

第 3912 號公告

《證券及期貨條例》(第 571 章)

依據《2016 年證券及期貨(場外衍生工具交易—匯報及備存紀錄責任)(修訂)規則》(《修訂匯報規則》)第 2A(2)條，並在諮詢證券及期貨事務監察委員會後，香港金融管理局現就修訂匯報規則第 2A(1)(b)(ii)條的目的而就某類別或某種類的指明場外衍生工具交易，指明訂明人士為履行匯報責任而須就某項指明場外衍生工具交易填報的資料欄——

Class: Rates

| Data Field | Data Sub-field (if any) | Description |
|--|--------------------------------|--|
| (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 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 |

| Data Field | Data Sub-field (if any) | Description |
|----------------------------|-------------------------|--|
| | | <p>event, if applicable. This reference will be included for event identification purpose in the HKTR reports and on the UI portal.</p> <p>[Field Value: Alphanumeric]</p> |
| Full Termination Indicator | | <p>Available in Other template only.</p> <p>To indicate, if applicable, that the transaction reported was fully terminated before the Final Maturity Date previously reported using the Other template.</p> <p>[Field Value: Yes]</p> <p><i>Note: This field can be filled with "Yes" to indicate that the transaction is fully terminated; otherwise the field should be left blank.</i></p> |
| Reporting For | Type | <p>Available in both Standard template and Other template.</p> <p>Reporting For means the party that the Reporting Party is reporting for and it should be one of the trade parties.</p> <p>Type of Reporting For means the type of identification code used to identify the Reporting For trade party.</p> <p>[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]</p> <p><i>Note: Where Reporting For is an individual, the field value "UserDefinedCode" should be selected.</i></p> |
| | ID | <p>Available in both Standard template and Other template.</p> <p>Identification code of the Reporting For trade party</p> <p>[Field Value: Alphanumeric]</p> <p><i>Note: Where Reporting For is an individual, the Reporting Party should enter in this field the internal code reference assigned by it.</i></p> |
| | Party Name | <p>Available in both Standard template and Other template.</p> <p>Name of the Reporting For trade party.</p> <p>[Field Value: Alphanumeric]</p> <p><i>Note: Where Reporting For is an individual, this field can be left blank.</i></p> |

| Data Field | Data Sub-field (if any) | Description |
|--------------------------|-------------------------|---|
| Special Terms Indicator | | <p>Available in both Standard template and Other template.</p> <p>To indicate whether the transaction includes any core economic terms that materially affect the pricing of the transaction.</p> <p>[Field Values: Yes, No]</p> |
| Hybrid-Other Asset Class | | <p>Available in Other template only.</p> <p>To indicate the other asset classes, if any, involved in the trade, if applicable. E.g. FX, EQ, CD, CM</p> <p>[Field Value: Alphanumeric]</p> |
| Version | | <p>Available in both Standard template and Other template.</p> <p>The CSV / FpML version used for submission of the request.</p> <p>[Field Value: Alphanumeric]</p> |
| File Reference | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Purpose | | <p>Available in both Standard template and Other template.</p> <p>To indicate whether the request is used for Reporting service or Valuation reporting.</p> <p>[Field Values: Reporting, Valuation]</p> |
| Submitting Party (Type) | | <p>Available in both Standard template and Other template.</p> <p>Submitting Party is the party who submits the request to the HKTR. It can be an Agent or the Reporting Party itself.</p> <p>Type of Submitting Party means the type of identification code used to identify the Submitting Party.</p> <p>[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN]</p> |

| Data Field | Data Sub-field (if any) | Description |
|---|--------------------------------|--|
| 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] |
| 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 |
|---|-------------------------|--|
| | | [Field Values: InterestRate] |
| Product Taxonomy | | <p>Available in both Standard template and Other template.</p> <p>A classification of the type of product.</p> <p>Standard template:</p> <p>[Field Values: Items on the ISDA Interest Rate Taxonomy list supported by HKTR as stated in AIDG]</p> <p>Other template:</p> <p>[Field Values: InterestRate:Other]</p> |
| OTC Derivatives Product Taxonomy | | <p>Available in Other template only.</p> <p>A classification of the type of product.</p> <p>[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]</p> |
| Option Type | | <p>Available in both Standard template and Other template.</p> <p>The type of option transaction, if applicable.</p> <p>Standard template:</p> <p>[Field Values: payer, receiver, straddle, non-standard]</p> <p>Other template:</p> <p>[Field Values: payer, receiver, straddle, non-standard, OTHERS]</p> |
| Exercise Style | | <p>Available in both Standard template and Other template.</p> <p>The exercise style of the option, if applicable.</p> <p>Standard template:</p> <p>[Field Values: European, Bermuda, American]</p> <p>Other template:</p> <p>[Field Values: European, Bermuda, American, OTHERS]</p> |
| (3) Dates and periods relating to the transaction | | |

| Data Field | Data Sub-field (if any) | Description |
|------------------------|---|--|
| 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. [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] |

| Data Field | Data Sub-field (if any) | Description |
|---|--------------------------------|---|
| 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. [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] |
| 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] |

| Data Field | Data Sub-field (if any) | Description |
|---|--------------------------------|--|
| 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] |
| Cancellation Option Commencement Date | Unadjusted Date | Available in both Standard template and Other template. Beginning of exercise period for American-style options associated with a cancellation provision of the transaction, if applicable. [Field Value: YYYY-MM-DD] |
| Cancellation Option Expiration Date | Unadjusted Date | Available in both Standard template and Other template. Last date option can be exercised associated with a cancellation provision of the transaction, if applicable. [Field Value: YYYY-MM-DD] |
| Cancellation 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 cancellation provision of the transaction, if applicable. [Field Value: YYYY-MM-DD] |
| Cancellation 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 cancellation provision of the transaction, if applicable. [Field Value: YYYY-MM-DD] |

| Data Field | Data Sub-field (if any) | Description |
|---------------------------|--------------------------------|---|
| Commencement Date | Unadjusted Date | <p>Available in both Standard template and Other template.</p> <p>Standard template:</p> <p>The first day of the exercise period for the American-style options, if applicable.</p> <p>[Field Value: YYYY-MM-DD]</p> <p>Other template:</p> <p>The earliest exercise date for the option, if applicable.</p> <p>[Field Value: YYYY-MM-DD]</p> |
| Expiration Date | Unadjusted Date | <p>Available in both Standard template and Other template.</p> <p>The last exercise date of the option, if applicable.</p> <p>[Field Value: YYYY-MM-DD]</p> <p><i>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.</i></p> |
| Bermuda Exercise Dates | Unadjusted Date | <p>Available in both Standard template and Other template.</p> <p>The date(s) on which a Bermudan-style exercise option can be exercised, if applicable.</p> <p>[Field Value: YYYY-MM-DD]</p> |
| Relevant Underlying Dates | Unadjusted Date | <p>Available in Standard template only.</p> <p>The date(s) on the underlying set by the exercise of an option, if applicable.</p> <p>[Field Value: YYYY-MM-DD]</p> |
| Final Maturity Date | | <p>Available in Other template only.</p> <p>The final maturity date of the trade.</p> <p>[Field Value: YYYY-MM-DD]</p> |
| Maturity | | <p>Available in Other template only.</p> <p>The maturity of the bond, if applicable.</p> |

| Data Field | Data Sub-field (if any) | Description |
|---|--------------------------------|---|
| | | [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] |
| 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] <i>Note: Where Trade Party 1 is an individual, the field value "UserDefinedCode" should be selected.</i> |
| | ID | Available in both Standard template and Other template. Identification code of the Trade Party 1. [Field Value: Alphanumeric] <i>Note: Where Trade Party 1 is an individual, the Reporting Party should enter in this field the internal code reference assigned by it.</i> |

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

| Data Field | Data Sub-field (if any) | Description |
|-----------------------------------|-------------------------|---|
| | Place of Incorporation | <p>Available in both Standard template and Other template.</p> <p>The place of incorporation (for corporates) of the Trade Party 2.</p> <p>[Field Values: The countries on the ISO 3166 country list supported by the HKTR as stated in the AIDG]</p> |
| Industrial Sector | | <p>Available in both Standard template and Other template.</p> <p>The sector of the Reporting For trade party's business operation.</p> <p>[Field Values: 1. Bank, 2. Non-bank financial sector, 3. Central counterparty, 4. Private non-financial sector, 5. Public sector, 6. Individual, 7. OTHERS]</p> |
| Counterparty Industrial Sector | | <p>Available in both Standard template and Other template.</p> <p>The sector of the counterparty's business operation.</p> <p>[Field Values: 1. Bank, 2. Non-bank financial sector, 3. Central counterparty, 4. Private non-financial sector, 5. Public sector, 6. Individual, 7. OTHERS]</p> |
| Buyer | Type | <p>Available in both Standard template and Other template.</p> <p>Type of identification code of the Buyer, if applicable.</p> <p>For CapFloor & FRA - refers to the party receiving floating rate.</p> <p>For Swaption - refers to the party with right to exercise the option.</p> <p>[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]</p> <p><i>Note: Where Buyer is an individual, the field value "UserDefinedCode" should be selected.</i></p> |

