applicable.** **[Field Value: Numeric]**	
Deal Notional Amount	**Currency**	**Available in Standard template only.** **The currency of the notional amount of the equity leg in respect of the equity swap transaction, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in Standard template only.** **The notional amount of the equity leg in respect of the equity swap transaction, if applicable.** **[Field Value: Numeric]**	
Variance Amount	**Currency**	**Available in both Standard template and Other template.** **The currency of Variance Amount in respect of the variance swap transaction, if applicable.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Amount	**Available in both Standard template and Other template.** **The Variance Amount in respect of the variance swap transaction, if applicable.** **[Field Value: Numeric]**	
Notional Amount	**Currency**	**Available in Standard template only.** **The currency of the Notional Amount in respect of the dividend swap transaction, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in Standard template only:** **The Notional Amount in respect of the dividend swap transaction, if applicable.** **[Field Value: Numeric]**	
Notional - Leg 1	**Currency**	**Available in Other template only.** **The currency of the notional amount of the transaction or Leg 1 of the transaction.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	

Data Field	Data Sub-field (if any)	Description	Remarks
	Amount	**Available in Other template only.** **The notional amount of the transaction or Leg 1 of the transaction.** **[Field Value: Numeric]**	
Notional - Leg 2	**Currency**	**Available in Other template only.** **The currency of the notional amount of Leg 2 of the transaction, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in Other template only.** **The notional amount of Leg 2 of the transaction, if applicable.** **[Field Value: Numeric]**	
Outstanding Notional Amount (Currency 1)	**Currency**	**Available in Standard template only.** **The currency in which the outstanding notional amount is denominated, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]** ***Note: This field is used for Partial or Full Termination.***	**New requirement**
	Amount	**Available in Standard template only.** **The outstanding notional amount, if applicable.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Numeric] ***Note: This field is used for Partial or Full Termination.***	
Outstanding Number of Units		**Available in Standard template only.** **The number of units comprised in the option, if applicable.** **[Field Value: Numeric]** ***Note: This field is used for Partial or Full Termination.***	**New requirement**
Outstanding Number of Options		**Available in Standard template only.** **The outstanding number of options, if applicable.** **[Field Value: Numeric]** ***Note: This field is used for Partial or Full Termination.***	**New requirement**
Settlement Currency		**Available in both Standard template and Other template.** **The currency in which settlement occurs, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]** ***Note: This field should be completed when the transaction is to be settled in a currency other than the currency in which the notional amount is denominated.***	
Reference		**Available in both Standard template and Other template.**	

Data Field	Data Sub-field (if any)	Description	Remarks
Currency		**The Reference Currency in respect of the transaction, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]** ***Note: This field should be completed when the transaction is referenced to a currency other than the currency in which the notional amount is denominated.***	
Price Notation	**Price Type**	**Available in both Standard template and Other template.** **To indicate how to interpret the quoted price. Valid values include but are not limited to: Basis Points, Percentage, Currency, Amount, Price, Spread.** **[Field Value: Alphanumeric]**	
	Price	**Available in both Standard template and Other template.** **To indicate the premium, price, spread or rate, depending on the type of transaction, that is calculated at affirmation and nets to a present value of zero at execution. The pricing characteristic should not include any premiums associated with margin, collateral, independent amounts, reconcilable post execution events, options on a swap, or other non-economic characteristics.** **[Field Value: Alphanumeric]**	
Payment Amount	**Currency**	**Available in both Standard template and Other template.** **The currency in which the option premium is denominated, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	

Data Field	Data Sub-field (if any)	Description	Remarks
	Amount	Available in both Standard template and Other template. The amount of the option premium, if applicable. [Field Value: Numeric]	
Fee In	Currency	Available in Standard template only. The currency of the upfront payment paid by the buyer or non-equity payer, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Amount	Available in Standard template only. The upfront payment paid by the buyer or non-equity payer, if applicable. [Field Value: Numeric]	
Fee Out	Currency	Available in Standard template only. The currency of the end-of-swap payment paid by the buyer or non-equity payer, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Amount	Available in Standard template only. The end-of-swap payment paid by the buyer or non-equity payer, if applicable.	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Numeric]	
Settlement Method		**Available in both Standard template and Other template.** **To indicate how the transaction is to be settled, if applicable.** **[Field Values: Cash, Physical, Election, CashOrPhysical]**	
Option Entitlement		**Available in both Standard template and Other template.** **The number of units of shares per option comprised in the transaction, if applicable.** **[Field Value: Numeric]**	
Number of Options		**Available in both Standard template and Other template.** **The number of options comprised in the transaction, if applicable.** **[Field Value: Numeric]**	
Strike Price		**Available in both Standard template and Other template.** **The price or level at which the option has been struck, if applicable.** **[Field Value: Numeric]** ***Note: For the "Strike Price" under Other template, if the reporting of "Volatility Strike Price - Amount" or "Variance Strike Price - Amount" already provides all the strike price details of the transaction, this field can be left blank.***	
Strike Price Currency		**Available in both Standard template and Other template.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		The currency in which the strike price is denominated, if applicable. **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]** ***Note: For the "Strike Price Currency" under Other template, if the reporting of "Volatility Strike Price - Amount" or "Variance Strike Price - Amount" already provides all the strike price details of the transaction, this field can be left blank.***	
Fixed Rate		**Available in Standard template only.** **The fixed rate for the interest leg, if applicable, expressed as an annualized rate in decimal.** **[Field Value: Numeric]**	
Floating Rate Option		**Available in Standard template only.** **The floating rate option for the interest leg, if applicable.** **[Field Values: Items on ISDA's list of "FloatingRateIndex" supported by the HKTR as stated in the AIDG]**	
Designated Maturity Period		**Available in Standard template only.** **The ISDA Designated Maturity period, i.e. the tenor of the floating rate, if applicable. This includes a time period multiplier and a time period, e.g. a day, week, month or year of the stream.** **[Field Value: Alphanumeric]**	
Floating Rate		**Available in Standard template only.**	

Data Field	Data Sub-field (if any)	Description	Remarks
Spread		**The spread added to the floating rate, if applicable, expressed in decimal. E.g. A floating rate spread of 5% should be represented as 0.05.** **[Field Value: Numeric]**	
Initial Price	**Currency**	**Available in both Standard template and Other template.** **The currency of the Initial Price of the transaction, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in both Standard template and Other template.** **Standard template:** **The amount of the Initial Price of the transaction, if applicable.** **[Field Value: Numeric]** **Other template:** **The amount of the Initial Price the transaction, if applicable.** **[Field Value: Numeric]**	
Volatility Strike Price		**Available in Standard template only.** **The Volatility Strike Price in respect of the Variance Swap Transaction, if applicable, expressed in basis points.** **[Field Value: Numeric]**	
Volatility Strike Price	**Amount**	**Available in Other template only.** **The Volatility Strike Price in respect of the transaction, if applicable, expressed**	

Data Field	Data Sub-field (if any)	Description	Remarks
		in basis points. **[Field Value: Numeric]**	
Variance Strike Price		**Available in Standard template only.** **The Variance Strike Price in respect of the Variance Swap Transaction, if applicable, expressed in basis points)** **[Field Value: Numeric]**	
Variance Strike Price	**Amount**	**Available in Other template only.** **The Variance Strike Price in respect of the transaction, if applicable, expressed in basis points).** **[Field Value: Numeric]**	
Variance Cap Factor		**Available in Standard template only.** **The multiplier to the Variance Strike to determine the Variance Cap level, if applicable.** **[Field Value: Numeric]**	
Dividend Period	**Period Fixed Strike**	**Available in Standard template only.** **In respect of each Dividend Period, the fixed strike amount applicable to the Dividend Period, if applicable.** **[Field Value: Numeric]**	
Fixed Payment	**Period Fixed**	**Available in Standard template only.**	

Data Field	Data Sub-field (if any)	Description	Remarks
	Amount Currency	In respect of each Dividend Period, the currency of fixed cash amount calculated for the Dividend Period, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Period Fixed Amount	Available in Standard template only. In respect of each Dividend Period, the fixed cash amount calculated for the Dividend Period, if applicable. [Field Value: Numeric]	
Special Dividends		Available in Standard template only. To indicate whether the transaction includes special dividends and memorial dividends, if applicable. [Field Values: Yes, No]	
Material Non-Cash Dividend		Available in Standard template only. To indicate whether the transaction includes material non-cash dividend, if applicable. [Field Values: Yes, No]	
Type of Return		Available in both Standard template and Other template. Standard template: The type of return in respect of the Equity Swap transaction, if applicable. [Field Values: Price, Total]	

Data Field	Data Sub-field (if any)	Description	Remarks
		Other template: **The type of return in respect of the equity leg of the transaction, if applicable.** **[Field Values: Price, Total, OTHERS]**	
(6) Information and particulars relating to the confirmation of the transaction			
Confirmation Platform ID		**Available in both Standard template and Other template.** **The code of the platform through which, or the manner in which, the trade is confirmed.** **[Field Values: HKTR, MarkitSERV, OTHERS, PAPER]**	
CP Trade Reference		**Available in both Standard template and Other template.** **The identifying reference assigned to the trade by the platform, if applicable.** **[Field Value: Alphanumeric]**	
(7) Information and particulars relating to the execution of the transaction			
Execution Type		**Available in both Standard template and Other template.** **To indicate how the trade was executed.** **[Field Values: Items on the FpML Coding Scheme "ExecutionType" supported by the HKTR as stated in the AIDG]**	
Execution Date Time		**Available in both Standard template and Other template.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		The time and date when the trade was executed, expressed in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00). **[Field Value: YYYY-MM-DD hh:mm:ss]**	
(8) Information and particulars relating to the clearing of the transaction			
Clearing		**Available in both Standard template and Other template.** **To indicate whether the trade was, or is intended to be, cleared through a central counterparty.** **[Field Values: Yes, No]**	
Central Counterparty ID		**Available in both Standard template and Other template.** **The name or LEI code of the Central Counterparty through which the trade was, or is intended to be, cleared, if applicable.** **[Field Value: Alphanumeric]**	
Clearing Broker	**Type**	**Available in both Standard template and Other template.** **Clearing Broker means the client clearing services provider involved in, or intended to be involved in clearing the trade. To indicate the type of identification code of the Clearing Broker, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]**	
	ID	**Available in both Standard template and Other template.** **Identification code of the Clearing Broker, if applicable.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Alphanumeric]	
	Party Name	Available in both Standard template and Other template. Name of the Clearing Broker, if applicable. [Field Value: Alphanumeric]	
(9) Information and particulars about any compression relating to the transaction			
Compression		Available in both Standard template and Other template. To indicate whether the transaction is linked to a compression exercise, i.e. (i) is a new trade being created as the result of a compression exercise; or (ii) is an existing trade being terminated or amended as a result of a compression exercise. [Field Values: Yes, No]	This is a new field to be built as a replacement to our requirement of "Special Terms" in the September 2015 Consultation.
(10) Particulars of any identifying references assigned to the transaction			
Agent Trade Reference		Available in both Standard template and Other template. A unique trade reference generated by the Agent for the transaction, if applicable. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade. [Field Value: Alphanumeric]	
User Trade		Available in both Standard template and Other template.	