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

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

| Data Field | Data Sub-field (if any) | Description |
|------------------------------------|-------------------------|---|
| | | <p><i>Note: Where Leg 2 Payer is an individual, the Reporting Party should enter in this field the internal code reference assigned by it.</i></p> |
| | Party Name | <p>Available in both Standard template and Other template.</p> <p>Name of the Leg 2 Payer, if applicable.</p> <p>[Field Value: Alphanumeric]</p> <p><i>Note: Where Leg 2 Payer is an individual, this field can be left blank.</i></p> |
| Cap Rate | Buyer | <p>Available in both Standard template and Other template.</p> <p>The Buyer of the cap, if applicable.</p> <p>[Field Values: Payer or Receiver]</p> <p><i>Note: For Standard template, Reporting entities should choose Receiver.</i></p> |
| | Seller | <p>Available in both Standard template and Other template.</p> <p>The Seller of the cap, if applicable.</p> <p>[Field Values: Payer or Receiver]</p> <p><i>Note: For Standard template, Reporting entities should choose Payer.</i></p> |
| Floor Rate | Buyer | <p>Available in both Standard template and Other template.</p> <p>The Buyer of the floor, if applicable.</p> <p>[Field Values: Payer or Receiver]</p> <p><i>Note: For Standard template, Reporting entities should choose Receiver.</i></p> |
| | Seller | <p>Available in both Standard template and Other template.</p> <p>The Seller of the floor, if applicable.</p> <p>[Field Values: Payer or Receiver]</p> <p><i>Note: For Standard template, Reporting entities should choose Payer.</i></p> |
| Single Party Option - Option Buyer | Type | <p>Available in both Standard template and Other template.</p> <p>Type of identification code of the Buyer, if applicable.</p> <p>The party which has bought an early termination option. Option buyer is excluded if optional early termination is available to both parties</p> |

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

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

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

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

| Data Field | Data Sub-field (if any) | Description |
|--|-------------------------|---|
| | | <p>Identification code of the Receiver, if applicable.</p> <p>[Field Value: Alphanumeric]</p> <p><i>Note: Where Cancellation Option Initial Fee Receiver is an individual, the Reporting Party should enter in this field the internal code reference assigned by it.</i></p> |
| | Party Name | <p>Available in both Standard template and Other template.</p> <p>Name of the Receiver, if applicable.</p> <p>[Field Value: Alphanumeric]</p> <p><i>Note: Where Cancellation Option Initial Fee Receiver is an individual, this field can be left blank.</i></p> |
| Counterparty Origin | | <p>Available in both Standard template and Other template.</p> <p>To indicate whether the transaction was entered into by the Reporting For trade party on behalf of a customer or house account</p> <p>[Field Values: HouseAccount, Customer]</p> |
| (5) Information and particulars relating to pricing of the transaction | | |
| Underlying asset | | <p>Available in Other template only.</p> <p>The underlying asset(s) upon which the product is priced, if applicable.</p> <p>[Field Value: Alphanumeric]</p> |
| Notional Amount | Currency | <p>Available in Standard template only.</p> <p>The currency of the notional amount of the transaction or Leg 1 of the transaction or Leg 2 of the transaction, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Amount | <p>Available in Standard template only.</p> <p>The notional amount of the transaction or Leg 1 of the transaction or Leg 2 of the transaction, if applicable.</p> <p>[Field Value: Numeric]</p> |

| Data Field | Data Sub-field (if any) | Description |
|-------------------------|--------------------------------|--|
| 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 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. |

| Data Field | Data Sub-field (if any) | Description |
|---------------------|-------------------------|--|
| | | [Field Value: Alphanumeric] |
| Settlement Currency | | <p>Available in both Standard template and Other template.</p> <p>The currency that streams settles in for the transaction or Leg 1 of the transaction or Leg 2 of the transaction, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> <p><i>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.</i></p> |
| Reference Currency | | <p>Available in Standard template only.</p> <p>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.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> <p><i>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.</i></p> |
| Price Notation | Price Type | <p>Available in both Standard template and Other template.</p> <p>To indicate how to interpret the quoted price. Valid values include but are not limited to: Basis Points, Percentage, Currency, Amount, Price, Spread.</p> <p>[Field Value: Alphanumeric]</p> |
| | Price | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Cap Rate | Initial | Available in both Standard template and Other template. |

| Data Field | Data Sub-field (if any) | Description |
|--|--------------------------------|--|
| | | 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] |
| Cancellation Option Initial Fee Amount | Currency | Available in both Standard template and Other template. The currency of amount paid for the cancellation option, 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 paid for the cancellation 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 |

| Data Field | Data Sub-field (if any) | Description |
|-------------------------|--------------------------------|---|
| | | 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. [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 |
|---|--------------------------------|---|
| | | [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. [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] |

| Data Field | Data Sub-field (if any) | Description |
|---------------------------------|--------------------------------|---|
| | | |
| Initial Principal Exchange | | <p>Available in both Standard template and Other template.</p> <p>To indicate if principal amount is actually exchanged at deal inception, if applicable.</p> <p>[Field Values: Yes, No]</p> |
| Final Principal Exchange | | <p>Available in both Standard template and Other template.</p> <p>To indicate if principal amount is actually exchanged at deal termination, if applicable.</p> <p>[Field Values: Yes, No]</p> |
| Intermediate Principal Exchange | | <p>Available in both Standard template and Other template.</p> <p>To indicate if principal amounts are exchanged at intermediate cashflows, if applicable.</p> <p>[Field Values: Yes, No]</p> |
| Option Entitlement | | <p>Available in Other template only.</p> <p>The number of units of underlying per option comprised in the option transaction, if applicable.</p> <p>[Field Value: Numeric]</p> |
| Number of Options | | <p>Available in Other template only.</p> <p>The number of options comprised in the option transaction, if applicable.</p> <p>[Field Value: Numeric]</p> |
| Strike Price | Unit | <p>Available in Other template only.</p> <p>The units in which an amount (not monetary) is denominated, if applicable.</p> <p>[Field Values: Items on the FpML Coding Scheme “PriceQuoteUnits” supported by the HKTR as stated in the AIDG]</p> |
| | Currency | <p>Available in Other template only.</p> <p>The currency in which an amount is denominated, if applicable.</p> |

| Data Field | Data Sub-field (if any) | Description |
|--------------------|-------------------------|--|
| | | [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] |
| 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] |
| 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] |

| Data Field | Data Sub-field (if any) | Description |
|--------------------------|-------------------------|---|
| Floating Rate Index | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Values: Items on the ISDA Floating Rate Index and FpML Coding Scheme “InflationIndexDescription” supported by the HKTR as stated in the AIDG]</p> |
| Floating Rate Multiplier | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Numeric]</p> |
| Floating Rate Tenor | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Floating Rate Spread | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>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.</p> <p>[Field Value: Numeric]</p> |
| Fixed Rate Schedule | Step Date | <p>Available in both Standard template and Other template.</p> <p>The date(s) of fixed rate of the transaction or Leg 1 of the transaction or Leg 2 of the transaction changes, if applicable.</p> <p>[Field Value: YYYY-MM-DD]</p> |

| Data Field | Data Sub-field (if any) | Description |
|-----------------------------------|--------------------------------|--|
| | 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. [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] |
| 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. |

| Data Field | Data Sub-field (if any) | Description |
|---|--------------------------------|---|
| | | [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] |
| 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] |

| Data Field | Data Sub-field (if any) | Description |
|---|-------------------------|---|
| Outstanding Notional Amount (Currency 1) | Currency | <p>Available in Standard template only.</p> <p>The currency in which the outstanding notional amount is denominated.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> <p><i>Note: This field is used for Partial or Full Termination.</i></p> |
| | Amount | <p>Available in Standard template only.</p> <p>The outstanding notional amount.</p> <p>[Field Value: Numeric]</p> <p><i>Note: This field is used for Partial or Full Termination.</i></p> |
| Outstanding Notional Amount (Currency 2) | Currency | <p>Available in Standard template only.</p> <p>The currency in which the outstanding notional amount is denominated, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> <p><i>Note: This field is used for Partial or Full Termination.</i></p> |
| | Amount | <p>Available in Standard template only.</p> <p>The outstanding notional amount, if applicable.</p> <p>[Field Value: Numeric]</p> <p><i>Note: This field is used for Partial or Full Termination.</i></p> |
| (6) Information and particulars relating to the confirmation of the transaction | | |
| Confirmation Platform ID | | <p>Available in both Standard template and Other template.</p> <p>The code of the platform through which, or the manner in which, the trade is confirmed.</p> <p>[Field Values: HKTR, MarkitSERV, OTHERS, PAPER]</p> |

| Data Field | Data Sub-field (if any) | Description |
|---|--------------------------------|---|
| 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] |
| 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 |
|--|--------------------------------|---|
| | 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] |
| (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. |

| Data Field | Data Sub-field (if any) | Description |
|---|--------------------------------|---|
| | | [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. |
| | UTI Value | [Field Value: Alphanumeric] |
| 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. |
| | UTI Value | [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] |
| 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. |

| Data Field | Data Sub-field (if any) | Description |
|--|--------------------------------|---|
| | | [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] |
| 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] |

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| Data Field | Data Sub-field (if any) | Description |
|--|--------------------------------|--|
| <u>(1) Information and particulars relating to administration of the reporting of the transaction</u> | | |
| 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] |

| Data Field | Data Sub-field (if any) | Description |
|----------------------------|-------------------------|---|
| Trade Event | | <p>Available in both Standard template and Other template.</p> <p>The type of event that is the subject of the submission.</p> <p>[Field Values: New Trade, Amendment, Backloading, Partial Termination, Full Termination, Withdrawal, Quit, Suppress Uncertain, Relink]</p> |
| Event Request ID | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Agent Event Reference | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| User Event Reference | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Full Termination Indicator | | <p>Available in Other template only.</p> <p>To indicate, if applicable, that the transaction reported was fully terminated before the Final Maturity Date previously reported using the Other template.</p> <p>[Field Value: Yes]</p> <p><i>Note: This field can be filled with "Yes" to indicate that the transaction is fully terminated; otherwise the field should be left blank.</i></p> |

| Data Field | Data Sub-field (if any) | Description |
|--------------------------|-------------------------|--|
| Reporting For | Type | <p>Available in both Standard template and Other template.</p> <p>Reporting For means the party that the Reporting Party is reporting for and it should be one of the trade parties.</p> <p>Type of Reporting For means the type of identification code used to identify the Reporting For trade party.</p> <p>[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]</p> <p><i>Note: Where Reporting For is an individual, the field value "UserDefinedCode" should be selected.</i></p> |
| | ID | <p>Available in both Standard template and Other template.</p> <p>Identification code of the Reporting For trade party.</p> <p>[Field Value: Alphanumeric]</p> <p><i>Note: Where Reporting For is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.</i></p> |
| | Party Name | <p>Available in both Standard template and Other template.</p> <p>Name of the Reporting For trade party</p> <p>[Field Value: Alphanumeric]</p> <p><i>Note: Where Reporting For is an individual, this field should be left blank.</i></p> |
| Special Terms Indicator | | <p>Available in both Standard template and Other template.</p> <p>To indicate whether the transaction includes any core economic terms that materially affect the pricing of the transaction.</p> <p>[Field Values: Yes, No]</p> |
| Hybrid-Other Asset Class | | <p>Available in Other template only.</p> <p>To indicate the other asset classes, if any, involved in the trade, if applicable. E.g. IR, EQ, CD, CM</p> <p>[Field Value: Alphanumeric]</p> |
| Version | | <p>Available in both Standard template and Other template.</p> <p>The CSV / FpML version used for submission of the request.</p> |

| Data Field | Data Sub-field (if any) | Description |
|-------------------------|--------------------------------|--|
| | | 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] |
| 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. |

| Data Field | Data Sub-field (if any) | Description |
|--|--------------------------------|--|
| | | [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] |
| 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: 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. |

| Data Field | Data Sub-field (if any) | Description |
|--|-------------------------|---|
| | | [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 | | <p>Available in both Standard template and Other template.</p> <p>The exercise style of the option, if applicable.</p> <p>Standard template:</p> <p>[Field Values: American, European]</p> <p>Other template:</p> <p>[Field Values: American, European, Asian, OTHERS]</p> |
| <u>(3) Dates and periods relating to the transaction</u> | | |
| Backloading Date | | <p>Available in both Standard template and Other template.</p> <p>The date of the trade snapshot being reported.</p> <p>[Field Value: YYYY-MM-DD]</p> |
| Trade Date | | <p>Available in both Standard template and Other template.</p> <p>The trade date of the contract.</p> <p>[Field Value: YYYY-MM-DD]</p> |
| Fixing Date | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: YYYY-MM-DD]</p> |
| Value Date | | <p>Available in both Standard template and Other template.</p> <p>Standard template:</p> <p><i>(FX Forward)</i></p> <p>The date on which both currencies traded will settle for FX Forward.</p> <p><i>(FX Option)</i></p> <p>For European Option, the date on which both currencies traded will settle.</p> |

| Data Field | Data Sub-field (if any) | Description |
|--------------------------|-------------------------|---|
| | | <p>For American Option, the latest date on which both currencies traded will settle.</p> <p>[Field Value: YYYY-MM-DD]</p> <p>Other template:</p> <p>Specifies the value date of the trade, if applicable.</p> <p>[Field Value: YYYY-MM-DD]</p> |
| Option Effective Date | Unadjusted Date | <p>Available in both Standard template and Other template.</p> <p>The unadjusted effective date for a forward starting derivative, if applicable.</p> <p>[Field Value: YYYY-MM-DD]</p> |
| Option Commencement Date | Unadjusted Date | <p>Available in Standard template only.</p> <p>The earliest date on which the option can be exercised for American Option, if applicable.</p> <p>[Field Value: YYYY-MM-DD]</p> |
| Commencement Date | | <p>Available in Other template only.</p> <p>The earliest exercise date for the option, if applicable.</p> <p>[Field Value: YYYY-MM-DD]</p> |
| Option Lockout Date | | <p>Available in Standard template only.</p> <p>An indication of the first allowable exercise date of the option, if applicable.</p> <p>[Field Value: YYYY-MM-DD]</p> |
| Expiration Date | | <p>Available in both Standard template and Other template.</p> <p>Standard template:</p> <p><i>(FX Option)</i></p> <p>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.</p> <p>[Field Value: YYYY-MM-DD]</p> |

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

| Data Field | Data Sub-field (if any) | Description |
|---|--------------------------------|---|
| | | <i>field can be left blank.</i> [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] |
| <u>(4) Information and particulars relating to the counterparties to the transaction</u> | | |
| 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] <i>Note: Where Trade Party 1 is an individual, the field value "UserDefinedCode" should be selected.</i> |
| | ID | Available in both Standard template and Other template. |

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

| Data Field | Data Sub-field (if any) | Description |
|------------------------------------|-------------------------|---|
| | | <p>[Field Value: Alphanumeric]</p> <p><i>Note: Where Trade Party 2 is an individual, this field should be left blank.</i></p> |
| | Place of Incorporation | <p>Available in both Standard template and Other template.</p> <p>The place of incorporation (for corporates) of the Trade Party 2.</p> <p>[Field Values: The countries on the ISO 3166 country list supported by the HKTR as stated in the AIDG]</p> |
| Industrial Sector | | <p>Available in both Standard template and Other template.</p> <p>The sector of the Reporting For trade party's business operation.</p> <p>[Field Values: 1. Bank, 2. Non-bank financial sector, 3. Central counterparty, 4. Private non-financial sector, 5. Public sector, 6. Individual, 7. OTHERS]</p> |
| Counterparty Industrial Sector | | <p>Available in both Standard template and Other template.</p> <p>The sector of the counterparty's business operation.</p> <p>[Field Values: 1. Bank, 2. Non-bank financial sector, 3. Central counterparty, 4. Private non-financial sector, 5. Public sector, 6. Individual, 7. OTHERS]</p> |
| Exchanged Currency 1 - Payer Party | Type | <p>Available in both Standard template and Other template.</p> <p>Type of identification code of the Exchanged Currency 1 - Payer Party, if applicable.</p> <p>[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]</p> <p><i>Note: Where Exchanged Currency 1 - Payer Party is an individual, the field value "UserDefinedCode" should be selected.</i></p> |

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

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

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

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

| Data Field | Data Sub-field (if any) | Description |
|--|--------------------------------|--|
| | | Name of the Premium Payer, if applicable. [Field Value: Alphanumeric] <i>Note: Where Premium Payer is an individual, this field should be left blank.</i> |
| 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] |
| <u>(5) Information and particulars relating to pricing of the transaction</u> | | |
| 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. [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. |

| Data Field | Data Sub-field (if any) | Description |
|---|-------------------------|--|
| | | [Field Value: Numeric] |
| Settlement Currency | | <p>Available in both Standard template and Other template.</p> <p>The currency in which settlement occurs, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> <p><i>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.</i></p> |
| Price Notation | Price Type | <p>Available in both Standard template and Other template.</p> <p>To indicate how to interpret the quoted price. Valid values include but are not limited to: Basis Points, Percentage, Currency, Amount, Price, Spread.</p> <p>[Field Value: Alphanumeric]</p> |
| | Price | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Strike Price - Quoted Currency Pair Basis | | <p>Available in both Standard template and Other template.</p> <p>Defines the option strike price. The method by which the strike rate is quoted, if applicable.</p> <p>[Field Values: PutCurrencyPerCallCurrency, CallCurrencyPerPutCurrency]</p> |
| Strike Price | | <p>Available in both Standard template and Other template.</p> <p>Standard template:</p> <p>Defines the option strike price. The rate of exchange between the two currencies of the leg of a deal, if applicable.</p> <p>[Field Value: Numeric]</p> |

| Data Field | Data Sub-field (if any) | Description |
|---------------------------------------|-------------------------|--|
| | | <p>Other template:</p> <p>The price or level at which the option has been struck, if applicable.</p> <p>[Field Value: Numeric]</p> |
| Premium | Currency | <p>Available in both Standard template and Other template.</p> <p>Premium amount or premium installment amount for an option. The currency in which an amount is denominated, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Amount | <p>Available in both Standard template and Other template.</p> <p>The monetary quantity in currency units, if applicable.</p> <p>[Field Value: Numeric]</p> |
| Exchanged Currency 1 - Payment Amount | Currency | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>The currency in which an amount is denominated.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Amount | <p>Available in both Standard template and Other template.</p> <p>The monetary quantity in currency units, if applicable.</p> <p>[Field Value: Numeric]</p> |
| Exchanged Currency 2 - Payment Amount | Currency | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>The currency in which an amount is denominated.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated</p> |

| Data Field | Data Sub-field (if any) | Description |
|--------------------------------------|--------------------------------|---|
| | | 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 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 |

| Data Field | Data Sub-field (if any) | Description |
|-----------------------|-------------------------|--|
| | | 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] |
| 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] <i>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.</i> |
| 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] <i>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.</i> |