Data Field	Data Sub-field (if any)	Description	Remarks
Reference		**A unique user trade reference generated by the Reporting Party. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade.** **[Field Value: Alphanumeric]**	
Unique Transaction Identifier (UTI) Indicator		**Available in both Standard template and Other template.** **To indicate whether a Unique Swap Identifier (USI) exists for the trade. The USI refers to the unique transaction identifier reportable under the mandatory reporting requirements in the US pursuant to the Dodd-Frank Act.** **[Field Values: Yes, No]**	
Unique Transaction Identifier (UTI)	**Issuer ID** **UTI Value**	**Available in both Standard template and Other template.** **The value of the USI if it exists for the trade. It should be presented in conformity with the format and structure applicable to it. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade.** **[Field Value: Alphanumeric]**	
Prior - Unique Transaction Identifier (UTI)	**Issuer ID** **UTI Value**	**Available in both Standard template and Other template.** **The value of the USI for the original trade, if applicable.** **[Field Value: Alphanumeric]**	
Unique Transaction Identifier - Unique		**Available in both Standard template and Other template.** **The value of the Trade ID (UTI-TID) if a unique Trade ID (UTI-TID) reportable**	

Data Field	Data Sub-field (if any)	Description	Remarks
Trade ID (UTI-TID)		**under the mandatory reporting requirements in the European Union exists for the trade. It should be presented in conformity with the format and structure applicable to it. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade.** **[Field Value: Alphanumeric]**	
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)		**Available in both Standard template and Other template.** **The value of the UTI-TID for the original trade, if applicable.** **[Field Value: Alphanumeric]**	
Bilateral Comments		**Available in both Standard template and Other template.** **A bilaterally agreed transaction identifier which is unique, shared and paired between the two counterparties, where there is no USI and UTI-TID.** **[Field Value: Alphanumeric]**	
Trade Reference		**Available in both Standard template and Other template.** **A Trade Reference generated by the HKTR, if applicable, for post-trade event requests or Valuation requests. This reference is used to correlate the request to the designated trade.** **[Field Value: Alphanumeric]**	
(11) Information and particulars relating to the valuation of the transaction			
Valuation Date Time		**Available in both Standard template and Other template.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		The business date and time of the valuation, expressed in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00). **[Field Value: YYYY-MM-DD hh:mm:ss]**	
Valuation Value	**Currency**	**Available in both Standard template and Other template.** **The native currency of the calculated Valuation Value.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in both Standard template and Other template.** **The calculated Valuation Value.** **[Field Value: Numeric]**	
Valuation Type		**Available in both Standard template and Other template.** **The reference model used to calculate the daily Valuation Value.** **[Field Values: Mark-to-Market, Mark-to-Model, CCP Valuation]**	

Credit

Note: Only the first 3 columns of the table below will be published in the Hong Kong Government Gazette.

Data Field	Data Sub-field (if any)	Description	Remarks
(1) Information and particulars relating to administration of the reporting of the transaction			
Action		Available in both Standard template and Other template. To indicate that this is a submission request (i.e. a request to submit information to the HKTR). [Field Values: Request, AddOrModify, Delete]	
Trade Event		Available in both Standard template and Other template. The type of event that is the subject of the submission. [Field Values: New Trade, Amendment, Backloading, Partial Termination, Full Termination, Withdrawal, Quit, Suppress Uncertain, Relink]	
Event Request ID		Available in both Standard template and Other template. A unique identifier generated by the Submitting Party for each trade event request. This ID cannot be reused regardless of whether the event request is successfully captured or rejected by the HKTR. [Field Value: Alphanumeric]	
Agent Event Reference		Available in both Standard template and Other template. A unique event reference generated by the Agent for each trade event, if applicable. This reference will be included for event identification purpose in	

Data Field	Data Sub-field (if any)	Description	Remarks
		the HKTR reports and on the UI portal. **[Field Value: Alphanumeric]**	
User Event Reference		**Available in both Standard template and Other template.** **A unique event reference generated by the Reporting Party for each trade event, if applicable. This reference will be included for event identification purpose in the HKTR reports and on the UI portal.** **[Field Value: Alphanumeric]**	
Full Termination Indicator		**Available in Other template only.** **To indicate, if applicable, that the transaction reported was fully terminated before the Final Maturity Date previously reported using the Other template.** **[Field Value: Yes]** ***Note: This field can be filled with "Yes" to indicate that the transaction is fully terminated; otherwise the field should be left blank.***	
Reporting For	**Type**	**Available in both Standard template and Other template.** **Reporting For means the party that the Reporting Party is reporting for and it should be one of the trade parties.** **Type of Reporting For means the type of identification code used to identify the Reporting For trade party.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Note: Where Reporting For is an individual, the field value "UserDefinedCode" should be selected.	
	ID	**Available in both Standard template and Other template.** **Identification code of the Reporting For trade party.** **[Field Value: Alphanumeric]** ***Note: Where Reporting For is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of the Reporting For trade party.** **[Field Value: Alphanumeric]** ***Note: Where Reporting For is an individual, this field should be left blank.***	
Special Terms Indicator		**Available in both Standard template and Other template.** **To indicate whether the transaction includes any core economic terms that materially affect the pricing of the transaction.** **[Field Values: Yes, No]**	**The field "Special Terms Indicator" is no longer used to indicate whether the transaction is subject to mandatory clearing as set out in the September 2015 Consultation. We are now using this field to indicate whether there are additional core economic terms affecting pricing that have not been reported under the other data fields.**

Data Field	Data Sub-field (if any)	Description	Remarks
Hybrid-Other Asset Class		**Available in Other template only.** **To indicate the other asset classes, if any, involved in the trade, if applicable. E.g. IR, EQ, FX, CM** **[Field Value: Alphanumeric]**	**This is a new field to be built as a replacement to our requirement of "Remarks 2" (Exotic Template) in the September 2015 Consultation.**
Version		**Available in both Standard template and Other template.** **The CSV / FpML version used for submission of the request.** **[Field Value: Alphanumeric]**	
File Reference		**Available in both Standard template and Other template.** **A unique file reference generated by the Submitting Party for the identification of a file which is used to contain a number of requests that are submitted to the HKTR in one go for processing.** **[Field Value: Alphanumeric]**	
Purpose		**Available in both Standard template and Other template.** **To indicate whether the request is used for Reporting service or Valuation reporting.** **[Field Values: Reporting, Valuation]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Submitting Party (Type)		**Available in both Standard template and Other template.** **Submitting Party is the party who submits the request to the HKTR. It can be an Agent or the Reporting Party itself.** **Type of Submitting Party means the type of identification code used to identify the Submitting Party.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN]**	
Submitting Party (ID)		**Available in both Standard template and Other template.** **Identification code of the Submitting Party.** **[Field Value: Alphanumeric]**	
Reporting Party (Type)		**Available in both Standard template and Other template.** **Reporting Party is the party who has the obligation to report the transaction.** **Type of Reporting Party means the type of identification code used to identify the Reporting Party.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN]**	
Reporting Party (ID)		**Available in both Standard template and Other template.** **Identification code of the Reporting Party.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Number of Trade Event Requests		**Available in both Standard template and Other template.** **The total number of trade event requests contained in the event file.** **[Field Value: Numeric]**	
Number of Valuation Requests		**Available in both Standard template and Other template.** **The total number of Valuation requests contained in the file.** **[Field Value: Numeric]**	**New requirement**
Valuation Request ID		**Available in both Standard template and Other template.** **A unique identifier generated by the Submitting Party for each Valuation request. This ID cannot be reused regardless of whether the Valuation request is successfully captured or rejected by the HKTR.** **[Field Value: Alphanumeric]**	
(2) Information and particulars relating to the class or type of product to which the transaction belongs			
Asset Class		**Available in both Standard template and Other template.** **A simple asset class categorization.** **[Field Value: Credit]**	
Product Taxonomy		**Available in both Standard template and Other template.** **A classification of the type of product.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Standard template: **[Field Values: Items on the ISDA Credit Taxonomy list supported by the HKTR as stated in the AIDG]** **Other template:** **[Field Value: Credit:Other]**	
OTC Derivatives Product Taxonomy		**Available in Other template only.** **A classification of the type of product.** **[Field Values: Items on the ISDA Credit Taxonomy list supported by the HKTR as stated in the AIDG, with the addition of Credit:Other]**	
Option Style		**Available in Other template only.** **The exercise style of the option, if applicable.** **[Field Values: American, European, Bermuda, OTHERS]**	
Option Type		**Available in Other template only.** **The type of option transaction, if applicable.** **[Field Values: Put, Call, Payer, Receiver, Straddle, OTHERS]**	
(3) Dates and periods relating to the transaction			
Backloading Date		**Available in both Standard template and Other template.** **The date of the trade snapshot being reported.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: YYYY-MM-DD]	
Trade Date		**Available in both Standard template and Other template.** **The trade date of the contract.** **[Field Value: YYYY-MM-DD]**	
Effective Date		**Available in both Standard template and Other template.** **The effective date of the post-trade event.** **[Field Value: YYYY-MM-DD]**	
Effective Date	**Unadjusted Date**	**Available in both Standard template and Other template.** **Standard template:** **The first day of the term of the trade.** **[Field Value: YYYY-MM-DD]** **Other template:** **The first day of the term of the trade, if applicable.** **[Field Value: YYYY-MM-DD]** ***Note: If the reporting of "Effective Date – Leg 1" and "Effective Date – Leg 2" under Other template already provided all the relevant effective date(s) of the transaction, this field can be left blank.***	
Effective Date - Leg 1		**Available in Other template only.** **The effective date of the transaction or leg 1 of the transaction.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: YYYY-MM-DD]	
Effective Date – Leg 2		**Available in Other template only.** **The effective date of leg 2 of the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	
Scheduled Termination Date	**Unadjusted Date**	**Available in both Standard template and Other template.** **The scheduled date on which the credit protection will lapse.** **[Field Value: YYYY-MM-DD]**	
Termination Date - Leg 1		**Available in Other template only.** **The termination date of the transaction or leg 1 of the transaction.** **[Field Value: YYYY-MM-DD]**	
Termination Date - Leg 2		**Available in Other template only.** **The termination date of leg 2 of the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	
Initial Payment Date	**Adjusted Date**	**Available in Standard template only.** **The fixed payment date for Initial Payment, if applicable.** **[Field Value: YYYY-MM-DD]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Single Payment Date	**Adjusted Date**	**Available in Standard template only.** **The date for Single Payment, if applicable.** **[Field Value: YYYY-MM-DD]**	
Agreement Date		**Available in both Standard template and Other template.** **The post-trade event trade date (i.e. the date of agreeing the post-trade event).** **[Field Value: YYYY-MM-DD]**	
Commencement Date		**Available in Other template only.** **The earliest exercise date of the option, if applicable.** **[Field Value: YYYY-MM-DD]**	
Expiration Date		**Available in Other template only.** **The last exercise date of the option, if applicable.** **[Field Value: YYYY-MM-DD]** ***Note: This field can be left blank in the Other template if the date reported under the field "Final Maturity Date" is the same as the date to be provided here.***	
Final Maturity Date		**Available in Other template only.** **The final maturity date of the trade.** **[Field Value: YYYY-MM-DD]**	

Data Field	Data Sub-field (if any)	Description	Remarks
(4) Information and particulars relating to the counterparties to the transaction			
Reference Branch of Trade Party		**Available in both Standard template and Other template.** **The location of the branch/office of the trade party into which the transaction is booked.** **[Field Value: Alphanumeric]**	
Desk ID		**Available in both Standard template and Other template.** **The location of the trading desk responsible for the decision of entering into the transaction.** **[Field Value: Alphanumeric]**	
Trade Party 1	**Type**	**Available in both Standard template and Other template.** **Trade Party 1 means one of the counterparties to the transaction. Type of Trade Party 1 means the type of identification code used to identify Trade Party 1.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Trade Party 1 is an individual, the field value "UserDefinedCode" should be selected.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	ID	**Available in both Standard template and Other template.** **Identification code of the Trade Party 1.** **[Field Value: Alphanumeric]** ***Note: Where Trade Party 1 is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of the Trade Party 1.** **[Field Value: Alphanumeric]** ***Note: Where Trade Party 1 is an individual, this field should be left blank.***	
	Place of Incorporation	**Available in both Standard template and Other template.** **The place of incorporation (for corporates) of the Trade Party 1.** **[Field Values: The countries on the ISO 3166 country list supported by the HKTR as stated in the AIDG]**	
Trade Party 2	Type	**Available in both Standard template and Other template.** **Trade Party 2 means one of the counterparties to the transaction other than Trade Party 1. Type of Trade Party 2 means the type of identification code used to identify Trade Party 2.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Trade Party 2 is an individual, the field value "UserDefinedCode"***	

Data Field	Data Sub-field (if any)	Description	Remarks
		should be selected.	
	ID	**Available in both Standard template and Other template.** **Identification code of the Trade Party 2.** **[Field Value: Alphanumeric]** ***Note: Where Trade Party 2 is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of the Trade Party 2.** **[Field Value: Alphanumeric]** ***Note: Where Trade Party 2 is an individual, this field should be left blank.***	
	Place of Incorporation	**Available in both Standard template and Other template.** **The place of Incorporation (for corporates) of the Trade Party 2.** **[Field Values: The countries on the ISO 3166 country list supported by the HKTR as stated in the AIDG]**	
Industrial Sector		**Available in both Standard template and Other template.** **The sector of the Reporting For trade party's business operation.** **[Field Values:**	

Data Field	Data Sub-field (if any)	Description	Remarks
		1. Bank, **2. Non-bank financial sector,** **3. Central counterparty,** **4. Private non-financial sector,** **5. Public sector,** **6. Individual,** **7. OTHERS]**	
Counterparty Industrial Sector		**Available in both Standard template and Other template.** **The sector of the counterparty's business operation.** **[Field Values:** **1. Bank,** **2. Non-bank financial sector,** **3. Central counterparty,** **4. Private non-financial sector,** **5. Public sector,** **6. Individual,** **7. OTHERS]**	
Buyer	**Type**	**Available in both Standard template and Other template.** **Standard template:** **Type of identification code of the Buyer of the transaction.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** **Other template:** **Type of identification code of the Buyer or Leg 1 Payer of the transaction.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Buyer or Leg 1 Payer is an individual, the field value "UserDefinedCode" should be selected.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	ID	**Available in both Standard template and Other template.** **Standard template:** **Identification code of the Buyer of the transaction.** **[Field Value: Alphanumeric]** **Other template:** **Identification code of the Buyer or Leg 1 Payer of the transaction.** **[Field Value: Alphanumeric]** ***Note: Where Buyer or Leg 1 Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Name	**Available in both Standard template and Other template.** **Standard template:** **Name of the Buyer of the transaction.** **[Field Value: Alphanumeric]** **Other template:** **Name of the Buyer or Leg 1 Payer of the transaction.** **[Field Value: Alphanumeric]** ***Note: Where Buyer or Leg 1 Payer is an individual, this field should be left blank.***	
Seller	**Type**	**Available in both Standard template and Other template.** **Standard template:** **Identification code of the Seller of the transaction.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Other template: **Identification code of the Seller or Leg 2 Payer of the transaction.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Seller or Leg 2 Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Standard template:** **Identification code of the Seller of the transaction.** **[Field Value: Alphanumeric]** **Other template:** **Identification code of the Seller or Leg 2 Payer of the transaction.** **[Field Value: Alphanumeric]** ***Note: Where Seller or Leg 2 Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Name	**Available in both Standard template and Other template.** **Standard template:** **Name of the Seller of the transaction.** **[Field Value: Alphanumeric]** **Other template:** **Name of the Seller or Leg 2 Payer of the transaction.** **[Field Value: Alphanumeric]** ***Note: Where Seller or Leg 2 Payer is an individual, this field should be left blank.***	

Data Field	Data Sub-field (if any)	Description	Remarks
Initial Payment Amount Payer	**Type**	**Available in both Standard template and Other template.** **Type of identification code of the Initial Payment Amount Payer, if applicable.** **Initial Payment specifies a single fixed payment that is payable by the payer to the receiver on the initial payment date. The fixed payment to be paid is specified in terms of a known currency amount. This element should be used for CDS Index trades and can be used for CDS Single Name trades where it is necessary to represent a payment from Seller to Buyer. For CDS Single Name trades where a payment is to be made from Buyer to Seller, the "Single Payment" related fields must be used.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Initial Payment Amount Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Initial Payment Amount Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Initial Payment Amount Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Name	**Available in both Standard template and Other template.** **Name of the Initial Payment Amount Payer, if applicable.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Alphanumeric] ***Note: Where Initial Payment Amount Payer is an individual, this field should be left blank.***	
Initial Payment Amount Receiver	**Type**	**Available in both Standard template and Other template.** **Type of identification code of the Initial Payment Amount Receiver, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Initial Payment Amount Receiver is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Initial Payment Amount Receiver, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Initial Payment Amount Receiver is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Name	**Available in both Standard template and Other template.** **Name of the Initial Payment Amount Receiver, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Initial Payment Amount Receiver is an individual, this field should be left blank.***	

Data Field	Data Sub-field (if any)	Description	Remarks
Counterparty Origin		**Available in both Standard template and Other template.** **To indicate whether the transaction was entered into by the Reporting For trade party on behalf of a customer or house account.** **[Field Values: HouseAccount, Customer]**	
(5) Information and particulars relating to pricing of the transaction			
Price Notation	**Price Type**	**Available in both Standard template and Other template.** **To indicate how to interpret the quoted price. Valid values include but are not limited to: Basis Points, Percentage, Currency, Amount, Price, Spread.** **[Field Value: Alphanumeric]**	
	Price	**Available in both Standard template and Other template.** **To indicate the premium, price, spread or rate, depending on the type of transaction, that is calculated at affirmation and nets to a present value of zero at execution. The pricing characteristic should not include any premiums associated with margin, collateral, independent amounts, reconcilable post execution events, options on a swap, or other non-economic characteristics.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Notional Amount	**Currency**	**Available in Standard template only.** **The currency of the notional amount of the transaction.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in Standard template only.** **The notional amount of the transaction.** **[Field Value: Numeric]**	
Notional – Leg 1	**Currency**	**Available in Other template only.** **The currency of the notional amount of the transaction or Leg 1 of the transaction.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in Other template only.** **The notional amount of the transaction or Leg 1 of the transaction.** **[Field Value: Numeric]**	
Notional – Leg 2	**Currency**	**Available in Other template only.** **The currency of the notional amount of Leg 2 of the transaction, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	

Data Field	Data Sub-field (if any)	Description	Remarks
	Amount	**Available in Other template only.** **The notional amount of Leg 2 of the transaction, if applicable.** **[Field Value: Numeric]**	
Outstanding Notional Amount	**Currency**	**Available in Standard template only.** **The currency in which the outstanding notional amount is denominated.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]** ***[Note: This field is used for Partial or Full Termination.]***	**New requirement**
	Amount	**Available in Standard template only.** **The outstanding notional amount.** **[Field Value: Numeric]** ***[Note: This field is used for Partial or Full Termination.]***	
Fixed Rate (per annum)		**Available in both Standard template and Other template.** **The fixed interest rate at the start of the deal. A rate of 11.9% would be represented by 0.119.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		For CDS, a value of Zero is equal to specifying "Null" or "Blank". [Field Value: Numeric]	
Attachment Point		Available in both Standard template and Other template. The lower bound percentage of the loss that the Tranche can endure, if applicable, and is to be expressed as a decimal. An attachment point of 5% would be represented as 0.05. The difference between Attachment and Exhaustion points is call the width of the Tranche. [Field Value: Numeric]	
Exhaustion Point		Available in both Standard template and Other template. The upper bound percentage of the loss that the Tranche can endure, if applicable, and is to be expressed as a decimal. An exhaustion point of 5% would be represented as 0.05. The difference between Attachment and Exhaustion points is call the width of the Tranche. [Field Value: Numeric]	
Initial Payment	Currency	Available in both Standard template and Other template. The currency associated with the Initial Payment amount, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Amount	Available in both Standard template and Other template. The Initial Payment amount, if applicable.	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Numeric]	
Single Payment	**Currency**	**Available in both Standard template and Other template.** **The currency associated with the Single Payment Amount, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in both Standard template and Other template.** **The single fixed amount that is payable by the Buyer to the Seller, if applicable, on the fixed rate payer payment date.** **[Field Value: Numeric]**	
Payment Frequency		**Available in both Standard template and Other template.** **The time interval between regular fixed rate payer payment dates, if applicable.** **[Field Value: Alphanumeric]**	
Cash Settlement Currency		**Available in both Standard template and Other template.** **The currency in which settlement occurs, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]** ***Note: This field should be completed when the transaction is to be settled in a currency other than the currency in which the notional amount is denominated.***	

Data Field	Data Sub-field (if any)	Description	Remarks
Embedded Option on Swap		**Available in both Standard template and Other template.** **The type of any embedded optionality in the transaction that might not otherwise be apparent. Can be used to represent embedded optionality such as early termination provisions, extendible provisions, or cancellable provisions, etc., where applicable.** **[Field Values: CancelableProvision, ExtendibleProvision, OptionalEarlyTerminationProvision, OTHERS]** ***Note: This field can be left blank when there is no embedded optionality to the transaction.***	
Option Entitlement		**Available in Other template only.** **The number of units of underlyer per option comprised in the transaction, if applicable.** **[Field Value: Numeric]**	
Number of Options		**Available in Other template only.** **The number of options comprised in the transaction, if applicable.** **[Field Value: Numeric]**	
Strike Price	**Unit**	**Available in Other template only.** **The units in which the Strike Price is denominated, if applicable.** **[Field Values: Items on the FpML Coding Scheme "priceQuoteUnits" supported by the HKTR as stated in the AIDG]**	

Data Field	Data Sub-field (if any)	Description	Remarks
	Currency	Available in Other template Only. The currency in which the Strike Price is denominated, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Amount	Available in Other template only. The price or level at which the option has been struck, if applicable. [Field Value: Numeric]	
Basket Constituent Weight Percentage		Available in Other template only. The weight of each of the constituents within the basket in percentage, if applicable. [Field Value: Numeric]	
nth To Default		Available in Other template only. The N th reference obligation to default triggers payout, if applicable. [Field Value: Numeric]	
mth To Default		Available in Other template only. The M th reference obligation to default to allow representation of N th to M th defaults, if applicable. [Field Value: Numeric]	

Data Field	Data Sub-field (if any)	Description	Remarks
Reference Entity	ID Type	Available in both Standard template and Other template. Reference Entity means the corporate or sovereign entity on which you are buying or selling protection and any successor that assumes all or substantially all of its contractual and other obligations. ID Type of Reference Entity means the type of identification code used to identify the Reference Entity, if applicable. [Field Values: RED, Bloomberg]	
	Entity ID	Available in both Standard template and Other template. Identification code of the reference entity, if applicable. [Field Value: Alphanumeric]	
	Entity Name	Available in both Standard template and Other template. Name of the reference entity, if applicable. [Field Value: Alphanumeric]	
Reference Obligation	Asset Type	Available in both Standard template and Other template. The Reference Obligation is a financial instrument that is either issued or guaranteed by the reference entity. It serves to clarify the precise reference entity protection is being offered upon, and its legal position with regard to other related firms (parents/subsidiaries). Asset Type means the type of underlying asset of the transaction, if applicable. Standard template: [Field Values: Bond, ConvertibleBond, Mortgage, Loan]	

Data Field	Data Sub-field (if any)	Description	Remarks
		Other template: **[Field Values: Bond, ConvertibleBond, Mortgage, Loan, OTHERS]**	
	ID Type	**Available in both Standard template and Other template.** **Type of identification code of the underlying asset, if applicable.** **[Field Values: RED, ISIN, CUSIP, SEDOL, Bloomberg]**	
	Instrument ID	**Available in both Standard template and Other template.** **Identification code of the underlying asset, if applicable.** **[Field Value: Alphanumeric]**	
	Place of Incorporation	**Available in both Standard template and Other template.** **The place of incorporation of the underlying asset, if applicable.** **[Field Values: The countries on the ISO 3166 country list supported by the HKTR as stated in the AIDG with the addition of "World", "Americas", "North America", "Latin America", "Europe", "Western Europe", "Eastern Europe", "Nordic", "Asia Pacific", "Asia", "Asia ex Japan", "Greater China", "BRIC", "MEA", "EMEA"]**	
Index Reference Information	**ID Type**	**Available in both Standard template and Other template.** **Type of identification code of the underlying index, if applicable.** **The Index Reference Information contains all the terms relevant to defining the Credit Default Swap Index or Index Tranche.** **[Field Value: RED]**	