| Data Field | Data Sub-field (if any) | Description |
|--|--------------------------------|---|
| Option Entitlement | | Available in Other template only. The number of units of underlying 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] <i>Note: This field is used for Partial or Full Termination.</i> |
| | Amount | Available in Standard template only. The outstanding notional amount. [Field Value: Numeric] <i>Note: This field is used for Partial or Full Termination.</i> |
| 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] <i>Note: This field is used for Partial or Full Termination.</i> |
| | Amount | Available in Standard template only. The outstanding notional amount. [Field Value: Numeric] <i>Note: This field is used for Partial or Full Termination.</i> |

| Data Field | Data Sub-field (if any) | Description |
|--|--------------------------------|---|
| | | |
| <u>(6) Information and particulars relating to the confirmation of the transaction</u> | | |
| 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] |
| <u>(7) Information and particulars relating to the execution of the transaction</u> | | |
| 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] |
| <u>(8) Information and particulars relating to the clearing of the transaction</u> | | |
| 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. |

| Data Field | Data Sub-field (if any) | Description |
|--|-------------------------|--|
| | | [Field Value: Alphanumeric] |
| Clearing Broker | Type | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]</p> |
| | ID | <p>Available in both Standard template and Other template.</p> <p>Identification code of the Clearing Broker, if applicable.</p> <p>[Field Value: Alphanumeric]</p> |
| | Party Name | <p>Available in both Standard template and Other template.</p> <p>Name of the Clearing Broker, if applicable.</p> <p>[Field Value: Alphanumeric]</p> |
| <u>(9) Information and particulars about any compression relating to the transaction</u> | | |
| Compression | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Values: Yes, No]</p> |
| <u>(10) Particulars of any identifying references assigned to the transaction</u> | | |
| Agent Trade Reference | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| User Trade Reference | | Available in both Standard template and Other template. |

| Data Field | Data Sub-field (if any) | Description |
|--|-------------------------|--|
| | | <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| <p>Unique Transaction Identifier (UTI) Indicator</p> | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Values: Yes, No]</p> |
| <p>Unique Transaction Identifier (UTI)</p> | <p>Issuer ID</p> | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| | <p>UTI Value</p> | |
| <p>Prior - Unique Transaction Identifier (UTI)</p> | <p>Issuer ID</p> | <p>Available in both Standard template and Other template.</p> <p>The value of the USI for the original trade, if applicable.</p> |
| | <p>UTI Value</p> | <p>[Field Value: Alphanumeric]</p> |
| <p>Unique Transaction Identifier - Unique Trade ID (UTI-TID)</p> | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| <p>Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID)</p> | | <p>Available in both Standard template and Other template.</p> <p>The value of the UTI-TID for the original trade, if applicable.</p> <p>[Field Value: Alphanumeric]</p> |

| Data Field | Data Sub-field (if any) | Description |
|---|--------------------------------|---|
| 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] |
| <u>(11) Information and particulars relating to the valuation of the transaction</u> | | |
| 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. |

| Data Field | Data Sub-field (if any) | Description |
|------------|-------------------------|--|
| | | The reference model used to calculate the daily Valuation Value. [Field Values: Mark-to-Market, Mark-to-Model, CCP Valuation] |

Class: Equities

| Data Field | Data Sub-field (if any) | Description |
|--|-------------------------|---|
| (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 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] |

| Data Field | Data Sub-field (if any) | Description |
|----------------------------|-------------------------|--|
| Full Termination Indicator | | <p>Available in Other template only.</p> <p>To indicate, if applicable, that the transaction reported was fully terminated before the Final Maturity Date previously reported using the Other template.</p> <p>[Field Value: Yes]</p> <p><i>Note: This field can be filled with “Yes” to indicate that the transaction is fully terminated; otherwise the field should be left blank.</i></p> |
| Reporting For | Type | <p>Available in both Standard template and Other template.</p> <p>Reporting For means the party that the Reporting Party is reporting for and it should be one of the trade parties.</p> <p>Type of Reporting For means the type of identification code used to identify the Reporting For trade party.</p> <p>[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]</p> <p><i>Note: Where Reporting For is an individual, the field value “UserDefinedCode” should be selected.</i></p> |
| | ID | <p>Available in both Standard template and Other template.</p> <p>Identification code of the Reporting For trade party.</p> <p>[Field Value: Alphanumeric]</p> <p><i>Note: Where Reporting For is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.</i></p> |
| | Party Name | <p>Available in both Standard template and Other template.</p> <p>Name of the Reporting For trade party.</p> <p>[Field Value: Alphanumeric]</p> <p><i>Note: Where Reporting For is an individual, this field should be left blank.</i></p> |
| Special Terms Indicator | | <p>Available in both Standard template and Other template.</p> <p>To indicate whether the transaction includes any core economic terms that materially affect the pricing of the transaction.</p> <p>[Field Values: Yes, No]</p> |

| Data Field | Data Sub-field (if any) | Description |
|--------------------------|-------------------------|---|
| Hybrid-Other Asset Class | | <p>Available in Other template only.</p> <p>To indicate the other asset classes, if any, involved in the trade, if applicable. E.g. IR, FX, CD, CM</p> <p>[Field Value: Alphanumeric]</p> |
| Version | | <p>Available in both Standard template and Other template.</p> <p>The CSV / FpML version used for submission of the request.</p> <p>[Field Value: Alphanumeric]</p> |
| File Reference | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Purpose | | <p>Available in both Standard template and Other template.</p> <p>To indicate whether the request is used for Reporting service or Valuation reporting.</p> <p>[Field Values: Reporting, Valuation]</p> |
| Submitting Party (Type) | | <p>Available in both Standard template and Other template.</p> <p>Submitting Party is the party who submits the request to the HKTR. It can be an Agent or the Reporting Party itself.</p> <p>Type of Submitting Party means the type of identification code used to identify the Submitting Party.</p> <p>[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN]</p> |
| Submitting Party (ID) | | <p>Available in both Standard template and Other template.</p> <p>Identification code of the Submitting Party.</p> <p>[Field Value: Alphanumeric]</p> |
| Reporting Party (Type) | | <p>Available in both Standard template and Other template.</p> <p>Reporting Party is the party who has the obligation to report the transaction.</p> <p>Type of Reporting Party means the type of identification code used to identify the Reporting Party.</p> |

| Data Field | Data Sub-field (if any) | Description |
|--|-------------------------|--|
| | | [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] |
| 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] |
| <u>(2) Information and particulars relating to the class or type of product to which the transaction belongs</u> | | |
| 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] |
| OTC Derivatives Product | | Available in Other template only. A classification of the type of product. |

| Data Field | Data Sub-field (if any) | Description |
|---|-------------------------|--|
| Taxonomy | | [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] |
| <u>(3) Dates and periods relating to the transaction</u> | | |
| 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 | | 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] |

| Data Field | Data Sub-field (if any) | Description |
|-------------------------------|-------------------------|--|
| 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. [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 Termination Date | Unadjusted Date | Available in Standard template only. 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. |

| Data Field | Data Sub-field (if any) | Description |
|--------------------------------------|-------------------------|---|
| | | [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 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] <i>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.</i> |
| Final Maturity Date | | Available in Other template only. |

| Data Field | Data Sub-field (if any) | Description |
|------------------------|-------------------------|---|
| | | <p>The final maturity date of the trade.</p> <p>[Field Value: YYYY-MM-DD]</p> |
| Agreement Date | | <p>Available in both Standard template and Other template.</p> <p>The post-trade event trade date (i.e. the date of agreeing the post-trade event).</p> <p>[Field Value: YYYY-MM-DD]</p> |
| Observation Start Date | Unadjusted Date | <p>Available in both Standard template and Other template.</p> <p>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]</p> <p>Other template: The first day of observing the movement of agreed parameters relating to the transaction, if applicable. [Field Value: YYYY-MM-DD]</p> |
| Observation End Date | Unadjusted Date | <p>Available in both Standard template and Other template.</p> <p>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]</p> <p>Other template: The last day of observing the movement of agreed parameters relating to the transaction, if applicable. [Field Value: YYYY-MM-DD]</p> |
| Dividend Period | Period Start Date | <p>Available in Standard template only.</p> <p>In respect of each Dividend Period, the dates when observations begin for the Dividend Period, if applicable.</p> <p>[Field Value: YYYY-MM-DD]</p> |
| | Period End Date | <p>Available in Standard template only.</p> <p>In respect of each Dividend Period, the dates when observations end for the Dividend Period, if applicable.</p> <p>[Field Value: YYYY-MM-DD]</p> |
| | Dividend Payment Date | <p>Available in Standard template only.</p> |

| Data Field | Data Sub-field (if any) | Description |
|---|------------------------------|---|
| | | 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] |
| <u>(4) Information and particulars relating to the counterparties to the transaction</u> | | |
| 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] <i>Note: Where Trade Party 1 is an individual, the field value "UserDefinedCode" should be selected.</i> |
| | ID | Available in both Standard template and Other template. |