Data Field	Data Sub-field (if any)	Description	Remarks
	Index ID	Available in both Standard template and Other template. Identification of the underlying index, if applicable. [Field Value: Alphanumeric]	
	Place of Issuance Reference	Available in both Standard template and Other template. The place of reference of the underlying index, if applicable. [Field Values: The countries on the ISO 3166 country list supported by the HKTR as stated in the AIDG with the addition of "World", "Americas", "North America", "Latin America", "Europe", "Western Europe", "Eastern Europe", "Nordic", "Asia Pacific", "Asia", "Asia ex Japan", "Greater China", "BRIC", "MEA", "EMEA"]	
(6) Information and particulars relating to the confirmation of the transaction			
Confirmation Platform ID		Available in both Standard template and Other template. The code of the platform through which, or the manner in which, the trade is confirmed. [Field Values: HKTR, MarkitSERV, OTHERS, PAPER]	
CP Trade Reference		Available in both Standard template and Other template. The identifying reference assigned to the trade by the platform, if applicable.	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Alphanumeric]	
(7) Information and particulars relating to the execution of the transaction			
Execution Type		**Available in both Standard template and Other template.** **To indicate how the trade was executed.** **[Field Values: Items on the FpML Coding Scheme "ExecutionType" supported by the HKTR as stated in the AIDG]**	
Execution Date Time		**Available in both Standard template and Other template.** **The time and date when the trade was executed, expressed in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00).** **[Field Value: YYYY-MM-DD hh:mm:ss]**	
(8) Information and particulars relating to the clearing of the transaction			
Clearing		**Available in both Standard template and Other template.** **To indicate whether the trade was, or is intended to be, cleared through a central counterparty.** **[Field Values: Yes, No]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Central Counterparty ID		**Available in both Standard template and Other template.** **The name or LEI code of the Central Counterparty through which the trade was, or is intended to be, cleared, if applicable.** **[Field Value: Alphanumeric]**	
Clearing Broker	**Type**	**Available in both Standard template and Other template.** **Clearing Broker means the client clearing services provider involved in, or intended to be involved in clearing the trade. To indicate the type of identification code of the Clearing Broker, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]**	
	ID	**Available in both Standard template and Other template.** **Identification code of the Clearing Broker, if applicable.** **[Field Value: Alphanumeric]**	
	Party Name	**Available in both Standard template and Other template.** **Name of the Clearing Broker, if applicable.** **[Field Value: Alphanumeric]**	
(9) Information and particulars about any compression relating to the transaction			
Compression		**Available in both Standard template and Other template.**	**This is a new field to be built as a replacement to our**

Data Field	Data Sub-field (if any)	Description	Remarks
		To indicate whether the transaction is linked to a compression exercise, i.e. (i) is a new trade being created as the result of a compression exercise; or (ii) is an existing trade being terminated or amended as a result of a compression exercise. **[Field Values: Yes, No]**	**requirement of "Special Terms" in the September 2015 Consultation.**
(10) Particulars of any identifying references assigned to the transaction			
Agent Trade Reference		**Available in both Standard template and Other template.** **A unique trade reference generated by the Agent for the transaction, if applicable. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade.** **[Field Value: Alphanumeric]**	
User Trade Reference		**Available in both Standard template and Other template.** **A unique user trade reference generated by the Reporting Party. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade.** **[Field Value: Alphanumeric]**	
Unique Transaction Identifier (UTI) Indicator		**Available in both Standard template and Other template.** **To indicate whether a Unique Swap Identifier (USI) exists for the trade. The USI refers to the unique transaction identifier reportable under the mandatory reporting requirements in the US pursuant to the Dodd-Frank Act.** **[Field Values: Yes, No]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Unique Transaction Identifier (UTI)	Issuer ID UTI Value	Available in both Standard template and Other template. The value of the USI, if it exists for the trade. It should be presented in conformity with the format and structure applicable to it. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade. [Field Value: Alphanumeric]	
Prior - Unique Transaction Identifier (UTI)	Issuer ID UTI Value	Available in both Standard template and Other template. The value of the USI for the original trade, if applicable. [Field Value: Alphanumeric]	
Unique Transaction Identifier - Unique Trade ID (UTI-TID)		Available in both Standard template and Other template. The value of the Trade ID (UTI-TID) if a unique Trade ID (UTI-TID) reportable under the mandatory reporting requirements in the European Union exists for the trade. It should be presented in conformity with the format and structure applicable to it. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade. [Field Value: Alphanumeric]	

Data Field	Data Sub-field (if any)	Description	Remarks
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)		**Available in both Standard template and Other template.** **The value of the UTI-TID for the original trade, if applicable.** **[Field Value: Alphanumeric]**	
Bilateral Comments		**Available in both Standard template and Other template.** **A bilaterally agreed transaction identifier which is unique, shared and paired between the two counterparties, where there is no USI and UTI-TID.** **[Field Value: Alphanumeric]**	
Trade Reference		**Available in both Standard template and Other template.** **A Trade Reference generated by the HKTR, if applicable, for a post-trade event requests or Valuation requests. This reference is used to correlate the request to the designated trade.** **[Field Value: Alphanumeric]**	
(11) Information and particulars relating to the valuation of the transaction			
Valuation Date Time		**Available in both Standard template and Other template.** **The business date and time of the valuation, expressed in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00).** **[Field Value: YYYY-MM-DD hh:mm:ss]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Valuation Value	**Currency**	**Available in both Standard template and Other template.** **The native currency of the calculated Valuation Value.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
	Amount	**Available in both Standard template and Other template.** **The calculated Valuation Value.** **[Field Value: Numeric]**	
Valuation Type		**Available in both Standard template and Other template.** **The reference model used to calculate the daily Valuation Value.** **[Field Values: Mark-to-Market, Mark-to-Model, CCP Valuation]**	

Commodity

Note: Only the first 3 columns of the table below will be published in the Hong Kong Government Gazette.

Data Field	Data Sub-field (if any)	Description	Remarks
(1) Information and particulars relating to administration of the reporting of the transaction			
Action		Available in both Standard template and Other template. To indicate that this is a submission request (i.e. a request to submit information to the HKTR). [Field Values: Request, AddOrModify, Delete]	
Trade Event		Available in both Standard template and Other template. The type of event that is the subject of the submission. [Field Values: New Trade, Amendment, Backloading, Partial Termination, Full Termination, Withdrawal, Quit, Suppress Uncertain, Relink]	
Event Request ID		Available in both Standard template and Other template. A unique identifier generated by the Submitting Party for each trade event request. This ID cannot be reused regardless of whether the event request is successfully captured or rejected by the HKTR. [Field Value: Alphanumeric]	

Data Field	Data Sub-field (if any)	Description	Remarks
Agent Event Reference		**Available in both Standard template and Other template.** **A unique event reference generated by the Agent for each trade event, if applicable. This reference will be included for event identification purpose in the HKTR reports and on the UI portal.** **[Field Value: Alphanumeric]**	
User Event Reference		**Available in both Standard template and Other template.** **A unique event reference generated by the Reporting Party for each trade event, if applicable. This reference will be included for event identification purpose in the HKTR reports and on the UI portal.** **[Field Value: Alphanumeric]**	
Full Termination Indicator		**Available in Other template only.** **To indicate, if applicable, that the transaction reported was fully terminated before the Final Maturity Date previously reported using the Other template.** **[Field Value: Yes]** ***Note: This field can be filled with "Yes" to indicate that the transaction is fully terminated; otherwise the field should be left blank.***	
Reporting For	**Type**	**Available in both Standard template and Other template.** **Reporting For means the party that the Reporting Party is reporting for and it should be one of the trade parties.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Type of Reporting For means the type of identification code used to identify the Reporting For trade party. **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Reporting For is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Reporting For trade party.** **[Field Value: Alphanumeric]** ***Note: Where Reporting For is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of the Reporting For trade party.** **[Field Value: Alphanumeric]** ***Note: Where Reporting For is an individual, this field should be left blank.***	
Special Terms Indicator		**Available in both Standard template and Other template.** **To indicate whether the transaction includes any core economic terms that materially affect the pricing of the transaction.** **[Field Values: Yes, No]**	**The field "Special Terms Indicator" is no longer used to indicate whether the transaction is subject to mandatory clearing as set out in the September 2015 Consultation. We are now using this field to indicate**

Data Field	Data Sub-field (if any)	Description	Remarks
			whether there are additional core economic terms affecting pricing that have not been reported under the other data fields.
Hybrid-Other Asset Class		Available in Other template only. To indicate the other asset classes, if any, involved in the trade, if applicable. E.g. IR, FX, CD, EQ [Field Value: Alphanumeric]	This is a new field to be built as a replacement to our requirement on "Remarks 2" (Exotic Template) in the September 2015 Consultation.
Version		Available in both Standard template and Other template. The CSV / FpML version used for submission of the request. [Field Value: Alphanumeric]	
File Reference		Available in both Standard template and Other template. A unique file reference generated by the Submitting Party for the identification of a file which is used to contain a number of requests that are submitted to the HKTR in one go for processing. [Field Value: Alphanumeric]	
Purpose		Available in both Standard template and Other template. To indicate whether the request is used for Reporting service or Valuation reporting.	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Values: Reporting, Valuation]	
Submitting Party (Type)		**Available in both Standard template and Other template.** **Submitting Party is the party who submits the request to the HKTR. It can be an Agent or the Reporting Party itself.** **Type of Submitting Party means the type of identification code used to identify the Submitting Party.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN]**	
Submitting Party (ID)		**Available in both Standard template and Other template.** **Identification code of the Submitting Party.** **[Field Value: Alphanumeric]**	
Reporting Party (Type)		**Available in both Standard template and Other template.** **Reporting Party is the party who has the obligation to report the transaction.** **Type of Reporting Party means the type of identification code used to identify the Reporting Party.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN]**	
Reporting Party (ID)		**Available in both Standard template and Other template.** **Identification code of the Reporting Party.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Number of Trade Event Requests		**Available in both Standard template and Other template.** **The total number of trade event requests contained in the event file.** **[Field Value: Numeric]**	
Number of Valuation Requests		**Available in both Standard template and Other template.** **The total number of Valuation requests contained in the file.** **[Field Value: Numeric]**	**New requirement**
Valuation Request ID		**Available in both Standard template and Other template.** **A unique identifier generated by the Submitting Party for each Valuation request. This ID cannot be reused regardless of whether the Valuation request is successfully captured or rejected by the HKTR.** **[Field Value: Alphanumeric]**	
(2) Information and particulars relating to the class or type of product to which the transaction belongs			
Asset Class		**Available in both Standard template and Other template.** **A simple asset class categorization.** **[Field Value: Commodity]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Product Taxonomy		**Available in both Standard template and Other template.** **A classification of the type of product.** **Standard template:** **[Field Values: Commodity:Forward:AverageBullion, Commodity:Forward:AverageMetal, Commodity:Forward:FixedBullion, Commodity:Forward:FixedMetal, Commodity:Option:AverageBullion, Commodity:Option:AverageMetal, Commodity:Option:FixedBullion, Commodity:Option:FixedMetal, Commodity:Option:OptionOption, Commodity:Swap:FixedCoal, Commodity:Swap:FixedElectricity, Commodity:Swap:FixedFloat, Commodity:Swap:FixedGas, Commodity:Swap:FixedOil, Commodity:Swap:FloatCoal, Commodity:Swap:FloatElectricity, Commodity:Swap:FloatFloat, Commodity:Swap:FloatGas, Commodity:Swap:FloatOil]** **Other template:** **[Field Value: Commodity:Other]**	
OTC Derivatives Product Taxonomy		**Available in both Standard template and Other template.** **A classification of the type of product.** **Standard template:** **[Field Values: Items on the ISDA Commodity Taxonomy list supported by HKTR as stated in the AIDG]** **Other template:** **[Field Values: Items on the ISDA Commodity Taxonomy list supported by HKTR as stated in the AIDG, with the addition of Commodity:Other]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Option Type		**Available in both Standard template and Other template.** **The type of option transaction, if applicable.** **Standard template:** **[Field Values: Put, Call]** **Other template:** **[Field Values: Put, Call, OTHERS]**	
Option Style		**Available in both Standard template and Other template.** **The parameters for defining how the commodity option can be exercised, if applicable.** **Standard template:** **[Field Values: American, European]** **Other template:** **[Field Values: American, Bermuda, European, OTHERS]**	
(3) Dates and periods relating to the transaction			
Backloading Date		**Available in both Standard template and Other template.** **The date of the trade snapshot being reported.** **[Field Value: YYYY-MM-DD]**	
Trade Date		**Available in both Standard template and Other template.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		The trade date of the contract. **[Field Value: YYYY-MM-DD]**	
Effective Date	**Unadjusted Date**	**Available in Standard template only.** **The effective date of the swap, if applicable.** **[Field Value: YYYY-MM-DD]**	
Effective Date - Leg 1		**Available in Other template only.** **The effective date of the transaction or Leg 1 of the transaction.** **[Field Value: YYYY-MM-DD]**	
Effective Date - Leg 2		**Available in Other template only.** **The effective date of Leg 2 of the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	
Effective Date		**Available in both Standard template and Other template.** **The effective date of the post-trade event.** **[Field Value: YYYY-MM-DD]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Termination Date	Unadjusted Date	Available in Standard template only. The termination date of the swap, if applicable. [Field Value: YYYY-MM-DD]	
Termination Date - Leg 1		Available in Other template only. The termination date of the transaction or leg 1 of the transaction, if applicable. [Field Value: YYYY-MM-DD]	
Termination Date - Leg 2		Available in Other template only. The termination date of Leg 2 of the transaction, if applicable. [Field Value: YYYY-MM-DD]	
Option Effective Date	Unadjusted Date	Available in Standard template only. The effective date of the commodity option transaction, if applicable. [Field Value: YYYY-MM-DD]	
Option Commencement Date	Unadjusted Date	Available in Standard template only. The first day of the exercise period for the American-style financial option, if applicable. [Field Value: YYYY-MM-DD]	

Data Field	Data Sub-field (if any)	Description	Remarks
Option Commencement Dates	Unadjusted Date	Available in Standard template only. The first day(s) of the exercise period(s) for the American-style physical option, if applicable. [Field Value: YYYY-MM-DD]	
Commencement Date		Available in Other template only. The earliest exercise date for the option, if applicable. [Field Value: YYYY-MM-DD]	
Commodity Forward Average Price Leg Pricing Start Date	Unadjusted Date	Available in Standard template only. The start of the pricing period, if applicable. [Field Value: YYYY-MM-DD]	
Expiration Dates	Unadjusted Date	Available in Standard template only. The Expiration Date(s) of an American-style or a European-style physical option, if applicable. [Field Value: YYYY-MM-DD]	
Expiration Date	Unadjusted Date	Available in both Standard template and Other template. The last exercise date of the option, if applicable. [Field Value: YYYY-MM-DD]	

Data Field	Data Sub-field (if any)	Description	Remarks
		Note: In Other template, if the date reported under the field "Final Maturity Date" is the same as the date to be provided here, this field can be left blank.	
Value Date	**Unadjusted Date**	**Available in both Standard template and Other template.** **Standard template:** **The value date of the commodity forward transaction. This is the day on which both the cash and the physical commodity settle, if applicable.** **[Field Value: YYYY-MM-DD]** **Other template:** **The value date of the transaction, if applicable.** **[Field Value: YYYY-MM-DD]**	
Agreement Date		**Available in both Standard template and Other template.** **The post-trade event trade date (i.e. the date of agreeing the post-trade event).** **[Field Value: YYYY-MM-DD]**	
Final Maturity Date		**Available in Other template only.** **The final maturity date of the trade.** **[Field Value: YYYY-MM-DD]**	
(4) Information and particulars relating to the counterparties to the transaction			
Reference Branch of Trade Party		**Available in both Standard template and Other template.** **The location of the branch/office of the trade party into which the transaction is**	

Data Field	Data Sub-field (if any)	Description	Remarks
		booked. **[Field Value: Alphanumeric]**	
Desk ID		**Available in both Standard template and Other template.** **The location of the trading desk responsible for the decision of entering into the transaction.** **[Field Value: Alphanumeric]**	
Trade Party 1	**Type**	**Available in both Standard template and Other template.** **Trade Party 1 means one of the counterparties to the transaction. Type of Trade Party 1 means the type of identification code used to identify Trade Party 1.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Trade Party 1 is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Trade Party 1.** **[Field Value: Alphanumeric]** ***Note: Where Trade Party 1 is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	Party Name	**Available in both Standard template and Other template.** **Name of the Trade Party 1.** **[Field Value: Alphanumeric]** ***Note: Where Trade Party 1 is an individual, this field should be left blank.***	
	Place of Incorporation	**Available in both Standard template and Other template.** **The place of incorporation (for corporates) of the Trade Party 1.** **[Field Values: The countries on the ISO 3166 country list supported by the HKTR as stated in the AIDG]**	
Trade Party 2	**Type**	**Available in both Standard template and Other template.** **Trade Party 2 means one of the counterparties to the transaction other than Trade Party 1. Type of Trade Party 2 means the type of identification code used to identify Trade Party 2.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Trade Party 2 is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Trade Party 2.** **[Field Value: Alphanumeric]** ***Note: Where Trade Party 2 is an individual, the Reporting Party should enter in***	

Data Field	Data Sub-field (if any)	Description	Remarks
		this field the internal reference code assigned by it.	
	Party Name	**Available in both Standard template and Other template.** **Name of the Trade Party 2.** **[Field Value: Alphanumeric]** ***Note: Where Trade Party 2 is an individual, this field should be left blank.***	
	Place of Incorporation	**Available in both Standard template and Other template.** **The place of Incorporation (for corporates) of the Trade Party 2.** **[Field Values: The countries on the ISO 3166 country list supported by the HKTR as stated in the AIDG]**	
Industrial Sector		**Available in both Standard template and Other template.** **The sector of the Reporting For trade party's business operation.** **[Field Values:** **1. Bank,** **2. Non-bank financial sector,** **3. Central counterparty,** **4. Private non-financial sector,** **5. Public sector,** **6. Individual,** **7. OTHERS]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Counterparty Industrial Sector		**Available in both Standard template and Other template.** **The sector of the counterparty's business operation.** **[Field Values:** **1. Bank,** **2. Non-bank financial sector,** **3. Central counterparty,** **4. Private non-financial sector,** **5. Public sector,** **6. Individual,** **7. OTHERS]**	
Buyer	**Type**	**Available in Other template only.** **Type of identification code of the Buyer of the commodity option or Leg 1 Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Buyer or Leg 1 Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Other template only.** **Identification code of the Buyer of the commodity option or Leg 1 Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Buyer or Leg 1 Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	Party Name	Available in Other template only. Name of the Buyer of the commodity option or Leg 1 Payer, if applicable. [Field Value: Alphanumeric] *Note: Where Buyer or Leg 1 Payer is an individual, this field should be left blank.*	
Seller	Type	Available in Other template only. Type of identification code of the Seller of the commodity option or Leg 2 Payer, if applicable. [Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode] *Note: Where Seller or Leg 2 Payer is an individual, the field value "UserDefinedCode" should be selected.*	
	ID	Available in Other template only. Identification code of the Seller of the commodity option or Leg 2 Payer, if applicable. [Field Value: Alphanumeric] *Note: Where Seller or Leg 2 Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.*	
	Party Name	Available in Other template only. Name of the Seller of the commodity option or Leg 2 Payer, if applicable. [Field Value: Alphanumeric]	

Data Field	Data Sub-field (if any)	Description	Remarks
		Note: Where Seller or Leg 2 Payer is an individual, this field should be left blank.	
Option Buyer	**Type**	**Available in Standard template only.** **Type of identification code of the Option Buyer of the commodity option, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Option Buyer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Standard template only.** **Identification code of the Option Buyer of the commodity option, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Option Buyer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Name	**Available in Standard template only.** **Name of the Option Buyer of the commodity option, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Option Buyer is an individual, this field should be left blank.***	
Option Seller	**Type**	**Available in Standard template only.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Type of identification code of the Option Seller of the commodity option, if applicable. **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Option Seller is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Standard template only.** **Identification code of the Option Seller of the commodity option, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Option Seller is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Name	**Available in Standard template only.** **Name of the Option Seller of the commodity option, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Option Seller is an individual, this field should be left blank.***	
Average Price Leg Payer	**Type**	**Available in Standard template only.** **Type of identification code of the Average Price Leg Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Average Price Leg Payer is an individual, the field value "UserDefinedCode" should be selected.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	ID	**Available in Standard template only.** **Identification code of the Average Price Leg Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Average Price Leg Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Party Name	**Available in Standard template only.** **Name of the Average Price Leg Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Average Price Leg Payer is an individual, this field should be left blank.***	
Bullion Physical Leg Payer	**Type**	**Available in Standard template only.** **Type of identification code of the Bullion Physical Leg Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Bullion Physical Leg Payer is an individual, the field value "UserDefinedCode" should be selected.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	ID	**Available in Standard template only.** **Identification code of the Bullion Physical Leg Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Bullion Physical Leg Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Party Name	**Available in Standard template only.** **Name of the Bullion Physical Leg Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Bullion Physical Leg Payer is an individual, this field should be left blank.***	
Metal Physical Leg Payer	**Type**	**Available in Standard template only.** **Type of identification code of the Metal Physical Leg Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Metal Physical Leg Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Standard template only.** **Identification code of the Metal Physical Leg Payer, if applicable.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Note: Where Metal Physical Leg Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.	
	Party Name	**Available in Standard template only.** **Name of the Metal Physical Leg Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Metal Physical Leg Payer is an individual, this field should be left blank.***	
Fixed Rate Payer	**Type**	**Available in Standard template only.** **Type of identification code of the Fixed Rate Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Fixed Rate Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Standard template only.** **Identification code of the Fixed Rate Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Fixed Rate Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	Party Name	**Available in Standard template only.** **Name of the Fixed Rate Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Fixed Rate Payer is an individual, this field should be left blank.***	
Floating Leg 1 Payer	**Type**	**Available in Standard template only.** **Type of identification code of the Floating Leg 1 Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Floating Leg 1 Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Standard template only.** **Identification code of the Floating Leg 1 Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Floating Leg 1 Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Party Name	**Available in Standard template only.** **Name of the Floating Leg 1 Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Floating Leg 1 Payer is an individual, this field should be left blank.***	

Data Field	Data Sub-field (if any)	Description	Remarks
Floating Leg 2 Payer	Type	Available in Standard template only. Type of identification code of the Floating Leg 2 Payer, if applicable. [Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode] *Note: Where Floating Leg 2 Payer is an individual, the field value "UserDefinedCode" should be selected.*	
	ID	Available in Standard template only. Identification code of the Floating Leg 2 Payer, if applicable. [Field Value: Alphanumeric] *Note: Where Floating Leg 2 Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.*	
	Party Name	Available in Standard template only. Name of the Floating Leg 2 Payer, if applicable. [Field Value: Alphanumeric] *Note: Where Floating Leg 2 Payer is an individual, this field should be left blank.*	
Coal Physical Leg Payer	Type	Available in Standard template only. Type of identification code of the Coal Physical Leg Payer, if applicable.	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode] ***Note: Where Coal Physical Leg Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Standard template only.** **Identification code of the Coal Physical Leg Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Coal Physical Leg Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Party Name	**Available in Standard template only.** **Name of the Coal Physical Leg Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Coal Physical Leg Payer is an individual, this field should be left blank.***	
Gas Physical Leg Payer	**Type**	**Available in Standard template only.** **Type of identification code of the Gas Physical Leg Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Gas Physical Leg Payer is an individual, the field value "UserDefinedCode" should be selected.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	ID	**Available in Standard template only.** **Identification code of the Gas Physical Leg Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Gas Physical Leg Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Party Name	**Available in Standard template only.** **Name of the Gas Physical Leg Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Gas Physical Leg Payer is an individual, this field should be left blank.***	
Oil Physical Leg Payer	**Type**	**Available in Standard template only.** **Type of identification code of the Oil Physical Leg Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Oil Physical Leg Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Standard template only.** **Identification code of the Oil Physical Leg Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Oil Physical Leg Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	Party Name	**Available in Standard template only.** **Name of the Oil Physical Leg Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Oil Physical Leg Payer is an individual, this field should be left blank.***	
Electricity Physical Leg Payer	**Type**	**Available in Standard template only.** **Type of identification code of the Electricity Physical Leg Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Electricity Physical Leg Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in Standard template only.** **Identification code of the Electricity Physical Leg Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Electricity Physical Leg Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	