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

| Data Field | Data Sub-field (if any) | Description |
|--------------------------------|-------------------------|---|
| | | <i>Note: Where Trade Party 2 is an individual, this field should be left blank.</i> |
| | 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] |
| 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] <i>Note: Where Buyer or Leg 1 Payer is an individual, the field value</i> |

| Data Field | Data Sub-field (if any) | Description |
|------------|-------------------------|---|
| | | <i>“UserDefinedCode” should be selected.</i> |
| | ID | <p>Available in both Standard template and Other template.</p> <p>Standard template: Identification code of the Buyer of the equity option, if applicable. [Field Value: Alphanumeric]</p> <p>Other template: Identification code of the Buyer of the option or Leg 1 Payer, if applicable. [Field Value: Alphanumeric]</p> <p><i>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.</i></p> |
| | Name | <p>Available in both Standard template and Other template.</p> <p>Standard template: Name of the Buyer of the equity option, if applicable. [Field Value: Alphanumeric]</p> <p>Other template: Name of the Buyer of the option or Leg 1 Payer, if applicable. [Field Value: Alphanumeric]</p> <p><i>Note: Where Buyer or Leg 1 Payer is an individual, this field should be left blank.</i></p> |
| Seller | Type | <p>Available in both Standard template and Other template.</p> <p>Standard template: Type of identification code of the Seller of the equity option, if applicable. [Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]</p> <p>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]</p> <p><i>Note: Where Seller or Leg 2 Payer is an individual, the field value “UserDefinedCode” should be selected.</i></p> |
| | ID | <p>Available in both Standard template and Other template.</p> <p>Standard template: Identification code of the Seller of the equity option, if applicable. [Field Value: Alphanumeric]</p> |

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

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

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

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

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

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

| Data Field | Data Sub-field (if any) | Description |
|--|-------------------------|--|
| Termination Electing Party | | <p>The Option Early Termination Electing Party means the party which has bought the option to terminate.</p> <p>Type of identification code of the Optional Early Termination Electing Party, if applicable.</p> <p>[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]</p> <p><i>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.</i></p> |
| | ID | <p>Available in both Standard template and Other template.</p> <p>Identification code of the electing party, if applicable.</p> <p>[Field Value: Alphanumeric]</p> <p><i>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.</i></p> |
| | Name | <p>Available in both Standard template and Other template.</p> <p>Name of the electing party, if applicable.</p> <p>[Field Value: Alphanumeric]</p> <p><i>Note: Where Optional Early Termination Electing Party is an individual, this field should be left blank.</i></p> |
| Counterparty Origin | | <p>Available in both Standard template and Other template.</p> <p>To indicate whether the transaction was entered into by the Reporting For trade party on behalf of a customer or house account.</p> <p>[Field Values: HouseAccount, Customer]</p> |
| <u>(5) Information and particulars relating to pricing of the transaction</u> | | |
| Underlying Asset | Asset Type | <p>Available in Standard template only.</p> <p>Type of underlying asset.</p> <p>[Field Values: Index, Share]</p> |
| | Identifier Type | <p>Available in Standard template only.</p> |

| Data Field | Data Sub-field (if any) | Description |
|------------|--------------------------|---|
| | | 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] <i>Note: If RIC is selected under "Underlying Asset - Identifier Type", this field can be left blank.</i> |
| | 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 |
| | 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. |

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

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

| Data Field | Data Sub-field (if any) | Description |
|------------------|-------------------------|--|
| | | stated in the AIDG] |
| | Amount | <p>Available in both Standard template and Other template.</p> <p>The Variance Amount in respect of the variance swap transaction, if applicable.</p> <p>[Field Value: Numeric]</p> |
| Notional Amount | Currency | <p>Available in Standard template only.</p> <p>The currency of the Notional Amount in respect of the dividend swap transaction, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Amount | <p>Available in Standard template only:</p> <p>The Notional Amount in respect of the dividend swap transaction, if applicable.</p> <p>[Field Value: Numeric]</p> |
| Notional - Leg 1 | Currency | <p>Available in Other template only.</p> <p>The currency of the notional amount of the transaction or Leg 1 of the transaction.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Amount | <p>Available in Other template only.</p> <p>The notional amount of the transaction or Leg 1 of the transaction.</p> <p>[Field Value: Numeric]</p> |
| Notional - Leg 2 | Currency | <p>Available in Other template only.</p> <p>The currency of the notional amount of Leg 2 of the transaction, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Amount | <p>Available in Other template only.</p> <p>The notional amount of Leg 2 of the transaction, if applicable.</p> <p>[Field Value: Numeric]</p> |

| Data Field | Data Sub-field (if any) | Description |
|--|-------------------------|---|
| Outstanding Notional Amount (Currency 1) | Currency | <p>Available in Standard template only.</p> <p>The currency in which the outstanding notional amount is denominated, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> <p><i>Note: This field is used for Partial or Full Termination.</i></p> |
| | Amount | <p>Available in Standard template only.</p> <p>The outstanding notional amount, if applicable.</p> <p>[Field Value: Numeric]</p> <p><i>Note: This field is used for Partial or Full Termination.</i></p> |
| Outstanding Number of Units | | <p>Available in Standard template only.</p> <p>The number of units comprised in the option, if applicable.</p> <p>[Field Value: Numeric]</p> <p><i>Note: This field is used for Partial or Full Termination.</i></p> |
| Outstanding Number of Options | | <p>Available in Standard template only.</p> <p>The outstanding number of options, if applicable.</p> <p>[Field Value: Numeric]</p> <p><i>Note: This field is used for Partial or Full Termination.</i></p> |
| Settlement Currency | | <p>Available in both Standard template and Other template.</p> <p>The currency in which settlement occurs, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> <p><i>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.</i></p> |
| Reference Currency | | <p>Available in both Standard template and Other template.</p> <p>The Reference Currency in respect of the transaction, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as</p> |

| Data Field | Data Sub-field (if any) | Description |
|----------------|-------------------------|--|
| | | <p>stated in the AIDG]</p> <p><i>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.</i></p> |
| Price Notation | Price Type | <p>Available in both Standard template and Other template.</p> <p>To indicate how to interpret the quoted price. Valid values include but are not limited to: Basis Points, Percentage, Currency, Amount, Price, Spread.</p> <p>[Field Value: Alphanumeric]</p> |
| | Price | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Payment Amount | Currency | <p>Available in both Standard template and Other template.</p> <p>The currency in which the option premium is denominated, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Amount | <p>Available in both Standard template and Other template.</p> <p>The amount of the option premium, if applicable.</p> <p>[Field Value: Numeric]</p> |
| Fee In | Currency | <p>Available in Standard template only.</p> <p>The currency of the upfront payment paid by the buyer or non-equity payer, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Amount | <p>Available in Standard template only.</p> <p>The upfront payment paid by the buyer or non-equity payer, if applicable.</p> <p>[Field Value: Numeric]</p> |

| Data Field | Data Sub-field (if any) | Description |
|-----------------------|-------------------------|---|
| 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. [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] <i>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.</i> |
| Strike Price Currency | | Available in both Standard template and Other template. The currency in which the strike price is denominated, if applicable. [Field Values: Items on the ISO 4217 list supported by the HKTR as |

| Data Field | Data Sub-field (if any) | Description |
|----------------------------|-------------------------|---|
| | | <p>stated in the AIDG]</p> <p><i>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.</i></p> |
| Fixed Rate | | <p>Available in Standard template only.</p> <p>The fixed rate for the interest leg, if applicable, expressed as an annualized rate in decimal.</p> <p>[Field Value: Numeric]</p> |
| Floating Rate Option | | <p>Available in Standard template only.</p> <p>The floating rate option for the interest leg, if applicable.</p> <p>[Field Values: Items on ISDA's list of "FloatingRateIndex" supported by the HKTR as stated in the AIDG]</p> |
| Designated Maturity Period | | <p>Available in Standard template only.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Floating Rate Spread | | <p>Available in Standard template only.</p> <p>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.</p> <p>[Field Value: Numeric]</p> |
| Initial Price | Currency | <p>Available in both Standard template and Other template.</p> <p>The currency of the Initial Price of the transaction, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Amount | <p>Available in both Standard template and Other template.</p> <p>Standard template: The amount of the Initial Price of the transaction, if applicable. [Field Value: Numeric]</p> <p>Other template: The amount of the Initial Price the transaction, if applicable.</p> |

| Data Field | Data Sub-field (if any) | Description |
|-------------------------|------------------------------|---|
| | | [Field Value: Numeric] |
| Volatility Strike Price | | <p>Available in Standard template only.</p> <p>The Volatility Strike Price in respect of the Variance Swap Transaction, if applicable, expressed in basis points.</p> <p>[Field Value: Numeric]</p> |
| Volatility Strike Price | Amount | <p>Available in Other template only.</p> <p>The Volatility Strike Price in respect of the transaction, if applicable, expressed in basis points.</p> <p>[Field Value: Numeric]</p> |
| Variance Strike Price | | <p>Available in Standard template only.</p> <p>The Variance Strike Price in respect of the Variance Swap Transaction, if applicable, expressed in basis points)</p> <p>[Field Value: Numeric]</p> |
| Variance Strike Price | Amount | <p>Available in Other template only.</p> <p>The Variance Strike Price in respect of the transaction, if applicable, expressed in basis points).</p> <p>[Field Value: Numeric]</p> |
| Variance Cap Factor | | <p>Available in Standard template only.</p> <p>The multiplier to the Variance Strike to determine the Variance Cap level, if applicable.</p> <p>[Field Value: Numeric]</p> |
| Dividend Period | Period Fixed Strike | <p>Available in Standard template only.</p> <p>In respect of each Dividend Period, the fixed strike amount applicable to the Dividend Period, if applicable.</p> <p>[Field Value: Numeric]</p> |
| Fixed Payment | Period Fixed Amount Currency | <p>Available in Standard template only.</p> <p>In respect of each Dividend Period, the currency of fixed cash amount calculated for the Dividend Period, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |

| Data Field | Data Sub-field (if any) | Description |
|---|-------------------------|---|
| | Period Fixed Amount | <p>Available in Standard template only.</p> <p>In respect of each Dividend Period, the fixed cash amount calculated for the Dividend Period, if applicable.</p> <p>[Field Value: Numeric]</p> |
| Special Dividends | | <p>Available in Standard template only.</p> <p>To indicate whether the transaction includes special dividends and memorial dividends, if applicable.</p> <p>[Field Values: Yes, No]</p> |
| Material Non-Cash Dividend | | <p>Available in Standard template only.</p> <p>To indicate whether the transaction includes material non-cash dividend, if applicable.</p> <p>[Field Values: Yes, No]</p> |
| Type of Return | | <p>Available in both Standard template and Other template.</p> <p>Standard template: The type of return in respect of the Equity Swap transaction, if applicable. [Field Values: Price, Total]</p> <p>Other template: The type of return in respect of the equity leg of the transaction, if applicable. [Field Values: Price, Total, OTHERS]</p> |
| <u>(6) Information and particulars relating to the confirmation of the transaction</u> | | |
| Confirmation Platform ID | | <p>Available in both Standard template and Other template.</p> <p>The code of the platform through which, or the manner in which, the trade is confirmed.</p> <p>[Field Values: HKTR, MarkitSERV, OTHERS, PAPER]</p> |
| CP Trade Reference | | <p>Available in both Standard template and Other template.</p> <p>The identifying reference assigned to the trade by the platform, if applicable.</p> <p>[Field Value: Alphanumeric]</p> |
| <u>(7) Information and particulars relating to the execution of the transaction</u> | | |

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

| Data Field | Data Sub-field (if any) | Description |
|---|-------------------------|--|
| <u>(9) Information and particulars about any compression relating to the transaction</u> | | |
| Compression | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Values: Yes, No]</p> |
| <u>(10) Particulars of any identifying references assigned to the transaction</u> | | |
| Agent Trade Reference | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| User Trade Reference | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Unique Transaction Identifier (UTI) Indicator | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Values: Yes, No]</p> |
| Unique Transaction Identifier (UTI) | Issuer ID | <p>Available in both Standard template and Other template.</p> |
| | UTI Value | <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Prior - Unique Transaction Identifier (UTI) | Issuer ID | <p>Available in both Standard template and Other template.</p> <p>The value of the USI for the original trade, if applicable.</p> |

| Data Field | Data Sub-field (if any) | Description |
|---|-------------------------|---|
| | UTI Value | [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] |
| 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] |
| <u>(11) Information and particulars relating to the valuation of the transaction</u> | | |
| 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] |

| Data Field | Data Sub-field (if any) | Description |
|----------------|-------------------------|---|
| | 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] |

Class: Credit

| Data Field | Data Sub-field (if any) | Description |
|---|-------------------------|--|
| <u>(1) Information and particulars relating to administration of the reporting of the transaction</u> | | |
| 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 the HKTR reports and on the UI portal. |

| Data Field | Data Sub-field (if any) | Description |
|----------------------------|-------------------------|--|
| | | [Field Value: Alphanumeric] |
| User Event Reference | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Full Termination Indicator | | <p>Available in Other template only.</p> <p>To indicate, if applicable, that the transaction reported was fully terminated before the Final Maturity Date previously reported using the Other template.</p> <p>[Field Value: Yes]</p> <p><i>Note: This field can be filled with “Yes” to indicate that the transaction is fully terminated; otherwise the field should be left blank.</i></p> |
| Reporting For | Type | <p>Available in both Standard template and Other template.</p> <p>Reporting For means the party that the Reporting Party is reporting for and it should be one of the trade parties.</p> <p>Type of Reporting For means the type of identification code used to identify the Reporting For trade party.</p> <p>[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]</p> <p><i>Note: Where Reporting For is an individual, the field value “UserDefinedCode” should be selected.</i></p> |
| | ID | <p>Available in both Standard template and Other template.</p> <p>Identification code of the Reporting For trade party.</p> <p>[Field Value: Alphanumeric]</p> <p><i>Note: Where Reporting For is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.</i></p> |
| | Party Name | <p>Available in both Standard template and Other template.</p> <p>Name of the Reporting For trade party.</p> |

| Data Field | Data Sub-field (if any) | Description |
|--------------------------|-------------------------|--|
| | | <p>[Field Value: Alphanumeric]</p> <p><i>Note: Where Reporting For is an individual, this field should be left blank.</i></p> |
| Special Terms Indicator | | <p>Available in both Standard template and Other template.</p> <p>To indicate whether the transaction includes any core economic terms that materially affect the pricing of the transaction.</p> <p>[Field Values: Yes, No]</p> |
| Hybrid-Other Asset Class | | <p>Available in Other template only.</p> <p>To indicate the other asset classes, if any, involved in the trade, if applicable. E.g. IR, EQ, FX, CM</p> <p>[Field Value: Alphanumeric]</p> |
| Version | | <p>Available in both Standard template and Other template.</p> <p>The CSV / FpML version used for submission of the request.</p> <p>[Field Value: Alphanumeric]</p> |
| File Reference | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Purpose | | <p>Available in both Standard template and Other template.</p> <p>To indicate whether the request is used for Reporting service or Valuation reporting.</p> <p>[Field Values: Reporting, Valuation]</p> |
| Submitting Party (Type) | | <p>Available in both Standard template and Other template.</p> <p>Submitting Party is the party who submits the request to the HKTR. It can be an Agent or the Reporting Party itself.</p> <p>Type of Submitting Party means the type of identification code used to</p> |

| Data Field | Data Sub-field (if any) | Description |
|--|--------------------------------|---|
| | | <p>identify the Submitting Party.</p> <p>[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN]</p> |
| Submitting Party (ID) | | <p>Available in both Standard template and Other template.</p> <p>Identification code of the Submitting Party.</p> <p>[Field Value: Alphanumeric]</p> |
| Reporting Party (Type) | | <p>Available in both Standard template and Other template.</p> <p>Reporting Party is the party who has the obligation to report the transaction.</p> <p>Type of Reporting Party means the type of identification code used to identify the Reporting Party.</p> <p>[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN]</p> |
| Reporting Party (ID) | | <p>Available in both Standard template and Other template.</p> <p>Identification code of the Reporting Party.</p> <p>[Field Value: Alphanumeric]</p> |
| Number of Trade Event Requests | | <p>Available in both Standard template and Other template.</p> <p>The total number of trade event requests contained in the event file.</p> <p>[Field Value: Numeric]</p> |
| Number of Valuation Requests | | <p>Available in both Standard template and Other template.</p> <p>The total number of Valuation requests contained in the file.</p> <p>[Field Value: Numeric]</p> |
| Valuation Request ID | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| (2) Information and particulars relating to the class or type of product to which the transaction belongs | | |

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

| Data Field | Data Sub-field (if any) | Description |
|----------------------------|-------------------------|--|
| | | [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] <i>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.</i> |
| 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] |
| 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] |

| Data Field | Data Sub-field (if any) | Description |
|--|--------------------------------|---|
| 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] |
| 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] <i>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.</i> |
| 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 | | |

| Data Field | Data Sub-field (if any) | Description |
|---------------------------------|--------------------------------|--|
| Reference Branch of Trade Party | | <p>Available in both Standard template and Other template.</p> <p>The location of the branch/office of the trade party into which the transaction is booked.</p> <p>[Field Value: Alphanumeric]</p> |
| Desk ID | | <p>Available in both Standard template and Other template.</p> <p>The location of the trading desk responsible for the decision of entering into the transaction.</p> <p>[Field Value: Alphanumeric]</p> |
| Trade Party 1 | Type | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]</p> <p><i>Note: Where Trade Party 1 is an individual, the field value "UserDefinedCode" should be selected.</i></p> |
| | ID | <p>Available in both Standard template and Other template.</p> <p>Identification code of the Trade Party 1.</p> <p>[Field Value: Alphanumeric]</p> <p><i>Note: Where Trade Party 1 is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.</i></p> |
| | Party Name | <p>Available in both Standard template and Other template.</p> <p>Name of the Trade Party 1.</p> <p>[Field Value: Alphanumeric]</p> <p><i>Note: Where Trade Party 1 is an individual, this field should be left blank.</i></p> |
| | Place of Incorporation | <p>Available in both Standard template and Other template.</p> <p>The place of incorporation (for corporates) of the Trade Party 1.</p> <p>[Field Values: The countries on the ISO 3166 country list supported by the HKTR as stated in the AIDG]</p> |

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

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

| Data Field | Data Sub-field (if any) | Description |
|------------------------------|-------------------------|--|
| | | <i>Note: Where Buyer or Leg 1 Payer is an individual, this field should be left blank.</i> |
| Seller | Type | <p>Available in both Standard template and Other template.</p> <p>Standard template: Identification code of the Seller of the transaction. [Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]</p> <p>Other template: Identification code of the Seller or Leg 2 Payer of the transaction. [Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]</p> <p><i>Note: Where Seller or Leg 2 Payer is an individual, the field value "UserDefinedCode" should be selected.</i></p> |
| | ID | <p>Available in both Standard template and Other template.</p> <p>Standard template: Identification code of the Seller of the transaction. [Field Value: Alphanumeric]</p> <p>Other template: Identification code of the Seller or Leg 2 Payer of the transaction. [Field Value: Alphanumeric]</p> <p><i>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.</i></p> |
| | Name | <p>Available in both Standard template and Other template.</p> <p>Standard template: Name of the Seller of the transaction. [Field Value: Alphanumeric]</p> <p>Other template: Name of the Seller or Leg 2 Payer of the transaction. [Field Value: Alphanumeric]</p> <p><i>Note: Where Seller or Leg 2 Payer is an individual, this field should be left blank.</i></p> |
| Initial Payment Amount Payer | Type | <p>Available in both Standard template and Other template.</p> <p>Type of identification code of the Initial Payment Amount Payer, if applicable.</p> <p>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</p> |