Data Field	Data Sub-field (if any)	Description	Remarks
	Party Name	**Available in Standard template only.** **Name of the Electricity Physical Leg Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Electricity Physical Leg Payer is an individual, this field should be left blank.***	
Premium Payer	**Type**	**Available in both Standard template and Other template.** **Type of identification code of the Premium Payer, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]** ***Note: Where Premium Payer is an individual, the field value "UserDefinedCode" should be selected.***	
	ID	**Available in both Standard template and Other template.** **Identification code of the Premium Payer, if applicable.** **[Field Value: Alphanumeric]** ***Note: Where Premium Payer is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.***	
	Party Name	**Available in both Standard template and Other template.** **Name of the Premium Payer, if applicable.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Note: Where Premium Payer is an individual, this field should be left blank.	
Counterparty Origin		**Available in both Standard template and Other template.** **To indicate whether the transaction was entered into by the Reporting For trade party on behalf of a customer or house account.** **[Field Values: HouseAccount, Customer]**	
(5) Information and particulars relating to pricing of the transaction			
Commodity	**Instrument ID**	**Available in both Standard template and Other template.** **Standard template:** **Identification code of the underlying asset of the transaction, if applicable.** **[Field Values: Items on the FpML Coding Scheme "CommodityReferencePrice", ISDA Commodity Reference Price supported by the HKTR as stated in the AIDG, with the addition of OTHER]** **Other template:** **Identification of the underlying asset of the transaction or leg 1 of the transaction or leg 2 of the transaction, if applicable.** **[Field Values: Items on the FpML Coding Scheme "CommodityReferencePrice", ISDA Commodity Reference Price supported by the HKTR as stated in the AIDG, with the addition of OTHER]**	
	Base	**Available in both Standard template and Other template.** **Standard template:** **The base type of the underlying commodity of the transaction, if applicable. Where possible, this should follow the naming convention used in the 2005**	

Data Field	Data Sub-field (if any)	Description	Remarks
		ISDA Commodity Definition. E.g. Natural Gas. **[Field Value: Alphanumeric]** **Other template:** **The base type of the underlying commodity of the transaction or leg 1 of the transaction or leg 2 of the transaction, if applicable. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definition. E.g. Natural Gas.** **[Field Value: Alphanumeric]**	
	Details	**Available in both Standard template and Other template.** **Standard template:** **To more specifically indicate the underlying commodity of the transaction, if applicable. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definition.** **[Field Value: Alphanumeric]** **Other template:** **To more specifically indicate the underlying commodity of the transaction or leg 1 of the transaction or leg 2 of the transaction, if applicable. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definition.** **[Field Value: Alphanumeric]**	
	Unit of Measure	**Available in both Standard template and Other template.** **Standard template:** **The unit of measure in which the underlying commodity of the transaction is denominated, if applicable.** **[Field Values: Items on the FpML Coding Scheme "CommodityPriceQuoteUnits" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Other template: **The unit of measure in which the underlying commodity of the transaction or leg 1 of the transaction or leg 2 of the transaction is denominated, if applicable.** **[Field Values: Items on the FpML Coding Scheme "CommodityPriceQuoteUnits" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]**	
	Currency	**Available in both Standard template and Other template.** **The currency in which the reference price of the underlying commodity is published, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	
Commodity Exchange ID		**Available in Standard template only.** **The identification code of the Exchange where those commodities are being traded with reference to the price of a listed instrument for the transaction, if applicable.** **[Field Values: Items on the ISO 10383 list supported by the HKTR as stated in the AIDG, with the addition of OTHERS]**	
Commodity Publication	**Rate Source**	**Available in Standard template only.** **The publication in which the relevant quote for the transaction (e.g. rate, price, index or factor) is to be found, if applicable.** **[Field Values: Items on the FpML Coding Scheme "CommodityInformationProvider", ISDA Commodity Information Provider supported by the HKTR as stated in the AIDG, with the addition of OTHERS]** ***Note: It is to be provided when the underlying commodity is not listed on an***	

Data Field	Data Sub-field (if any)	Description	Remarks
		exchange.	
	Rate Source Page	**Available in Standard template only.** **The specific page or screen (in the case of electronically published information) on which the Rate Source for the transaction is to be found, if applicable.** **[Field Value: Alphanumeric]**	
Commodity Specified Price		**Available in Standard template only.** **To indicate a description of the nature of the underlying price that is observed for the transaction, if applicable.** **[Field Values: Items on the FpML enumerated values "specifiedPrice" supported by the HKTR as stated in the AIDG]**	
Option Floating Strike Price Per Unit Commodity	**Instrument ID**	**Available in Standard template only.** **Option Floating Strike price is used to specify the average strike price.** **Instrument ID of Option Floating Strike Price Per Unit Commodity means the identification code of the underlying asset of the transaction, if applicable.** **[Field Values: Items on the FpML Coding Scheme "CommodityReferencePrice", ISDA Commodity Reference Price supported by the HKTR as stated in the AIDG, with the addition of OTHER]**	
	Base	**Available in Standard template only.** **The base type of the underlying commodity of the transaction, if applicable.**	

Data Field	Data Sub-field (if any)	Description	Remarks
		Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definition. E.g. Natural Gas. **[Field Value: Alphanumeric]**	
	Details	**Available in Standard template only.** **To more specifically indicate the underlying commodity of the transaction, if applicable. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definition.** **[Field Value: Alphanumeric]**	
	Unit of Measure	**Available in Standard template only.** **The unit of measure in which the underlying commodity of the transaction is denominated, if applicable.** **[Field Values: Items on the FpML Coding Scheme "CommodityPriceQuoteUnits" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]**	
	Currency	**Available in Standard template only.** **The currency in which the reference price of the underlying commodity is published, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Option Floating Strike Price Per Unit Commodity Exchange ID		**Available in Standard template only.** **Identification code of the Exchange where those commodities are being traded with reference to the price of a listed instrument, if applicable.** **[Field Values: Items on the ISO 10383 list supported by the HKTR as stated in the AIDG, with the addition of OTHERS]**	
Option Floating Strike Price Per Unit Commodity Publication	**Rate Source**	**Available in Standard template only.** **The publication in which the relevant quote for the transaction (e.g. rate, price, index or factor) is to be found, if applicable.** **[Field Values: Items on the FpML Coding Scheme "CommodityInformationProvider", ISDA Commodity Information Provider supported by the HKTR as stated in the AIDG, with the addition of OTHERS]** ***Note: It is to be provided when the underlying asset is not listed on an exchange.***	
	Rate Source Page	**Available in Standard template only.** **The specific page or screen (in the case of electronically published information) on which the Rate Source for the transaction is to be found, if applicable.** **[Field Value: Alphanumeric]**	
Option Floating Strike Price Per Unit Commodity Specified Price		**Available in Standard template only.** **The description of the nature of the underlying price that is observed, if applicable.** **[Field Values: Items on the FpML enumerated values “specifiedPrice” supported by the HKTR as stated in the AIDG]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Underlying asset		**Available in Other template only.** **To indicate any other assets upon which the product is priced, other than the commodity underlying assets stated under Underlyer 1 and Underlyer 2, if applicable.** **[Field Value: Alphanumeric]**	
Bullion Type		**Available in Standard template only.** **The type of Bullion underlying of a Bullion Transaction, if applicable.** **[Field Values: Gold, Palladium, Platinum, Silver, Rhodium, Iridium, Ruthenium, Osmium]**	
Metal Material		**Available in Standard template only.** **The types of metal product for a physically settled metal trade, if applicable.** **[Field Values: Items on the FpML Coding Scheme "CommodityMetalProductType" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Metal Grade		**Available in Standard template only.** **The grade of material which can be delivered in seller's option, if applicable.** **[Field Value: Alphanumeric]**	
Coal Type		**Available in Standard template only.** **The type of coal product to be delivered by reference to a pre-defined specification, if applicable. For contracts under SCoTA terms this is the quality specification code (e.g. "DES ARA").** **[Field Values: Items on the FpML Coding Scheme "CommodityCoalProductType" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]**	
Coal Source		**Available in Standard template only.** **The SCoTA cargo origin, mining region, mine(s), mining complex(es), loadout(s) or river dock(s) or other point(s) of origin that is mutually agreed by the Seller and the Buyer as the acceptable origins for the Coal Product if applicable. For International Coal transactions, this is the Origin of the Coal Product.** **[Field Values: Items on the FpML Coding Scheme "CommodityCoalProductSource" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]**	
Gas Type		**Available in Standard template only.** **The type of gas to be delivered, if applicable.** **[Field Value: NaturalGas]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Oil Type		Available in Standard template only. The type of oil product to be delivered, if applicable. [Field Values: Items on the FpML Coding Scheme " CommodityOilProductType" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]	
Oil Grade		Available in Standard template only. The grade of oil product to be delivered, if applicable. [Field Values: Items on the FpML Coding Scheme "ProductGrade" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]	
Electricity Type		Available in Standard template only. The type of electricity product to be delivered, if applicable. [Field Value: Electricity]	
Grade(s)		Available in Other template only. The grade(s) of material which can be delivered in the seller's option, if applicable. [Field Value: Alphanumeric]	
Leg Type (Leg 1)		Available in Standard template only. The Leg Type of Leg 1 of the transaction, if applicable. [Field Values: SwapFixedLeg, SwapFloatingLeg1, SwapFloatingLeg2,	New requirement

Data Field	Data Sub-field (if any)	Description	Remarks
		SwapCoalPhysicalLeg, SwapGasPhysicalLeg, SwapOilPhysicalLeg, SwapElectricityPhysicalLeg] ***Note: This field is used for Partial or Full Termination.***	
Leg Type (Leg 2)		**Available in Standard template only.** **The Leg Type of Leg 2 of the transaction, if applicable.** **[Field Values: SwapFixedLeg, SwapFloatingLeg1, SwapFloatingLeg2, SwapCoalPhysicalLeg, SwapGasPhysicalLeg, SwapOilPhysicalLeg, SwapElectricityPhysicalLeg]** ***Note: This field is used for Partial or Full Termination.***	**New requirement**
Outstanding Number of Units (Leg 1)		**Available in Standard template only.** **The outstanding number of units or quantities of the Commodity Leg as specified in Leg Type (Leg 1).** **[Field Value: Numeric]** ***Note: This field is used for Partial or Full Termination.***	**New requirement**
Outstanding Number of Units (Leg 2)		**Available in Standard template only.** **The outstanding number of units or quantities of the Commodity Leg as specified in Leg Type (Leg 2), if applicable.** **[Field Value: Numeric]** ***Note: This field is used for Partial or Full Termination.***	**New requirement**

Data Field	Data Sub-field (if any)	Description	Remarks
Price Notation	Price Type	Available in both Standard template and Other template. To indicate how to interpret the quoted price. Valid values include but are not limited to: Basis Points, Percentage, Currency, Amount, Price, Spread. [Field Value: Alphanumeric]	
	Price	Available in both Standard template and Other template. To indicate the premium, price, spread or rate, depending on the type of transaction, that is calculated at affirmation and nets to a present value of zero at execution. The pricing characteristic should not include any premiums associated with margin, collateral, independent amounts, reconcilable post-execution events, options on a swap, or other non-economic characteristics. [Field Value: Alphanumeric]	
Notional Quantity	Units	Available in Standard template only. The unit of measure which apply to the notional quantity of fixed leg or floating leg(s), if applicable. [Field Values: Items on the FpML Coding Scheme "CommodityPriceQuoteUnits" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]	
	Frequency	Available in Standard template only. The frequency with which the notional quantity applied for fixed leg or floating leg(s), if applicable. [Field Values: Items on the FpML Coding Scheme "CommodityQuantityFrequency" supported by the HKTR as stated in the AIDG,	