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

| Data Field | Data Sub-field (if any) | Description |
|--|-------------------------|--|
| | Name | <p>Available in both Standard template and Other template.</p> <p>Name of the Initial Payment Amount Receiver, if applicable.</p> <p>[Field Value: Alphanumeric]</p> <p><i>Note: Where Initial Payment Amount Receiver is an individual, this field should be left blank.</i></p> |
| Counterparty Origin | | <p>Available in both Standard template and Other template.</p> <p>To indicate whether the transaction was entered into by the Reporting For trade party on behalf of a customer or house account.</p> <p>[Field Values: HouseAccount, Customer]</p> |
| (5) Information and particulars relating to pricing of the transaction | | |
| Price Notation | Price Type | <p>Available in both Standard template and Other template.</p> <p>To indicate how to interpret the quoted price. Valid values include but are not limited to: Basis Points, Percentage, Currency, Amount, Price, Spread.</p> <p>[Field Value: Alphanumeric]</p> |
| | Price | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Notional Amount | Currency | <p>Available in Standard template only.</p> <p>The currency of the notional amount of the transaction.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Amount | <p>Available in Standard template only.</p> <p>The notional amount of the transaction.</p> <p>[Field Value: Numeric]</p> |

| Data Field | Data Sub-field (if any) | Description |
|-----------------------------|--------------------------------|---|
| 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] |
| | 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] <i>[Note: This field is used for Partial or Full Termination.]</i> |
| | Amount | Available in Standard template only. The outstanding notional amount. [Field Value: Numeric] <i>[Note: This field is used for Partial or Full Termination.]</i> |
| 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 |

| Data Field | Data Sub-field (if any) | Description |
|------------------|-------------------------|---|
| | | <p>represented by 0.119.</p> <p>For CDS, a value of Zero is equal to specifying "Null" or "Blank".</p> <p>[Field Value: Numeric]</p> |
| Attachment Point | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Numeric]</p> |
| Exhaustion Point | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Numeric]</p> |
| Initial Payment | Currency | <p>Available in both Standard template and Other template.</p> <p>The currency associated with the Initial Payment amount, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Amount | <p>Available in both Standard template and Other template.</p> <p>The Initial Payment amount, if applicable.</p> <p>[Field Value: Numeric]</p> |
| Single Payment | Currency | <p>Available in both Standard template and Other template.</p> <p>The currency associated with the Single Payment Amount, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Amount | <p>Available in both Standard template and Other template.</p> <p>The single fixed amount that is payable by the Buyer to the Seller, if applicable, on the fixed rate payer payment date.</p> <p>[Field Value: Numeric]</p> |

| Data Field | Data Sub-field (if any) | Description |
|--------------------------|-------------------------|---|
| Payment Frequency | | <p>Available in both Standard template and Other template.</p> <p>The time interval between regular fixed rate payer payment dates, if applicable.</p> <p>[Field Value: Alphanumeric]</p> |
| Cash Settlement Currency | | <p>Available in both Standard template and Other template.</p> <p>The currency in which settlement occurs, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> <p><i>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.</i></p> |
| Embedded Option on Swap | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Values: CancelableProvision, ExtendibleProvision, OptionalEarlyTerminationProvision, OTHERS]</p> <p><i>Note: This field can be left blank when there is no embedded optionality to the transaction.</i></p> |
| Option Entitlement | | <p>Available in Other template only.</p> <p>The number of units of underlying per option comprised in the transaction, if applicable.</p> <p>[Field Value: Numeric]</p> |
| Number of Options | | <p>Available in Other template only.</p> <p>The number of options comprised in the transaction, if applicable.</p> <p>[Field Value: Numeric]</p> |
| Strike Price | Unit | <p>Available in Other template only.</p> <p>The units in which the Strike Price is denominated, if applicable.</p> <p>[Field Values: Items on the FpML Coding Scheme “priceQuoteUnits” supported by the HKTR as stated in the AIDG]</p> |

| Data Field | Data Sub-field (if any) | Description |
|--------------------------------------|--------------------------------|---|
| | 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] |
| nth 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] |
| 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. |

| Data Field | Data Sub-field (if any) | Description |
|-----------------------------|-------------------------|---|
| | | <p>Name of the reference entity, if applicable.</p> <p>[Field Value: Alphanumeric]</p> |
| Reference Obligation | Asset Type | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>Standard template: [Field Values: Bond, ConvertibleBond, Mortgage, Loan]</p> <p>Other template: [Field Values: Bond, ConvertibleBond, Mortgage, Loan, OTHERS]</p> |
| | ID Type | <p>Available in both Standard template and Other template.</p> <p>Type of identification code of the underlying asset, if applicable.</p> <p>[Field Values: RED, ISIN, CUSIP, SEDOL, Bloomberg]</p> |
| | Instrument ID | <p>Available in both Standard template and Other template.</p> <p>Identification code of the underlying asset, if applicable.</p> <p>[Field Value: Alphanumeric]</p> |
| | Place of Incorporation | <p>Available in both Standard template and Other template.</p> <p>The place of incorporation of the underlying asset, if applicable.</p> <p>[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”]</p> |
| Index Reference Information | ID Type | <p>Available in both Standard template and Other template.</p> <p>Type of identification code of the underlying index, if applicable.</p> <p>The Index Reference Information contains all the terms relevant to defining the Credit Default Swap Index or Index Tranche.</p> <p>[Field Value: RED]</p> |
| | Index ID | <p>Available in both Standard template and Other template.</p> |

| Data Field | Data Sub-field (if any) | Description |
|--|-----------------------------|---|
| | | 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. [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 | | |

| Data Field | Data Sub-field (if any) | Description |
|---|--------------------------------|---|
| 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. [Field Value: Alphanumeric] |
| | Party Name | Available in both Standard template and Other template. Name of the Clearing Broker, if applicable. [Field Value: Alphanumeric] |
| <u>(9) Information and particulars about any compression relating to the transaction</u> | | |
| 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] |
| <u>(10) Particulars of any identifying references assigned to the transaction</u> | | |

| Data Field | Data Sub-field (if any) | Description |
|---|--------------------------------|---|
| Agent Trade Reference | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| User Trade Reference | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Unique Transaction Identifier (UTI) Indicator | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Values: Yes, No]</p> |
| Unique Transaction Identifier (UTI) | Issuer ID | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| | UTI Value | |
| Prior - Unique Transaction Identifier (UTI) | Issuer ID | <p>Available in both Standard template and Other template.</p> |
| | UTI Value | <p>The value of the USI for the original trade, if applicable.</p> <p>[Field Value: Alphanumeric]</p> |
| Unique Transaction Identifier - Unique Trade ID (UTI-TID) | | <p>Available in both Standard template and Other template.</p> <p>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.</p> |

| Data Field | Data Sub-field (if any) | Description |
|--|-------------------------|--|
| | | [Field Value: Alphanumeric] |
| Prior - Unique Transaction Identifier - Unique Trade ID (UTI-TID) | | <p>Available in both Standard template and Other template.</p> <p>The value of the UTI-TID for the original trade, if applicable.</p> <p>[Field Value: Alphanumeric]</p> |
| Bilateral Comments | | <p>Available in both Standard template and Other template.</p> <p>A bilaterally agreed transaction identifier which is unique, shared and paired between the two counterparties, where there is no USI and UTI-TID.</p> <p>[Field Value: Alphanumeric]</p> |
| Trade Reference | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| (11) Information and particulars relating to the valuation of the transaction | | |
| Valuation Date Time | | <p>Available in both Standard template and Other template.</p> <p>The business date and time of the valuation, expressed in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00).</p> <p>[Field Value: YYYY-MM-DD hh:mm:ss]</p> |
| Valuation Value | Currency | <p>Available in both Standard template and Other template.</p> <p>The native currency of the calculated Valuation Value.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Amount | <p>Available in both Standard template and Other template.</p> <p>The calculated Valuation Value.</p> <p>[Field Value: Numeric]</p> |
| Valuation Type | | Available in both Standard template and Other template. |

| Data Field | Data Sub-field (if any) | Description |
|------------|-------------------------|---|
| | | <p>The reference model used to calculate the daily Valuation Value.</p> <p>[Field Values: Mark-to-Market, Mark-to-Model, CCP Valuation]</p> |