Data Field	Data Sub-field (if any)	Description	Remarks
		with the addition of OTHERS]	
	Quantity	Available in Standard template only. The notional quantity for each period for fixed leg or floating leg(s), if applicable. [Field Value: Numeric]	
Notional - Leg 1	Units	Available in Other template only. The notional units of the transaction or Leg 1 of the transaction, if applicable. The units in which an amount (not monetary) is denominated. [Field Values: Items on the FpML Coding Scheme "CommodityPriceQuoteUnits" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]	
	Currency	Available in Other template only. The currency of the notional amount of the transaction or Leg 1 of the transaction, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Amount	Available in Other template only. The notional amount or quantity of physical commodity for each period of the transaction or Leg 1 of the transaction, if applicable. [Field Value: Numeric]	

Data Field	Data Sub-field (if any)	Description	Remarks
Notional - Leg 2	Units	Available in Other template only. The notional units of Leg 2 of the transaction, if applicable. The units in which an amount (not monetary) is denominated. [Field Values: Items on the FpML Coding Scheme "CommodityPriceQuoteUnits" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]	
	Currency	Available in Other template only. The currency of the notional amount of Leg 2 of the transaction, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Amount	Available in Other template only. The notional amount or quantity of physical commodity for each period of the transaction or Leg 2 of the transaction, if applicable. [Field Value: Numeric]	
Notional Quantity Schedule	Step Unit	Available in Standard template only. The unit of measure which applies to the notional quantity of fixed leg or floating leg(s) for each Calculation Period, if applicable. [Field Values: Items on the FpML Coding Scheme "CommodityPriceQuoteUnits" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]	

Data Field	Data Sub-field (if any)	Description	Remarks
	Step Frequency	Available in Standard template only. The frequency with which the Notional Quantity Schedule – Step Quantity applies for fixed leg or floating leg(s) for each Calculation Period, if applicable. [Field Values: Items on the FpML Coding Scheme "CommodityQuantityFrequency" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]	
	Step Quantity	Available in Standard template only. The notional quantity of each period for fixed leg or floating leg(s) for each Calculation Period, if applicable. [Field Value: Numeric]	
Physical Quantity	Unit	Available in Standard template only. The unit of measure which applies to the underlying physical commodity, if applicable. [Field Values: Items on the FpML Coding Scheme "CommodityPriceQuoteUnits" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]	
	Frequency	Available in Standard template only. The frequency with which the underlying physical commodity is delivered, if applicable. [Field Values: Items on the FpML Coding Scheme "CommodityQuantityFrequency" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]	

Data Field	Data Sub-field (if any)	Description	Remarks
	Quantity	Available in Standard template only. The quantity of the underlying physical commodity which is to be delivered, if applicable. [Field Value: Numeric]	
Physical Quantity Schedule	Step Unit	Available in Standard template only. The unit of measure which applies to the underlying physical commodity to be delivered for each calculation period, if applicable. [Field Values: Items on the FpML Coding Scheme "CommodityPriceQuoteUnits" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]	
	Step Frequency	Available in Standard template only. The frequency with which the underlying physical commodity is to be delivered for each calculation period, if applicable. [Field Values: Items on the FpML Coding Scheme "CommodityQuantityFrequency" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]	
	Step Quantity	Available in Standard template only. The quantity of the underlying commodity which is to be delivered for each calculation period, if applicable. [Field Value: Numeric]	
Total Notional		Available in Standard template only.	

Data Field	Data Sub-field (if any)	Description	Remarks
Quantity		The Total Notional Quantity for fixed leg or floating leg(s) over the life of the contract, if applicable. [Field Value: Numeric]	
Option Notional Quantity	Unit	Available in Standard template only. The unit of measure which will apply to the notional quantity of the option, if applicable. [Field Values: Items on the FpML Coding Scheme "CommodityPriceQuoteUnits" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]	
	Frequency	Available in Standard template only. The frequency with which the notional quantity applies for the option, if applicable. [Field Values: Items on the FpML Coding Scheme "CommodityQuantityFrequency" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]	
	Quantity	Available in Standard template only. The notional quantity for each period for the option, if applicable. [Field Value: Numeric]	
Option Notional Quantity Schedule	Step Unit	Available in Standard template only.	

Data Field	Data Sub-field (if any)	Description	Remarks
		The unit of measure which applies to the notional quantity of floating leg notional option for each Calculation Period, if applicable. **[Field Values: Items on the FpML Coding Scheme "CommodityPriceQuoteUnits" supported by the HKTR as stated in the AIDG with the addition of OTHERS]**	
	Step Frequency	**Available in Standard template only.** **The frequency with which the Option Notional Quantity Schedule applies for the option for each Calculation Period, if applicable.** **[Field Values: Items on the FpML Coding Scheme "CommodityQuantityFrequency" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]**	
	Step Quantity	**Available in Standard template only.** **The notional quantity of each period for the option for each Calculation Period, if applicable.** **[Field Value: Numeric]**	
Option Total Notional Quantity		**Available in Standard template only.** **The Total Optional Notional Quantity for the Financial Option over the life of the contract, if applicable.** **[Field Value: Numeric]**	
Total Physical Quantity	**Unit**	**Available in Standard template only.** **The unit of measure of the Total Physical Quantity of the underlying physical**	

Data Field	Data Sub-field (if any)	Description	Remarks
		commodity to be delivered, if applicable. [Field Values: Items on the FpML Coding Scheme "CommodityPriceQuoteUnits" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]	
	Quantity	Available in Standard template only. The Total Physical Quantity of the underlying physical commodity to be delivered, if applicable. [Field Value: Numeric]	
Fixed Price	Currency	Available in both Standard template and Other template. The currency of the fixed price which applies for the trade, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Price	Available in both Standard template and Other template. The fixed price which applies for the trade, if applicable. [Field Value: Numeric]	
	Unit	Available in both Standard template and Other template. The unit of measure of the fixed price which applies for the trade, if applicable. [Field Values: Items on the FpML Coding Scheme "CommodityPriceQuoteUnits" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]	

Data Field	Data Sub-field (if any)	Description	Remarks
Fixed Price Schedule	Step Currency	Available in Standard template only. The currency of the fixed price which applies in the transaction for each Calculation Period, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Step Price	Available in Standard template only. The fixed price for each Calculation Period, if applicable. [Field Value: Numeric]	
	Step Unit	Available in Standard template only. The unit of measure of the fixed price which applies in the transaction for each Calculation Period, if applicable. [Field Values: Items on the FpML Coding Scheme "CommodityPriceQuoteUnits" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]	
Strike Price Per Unit	Currency	Available in both Standard template and Other template. The currency in which the Strike Price Per Unit is denominated, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Amount	Available in both Standard template and Other template. The price per unit at which the option has been struck, if applicable.	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Numeric]	
Strike Price Per Unit	Unit of Measure	Available in Other template only. The unit in which the Strike Price Per Unit is denominated, if applicable. [Field Values: Items on the FpML Coding Scheme "CommodityPriceQuoteUnits" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]	
Strike Price Per Unit Schedule	Step Currency	Available in Standard template only. The currency in which the Strike Price Per Unit for each Calculation Period is denominated, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Step Amount	Available in Standard template only. The price per unit at which the option has been struck for each Calculation Period, if applicable. [Field Value: Numeric]	
Option Floating Strike Price Per Unit Spread	Currency	Available in Standard template only. The currency of the spread to be applied over or under the reference price of the underlying commodity for this leg of the trade, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	

Data Field	Data Sub-field (if any)	Description	Remarks
	Amount	Available in Standard template only. The spread that will be applied over or under the reference price of the underlying commodity, if applicable. [Field Value: Numeric]	
Option Floating Strike Price Per Unit Spread Schedule	Step Currency	Available in Standard template only. The currency of the spread to be applied over or under the reference price of the underlying commodity for this leg of the trade for each Calculation Period, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Step Amount	Available in Standard template only. The spread that will be applied over or under the reference price of the underlying commodity for this leg of the trade for each Calculation Period, if applicable. [Field Value: Numeric]	
Calculation Spread	Currency	Available in Standard template only. The currency of the spread to be applied over or under the reference price of the underlying commodity for floating leg(s) of the trade, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the	

Data Field	Data Sub-field (if any)	Description	Remarks
		AIDG]	
	Amount	Available in Standard template only. The spread that will be applied over or under the reference price of the underlying commodity for floating leg(s) of the trade, if applicable. [Field Value: Numeric]	
Calculation Spread Schedule	Step Currency	Available in Standard template only. The currency of the spread to be applied over or under the reference price of the underlying commodity for floating leg(s) of the trade for each Calculation Period, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Step Amount	Available in Standard template only. The spread that will be applied over or under the reference price of the underlying commodity for floating leg(s) of the trade for each calculation period, if applicable. [Field Value: Numeric]	
Premium Payment Amount	Currency	Available in Standard template only. The currency which applies to the total amount of the option premium, if	

Data Field	Data Sub-field (if any)	Description	Remarks
		applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Amount	Available in Standard template only The total amount of the option premium, if applicable. [Field Value: Numeric]	
Premium	Currency	Available in Other template only. The currency which applies to the premium amount or premium installment amount for an option, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Amount	Available in Other template only. The premium amount or premium installment amount for an option, if applicable. [Field Value: Numeric]	
Option Entitlement		Available in Other template only. The number of units of underlyer per option comprised in the transaction, if applicable. [Field Value: Numeric]	

Data Field	Data Sub-field (if any)	Description	Remarks
Number of Options		Available in Other template only. The number of options comprised in the transaction, if applicable. [Field Value: Numeric]	
Quantity		Available in Other template only. The periodic quantity to be delivered for the physical leg of the transaction, if applicable. [Field Value: Numeric]	
Quantity Frequency		Available in Other template only. The frequency of the Notional Quantity of the underlying asset to be delivered for the physical leg of the transaction, if applicable. [Field Values: Items on the FpML Coding Scheme "CommodityQuantityFrequency" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]	
Settlement Type		Available in Other template only. To indicate how the transaction is to be settled.	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Values: Cash, Physical, Election, CashOrPhysical]	
Settlement Currency		**Available in both Standard template and Other template.** **The currency in which settlement occurs, if applicable.** **[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]** ***Note: This field should be completed when the transaction is to be settled in a currency other than the currency in which the notional amount is denominated.***	
(6) Information and particulars relating to the confirmation of the transaction			
Confirmation Platform ID		**Available in both Standard template and Other template.** **The code of the platform through which, or the manner in which, the trade is confirmed.** **[Field Values: HKTR, MarkitSERV, OTHERS, PAPER]**	
CP Trade Reference		**Available in both Standard template and Other template.** **The identifying reference assigned to the trade by the platform, if applicable.** **[Field Value: Alphanumeric]**	
(7) Information and particulars relating to the execution of the transaction			

Data Field	Data Sub-field (if any)	Description	Remarks
Execution Type		**Available in both Standard template and Other template.** **To indicate how the trade was executed.** **[Field Values: Items on the FpML Coding Scheme "ExecutionType" supported by the HKTR as stated in the AIDG]**	
Execution Date Time		**Available in both Standard template and Other template.** **The time and date when the trade was executed, expressed in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00).** **[Field Value: YYYY-MM-DD hh:mm:ss]**	
(8) Information and particulars relating to the clearing of the transaction			
Clearing		**Available in both Standard template and Other template.** **To indicate whether the trade was, or is intended to be, cleared through a central counterparty.** **[Field Values: Yes, No]**	
Central Counterparty ID		**Available in both Standard template and Other template.** **The name or LEI code of the Central Counterparty through which the trade was, or is intended to be, cleared, if applicable.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Clearing Broker	**Type**	**Available in both Standard template and Other template.** **Clearing Broker means the client clearing services provider involved in, or intended to be involved in clearing the trade. To indicate the type of identification code of the Clearing Broker, if applicable.** **[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]**	
	ID	**Available in both Standard template and Other template.** **Identification code of the Clearing Broker, if applicable.** **[Field Value: Alphanumeric]**	
	Party Name	**Available in both Standard template and Other template.** **Name of the Clearing Broker, if applicable.** **[Field Value: Alphanumeric]**	
(9) Information and particulars about any compression relating to the transaction			
Compression		**Available in both Standard template and Other template.** **To indicate whether the transaction is linked to a compression exercise, i.e. (i) is a new trade being created as the result of a compression exercise; or (ii) is an existing trade being terminated or amended as a result of a compression exercise.** **[Field Values: Yes, No]**	**This is a new field to be built as a replacement to our requirement of "Special Terms" in the September 2015 Consultation.**

Data Field	Data Sub-field (if any)	Description	Remarks
(10) Particulars of any identifying references assigned to the transaction			
Agent Trade Reference		Available in both Standard template and Other template. A unique trade reference generated by the Agent for the transaction, if applicable. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade. [Field Value: Alphanumeric]	
User Trade Reference		Available in both Standard template and Other template. A unique user trade reference generated by the Reporting Party. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade. [Field Value: Alphanumeric]	
Unique Transaction Identifier (UTI) Indicator		Available in both Standard template and Other template. To indicate whether a Unique Swap Identifier (USI) exists for the trade. The USI refers to the unique transaction identifier reportable under the mandatory reporting requirements in the US pursuant to the Dodd-Frank Act. [Field Values: Yes, No]	
Unique Transaction Identifier (UTI)	Issuer ID	Available in both Standard template and Other template. The value of the USI if it exists for the trade. It should be presented in conformity with the format and structure applicable to it. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the	
	UTI Value		

Data Field	Data Sub-field (if any)	Description	Remarks
		designated trade. **[Field Value: Alphanumeric]**	
Prior - Unique Transaction Identifier (UTI)	**Issuer ID** **UTI Value**	**Available in both Standard template and Other template.** **The value of the USI for the original trade, if applicable.** **[Field Value: Alphanumeric]**	
Unique Transaction Identifier - Unique Trade ID (UTI-TID)		**Available in both Standard template and Other template.** **The value of the Trade ID (UTI-TID) if a unique Trade ID (UTI-TID) reportable under the mandatory reporting requirements in the European Union exists for the trade. It should be presented in conformity with the format and structure applicable to it. For post-trade event requests or Valuation requests, this reference is used to correlate the request to the designated trade.** **[Field Value: Alphanumeric]**	
Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)		**Available in both Standard template and Other template.** **The value of the UTI-TID for the original trade, if applicable.** **[Field Value: Alphanumeric]**	
Bilateral Comments		**Available in both Standard template and Other template.** **A bilaterally agreed transaction identifier which is unique, shared and paired between the two counterparties, where there is no USI and UTI-TID.** **[Field Value: Alphanumeric]**	

Data Field	Data Sub-field (if any)	Description	Remarks
Trade Reference		Available in both Standard template and Other template. A Trade Reference generated by the HKTR, if applicable, for post-trade event requests or Valuation requests. This reference is used to correlate the request to the designated trade. [Field Value: Alphanumeric]	
(11) Information and particulars relating to the valuation of the transaction			
Valuation Date Time		Available in both Standard template and Other template. The business date and time of the valuation, expressed in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00). [Field Value: YYYY-MM-DD hh:mm:ss]	
Valuation Value	Currency	Available in both Standard template and Other template. The native currency of the calculated Valuation Value. [Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]	
	Amount	Available in both Standard template and Other template. The calculated Valuation Value.	

Data Field	Data Sub-field (if any)	Description	Remarks
		[Field Value: Numeric]	
Valuation Type		**Available in both Standard template and Other template.** **The reference model used to calculate the daily Valuation Value.** **[Field Values: Mark-to-Market, Mark-to-Model, CCP Valuation]**	

APPENDIX D – Transactions that should be reported using the HKTR Standard templates

Interest rate derivatives

1. InterestRate:IRSwap:FixedFloat
2. InterestRate:IRSwap:Basis
3. InterestRate:IRSwap:OIS
4. InterestRate:IRSwap:FixedFixed
5. InterestRate:IRSwap:Inflation
6. InterestRate:CrossCurrency:FixedFloat
7. InterestRate:CrossCurrency:Basis
8. InterestRate:CrossCurrency:FixedFixed
9. InterestRate:FRA
10. InterestRate:CapFloor
11. InterestRate:Option:Swaption

Foreign exchange derivatives

1. ForeignExchange:NDF
2. ForeignExchange:Forward
3. ForeignExchange:VanillaOption
4. ForeignExchange:NDO

Equity derivatives

1. Equity:Swap:PriceReturnBasicPerformance:SingleIndex
2. Equity:Swap:PriceReturnBasicPerformance:SingleName
3. Equity:Option:PriceReturnBasicPerformance:SingleIndex
4. Equity:Option:PriceReturnBasicPerformance:SingleName

5. Equity:Swap:ParameterReturnVariance:SingleIndex

6. Equity:Swap:ParameterReturnVariance:SingleName

7. Equity:Swap:ParameterReturnDividend:SingleIndex

8. Equity:Swap:ParameterReturnDividend:SingleName

Credit derivatives

1. Credit:SingleName:Corporate

2. Credit:SingleName:Sovereign

3. Credit:Index:CDX

4. Credit:Index:iTraxx

5. Credit:IndexTranche:CDX

6. Credit:IndexTranche:iTraxx

Commodity derivatives

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

(i) Commodity Product Taxonomy

    1. Commodity:Metals:Precious:SpotFwd:Physical

    2. Commodity:Metals:Precious:Swap:Cash

    3. Commodity:Metals:Precious:Option:Cash

    4. Commodity:Metals:Precious:Option:Physical

    5. Commodity:Metals:NonPrecious:SpotFwd:Physical

    6. Commodity:Metals:NonPrecious:Swap:Cash

    7. Commodity:Metals:NonPrecious:Option:Cash

    8. Commodity:Metals:NonPrecious:Option:Physical

    9. Commodity:Energy:Oil:Swap:Cash

10. Commodity:Energy:Oil:Option:Cash
11. Commodity:Energy:NatGas:Swap:Cash
12. Commodity:Energy:NatGas:Option:Cash
13. Commodity:Energy:Coal:Swap:Cash
14. Commodity:Energy:Coal:Option:Cash
15. Commodity:Energy:Elec:Swap:Cash
16. Commodity:Energy:Elec:Option:Cash
17. Commodity:Index:Swap:Cash
18. Commodity:Index:Option:Cash
19. Commodity:Agricultural:GrainsOilSeeds:Swap:Cash
20. Commodity:Agricultural:GrainsOilSeeds:Option:Cash
21. Commodity:Agricultural:Dairy:Swap:Cash
22. Commodity:Agricultural:Dairy:Option:Cash
23. Commodity:Agricultural:Livestock:Swap:Cash
24. Commodity:Agricultural:Livestock:Option:Cash
25. Commodity:Agricultural:Forestry:Swap:Cash
26. Commodity:Agricultural:Forestry:Option:Cash
27. Commodity:Agricultural:Softs:Swap:Cash
28. Commodity:Agricultural:Softs:Option:Cash

(ii) Trade Leg Types

1. Commodity:Swap:FixedFloat
2. Commodity:Swap:FloatFloat
3. Commodity:Swap:FloatCoal
4. Commodity:Swap:FloatGas

5. Commodity:Swap:FloatOil
6. Commodity:Swap:FloatElectricity
7. Commodity:Swap:FixedOil
8. Commodity:Swap:FixedGas
9. Commodity:Swap:FixedCoal
10. Commodity:Swap:FixedElectricity
11. Commodity:Option:OptionOption
12. Commodity:Option:FixedBullion
13. Commodity:Option:FixedMetal
14. Commodity:Option:AverageBullion
15. Commodity:Option:AverageMetal
16. Commodity:Forward:FixedBullion
17. Commodity:Forward:FixedMetal
18. Commodity:Forward:AverageBullion
19. Commodity:Forward:AverageMetal

APPENDIX E – Revised list of financial services providers

The following entities will be designated as "financial services providers" for the purposes of the Clearing Rules:

1 Banco Santander ~~SA~~ S.A.

2 Bank of America, N.A.

3 Barclays Bank ~~plc~~ PLC

4 Barclays Capital Inc.

5 BNP Paribas SA

6 BNP Paribas Fortis SA/NV

7 BNP Paribas Securities Corp.

8 Citibank, N.A.

9 Citigroup Global Markets Inc.

10 Citigroup Global Markets Japan Inc.

11 Citigroup Global Markets Limited

12 ~~Citigroup Global Markets Australia Pty Limited~~

13 Credit Agricole Corporate and Investment Bank

14 Credit Foncier de France

15 Credit Suisse AG

16 Credit Suisse International

17 Credit Suisse Securities (Japan) Limited

18 Credit Suisse Securities (USA) LLC

19 Deutsche Bank AG

20 Deutsche Bank Securities Inc.

21 Goldman Sachs & Co.

22 Goldman Sachs Bank USA

23 Goldman Sachs International

24 Goldman Sachs Japan Co., Ltd.

25 HSBC Bank plc

26 HSBC Bank USA, N.A.

27 HSBC France

28 HSBC Securities (USA) Inc.

29 ING Bank N.V.

30 ING Bank Slaski S.A.

31 ING-DiBa AG

32 ~~J.P. Morgan Chase Bank NA~~ JPMorgan Chase Bank, N.A.

33 ~~J.P. Morgan Markets Australia Pty Limited~~

34 ~~J.P. Morgan Securities Japan Co., Ltd.~~ JPMorgan Securities Japan Co., Ltd.

35 J.P. Morgan Securities LLC

36 J.P. Morgan Securities plc

37 Merrill Lynch Capital Services Inc.

38 Merrill Lynch International

39 ~~Merrill Lynch International Bank Limited~~

40 Merrill Lynch Japan Securities Co., Ltd.

41 Merrill Lynch, Pierce, Fenner & Smith Incorporated

42 Mitsubishi UFJ Morgan Stanley Securities Co., Ltd.

43 Mitsubishi UFJ Securities International plc

44 ~~Mitsui Capital Markets (UK) Limited~~

45 Mizuho Bank, Ltd.

46 Mizuho Capital Markets (UK) ~~Limited~~ Ltd.

47 Mizuho Capital Markets Corporation

48 Mizuho International plc

49 ~~Mizuho Securities Co., Ltd.~~

50 ~~Mizuho Trust & Banking Co., Ltd.~~

51 Morgan Stanley & Co. International plc

52 Morgan Stanley & Co. LLC

53 Morgan Stanley Capital Services LLC

54 Morgan Stanley MUFG Securities Co., Ltd.

55 ~~Natixis~~ NATIXIS

56 ~~Nomura Financial Products & Services, Inc.~~

57 Nomura Global Financial Products, Inc.

58 Nomura International plc

59 Nomura Securities Co., Ltd.

60 Nomura Securities International, Inc.

61 Nordea Bank AB

62 Nordea Bank Danmark A/S

63 Nordea Bank Finland Plc

64 Nordea Bank Norge ASA

65 SG Americas Securities LLC

66 SMBC Capital Markets Inc.

67 ~~SMBC Nikko Capital Markets Limited~~

68 SMBC Nikko Securities Inc.

69 Societe Generale

70 Societe Generale Newedge UK Limited

71 Standard Chartered Bank

72 Sumitomo Mitsui Banking Corporation

73 Sumitomo Mitsui Trust Bank, Limited

74 The Bank of New York Mellon

75 The Bank of Tokyo-Mitsubishi UFJ, Ltd.

76 The Royal Bank of Scotland plc

77 UBS AG

78 UBS Limited

79 UBS Securities LLC

80 UniCredit Bank AG

81 UniCredit Bank Austria AG

82 Uni~~c~~Credit S.p.A.

83 Wells Fargo Bank, N.A.

84 ~~Wells Fargo Securities~~

85 Wells Fargo Securities, LLC