Class: Commodity

| Data Field | Data Sub-field (if any) | Description |
|---|-------------------------|---|
| <u>(1) Information and particulars relating to administration of the reporting of the transaction</u> | | |
| Action | | <p>Available in both Standard template and Other template.</p> <p>To indicate that this is a submission request (i.e. a request to submit information to the HKTR).</p> <p>[Field Values: Request, AddOrModify, Delete]</p> |
| Trade Event | | <p>Available in both Standard template and Other template.</p> <p>The type of event that is the subject of the submission.</p> <p>[Field Values: New Trade, Amendment, Backloading, Partial Termination, Full Termination, Withdrawal, Quit, Suppress Uncertain, Relink]</p> |
| Event Request ID | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Agent Event Reference | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| User Event Reference | | <p>Available in both Standard template and Other template.</p> <p>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.</p> |

| Data Field | Data Sub-field (if any) | Description |
|----------------------------|-------------------------|--|
| | | [Field Value: Alphanumeric] |
| Full Termination Indicator | | <p>Available in Other template only.</p> <p>To indicate, if applicable, that the transaction reported was fully terminated before the Final Maturity Date previously reported using the Other template.</p> <p>[Field Value: Yes]</p> <p><i>Note: This field can be filled with “Yes” to indicate that the transaction is fully terminated; otherwise the field should be left blank.</i></p> |
| Reporting For | Type | <p>Available in both Standard template and Other template.</p> <p>Reporting For means the party that the Reporting Party is reporting for and it should be one of the trade parties.</p> <p>Type of Reporting For means the type of identification code used to identify the Reporting For trade party.</p> <p>[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]</p> <p><i>Note: Where Reporting For is an individual, the field value “UserDefinedCode” should be selected.</i></p> |
| | ID | <p>Available in both Standard template and Other template.</p> <p>Identification code of the Reporting For trade party.</p> <p>[Field Value: Alphanumeric]</p> <p><i>Note: Where Reporting For is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.</i></p> |
| | Party Name | <p>Available in both Standard template and Other template.</p> <p>Name of the Reporting For trade party.</p> <p>[Field Value: Alphanumeric]</p> <p><i>Note: Where Reporting For is an individual, this field should be left blank.</i></p> |
| Special Terms Indicator | | <p>Available in both Standard template and Other template.</p> <p>To indicate whether the transaction includes any core economic terms that materially affect the pricing of the transaction.</p> |

| Data Field | Data Sub-field (if any) | Description |
|--------------------------|--------------------------------|--|
| | | [Field Values: Yes, No] |
| 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] |
| 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] |
| 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. |

| Data Field | Data Sub-field (if any) | Description |
|--|--------------------------------|--|
| | | 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] |
| 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] |
| 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, |

| Data Field | Data Sub-field (if any) | Description |
|--|-------------------------|--|
| | | 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] |
| 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] |
| <u>(3) Dates and periods relating to the transaction</u> | | |
| Backloading Date | | Available in both Standard template and Other template. |

| Data Field | Data Sub-field (if any) | Description |
|--------------------------|------------------------------------|---|
| | | 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 | 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] |
| 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] |

| Data Field | Data Sub-field (if any) | Description |
|--|--------------------------------|--|
| 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] |
| 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] |

| Data Field | Data Sub-field (if any) | Description |
|---|--------------------------------|---|
| Expiration Date | Unadjusted Date | <p>Available in both Standard template and Other template.</p> <p>The last exercise date of the option, if applicable.</p> <p>[Field Value: YYYY-MM-DD]</p> <p><i>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.</i></p> |
| Value Date | Unadjusted Date | <p>Available in both Standard template and Other template.</p> <p>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]</p> <p>Other template: The value date of the transaction, if applicable. [Field Value: YYYY-MM-DD]</p> |
| Agreement Date | | <p>Available in both Standard template and Other template.</p> <p>The post-trade event trade date (i.e. the date of agreeing the post-trade event).</p> <p>[Field Value: YYYY-MM-DD]</p> |
| Final Maturity Date | | <p>Available in Other template only.</p> <p>The final maturity date of the trade.</p> <p>[Field Value: YYYY-MM-DD]</p> |
| <u>(4) Information and particulars relating to the counterparties to the transaction</u> | | |
| Reference Branch of Trade Party | | <p>Available in both Standard template and Other template.</p> <p>The location of the branch/office of the trade party into which the transaction is booked.</p> <p>[Field Value: Alphanumeric]</p> |
| Desk ID | | <p>Available in both Standard template and Other template.</p> <p>The location of the trading desk responsible for the decision of entering into</p> |

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

| Data Field | Data Sub-field (if any) | Description |
|-----------------------------------|-------------------------|--|
| | | “UserDefinedCode” should be selected. |
| | ID | Available in both Standard template and Other template. Identification code of the Trade Party 2. [Field Value: Alphanumeric] <i>Note: Where Trade Party 2 is an individual, the Reporting Party should enter in this field the internal reference code assigned by it.</i> |
| | Party Name | Available in both Standard template and Other template. Name of the Trade Party 2. [Field Value: Alphanumeric] <i>Note: Where Trade Party 2 is an individual, this field should be left blank.</i> |
| | 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] |
| 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, |

| Data Field | Data Sub-field (if any) | Description |
|-------------------|--------------------------------|--|
| | | 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] <i>Note: Where Buyer or Leg 1 Payer is an individual, the field value "UserDefinedCode" should be selected.</i> |
| | ID | Available in Other template only. Identification code of the Buyer of the commodity option or Leg 1 Payer, if applicable. [Field Value: Alphanumeric] <i>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.</i> |
| | Party Name | Available in Other template only. Name of the Buyer of the commodity option or Leg 1 Payer, if applicable. [Field Value: Alphanumeric] <i>Note: Where Buyer or Leg 1 Payer is an individual, this field should be left blank.</i> |
| 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] <i>Note: Where Seller or Leg 2 Payer is an individual, the field value "UserDefinedCode" should be selected.</i> |
| | ID | Available in Other template only. Identification code of the Seller of the commodity option or Leg 2 Payer, if |

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

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

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

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

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

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

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

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

| Data Field | Data Sub-field (if any) | Description |
|---|--------------------------------|---|
| 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] |
| <u>(5) Information and particulars relating to pricing of the transaction</u> | | |
| 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 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. |

| Data Field | Data Sub-field (if any) | Description |
|-----------------------|-------------------------|---|
| | | <p>[Field Value: Alphanumeric]</p> <p>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]</p> |
| | Unit of Measure | <p>Available in both Standard template and Other template.</p> <p>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]</p> <p>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]</p> |
| | Currency | <p>Available in both Standard template and Other template.</p> <p>The currency in which the reference price of the underlying commodity is published, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| Commodity Exchange ID | | <p>Available in Standard template only.</p> <p>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.</p> <p>[Field Values: Items on the ISO 10383 list supported by the HKTR as stated in the AIDG, with the addition of OTHERS]</p> |
| Commodity Publication | Rate Source | <p>Available in Standard template only.</p> <p>The publication in which the relevant quote for the transaction (e.g. rate,</p> |

| Data Field | Data Sub-field (if any) | Description |
|---|-------------------------|--|
| | | <p>price, index or factor) is to be found, if applicable.</p> <p>[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]</p> <p><i>Note: It is to be provided when the underlying commodity is not listed on an exchange.</i></p> |
| | Rate Source Page | <p>Available in Standard template only.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Commodity Specified Price | | <p>Available in Standard template only.</p> <p>To indicate a description of the nature of the underlying price that is observed for the transaction, if applicable.</p> <p>[Field Values: Items on the FpML enumerated values "specifiedPrice" supported by the HKTR as stated in the AIDG]</p> |
| Option Floating Strike Price Per Unit Commodity | Instrument ID | <p>Available in Standard template only.</p> <p>Option Floating Strike price is used to specify the average strike price.</p> <p>Instrument ID of Option Floating Strike Price Per Unit Commodity means the identification code of the underlying asset of the transaction, if applicable.</p> <p>[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]</p> |
| | Base | <p>Available in Standard template only.</p> <p>The base type of the underlying commodity of the transaction, if applicable. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definition. E.g. Natural Gas.</p> <p>[Field Value: Alphanumeric]</p> |

| Data Field | Data Sub-field (if any) | Description |
|---|--------------------------------|--|
| | Details | <p>Available in Standard template only.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| | Unit of Measure | <p>Available in Standard template only.</p> <p>The unit of measure in which the underlying commodity of the transaction is denominated, if applicable.</p> <p>[Field Values: Items on the FpML Coding Scheme "CommodityPriceQuoteUnits" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]</p> |
| | Currency | <p>Available in Standard template only.</p> <p>The currency in which the reference price of the underlying commodity is published, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| Option Floating Strike Price Per Unit Commodity Exchange ID | | <p>Available in Standard template only.</p> <p>Identification code of the Exchange where those commodities are being traded with reference to the price of a listed instrument, if applicable.</p> <p>[Field Values: Items on the ISO 10383 list supported by the HKTR as stated in the AIDG, with the addition of OTHERS]</p> |
| Option Floating Strike Price Per Unit Commodity Publication | Rate Source | <p>Available in Standard template only.</p> <p>The publication in which the relevant quote for the transaction (e.g. rate, price, index or factor) is to be found, if applicable.</p> <p>[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]</p> <p><i>Note: It is to be provided when the underlying asset is not listed on an exchange.</i></p> |

| Data Field | Data Sub-field (if any) | Description |
|---|--------------------------------|--|
| | Rate Source Page | <p>Available in Standard template only.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Option Floating Strike Price Per Unit Commodity Specified Price | | <p>Available in Standard template only.</p> <p>The description of the nature of the underlying price that is observed, if applicable.</p> <p>[Field Values: Items on the FpML enumerated values "specifiedPrice" supported by the HKTR as stated in the AIDG]</p> |
| Underlying asset | | <p>Available in Other template only.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Bullion Type | | <p>Available in Standard template only.</p> <p>The type of Bullion underlying of a Bullion Transaction, if applicable.</p> <p>[Field Values: Gold, Palladium, Platinum, Silver, Rhodium, Iridium, Ruthenium, Osmium]</p> |
| Metal Material | | <p>Available in Standard template only.</p> <p>The types of metal product for a physically settled metal trade, if applicable.</p> <p>[Field Values: Items on the FpML Coding Scheme "CommodityMetalProductType" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]</p> |
| Metal Grade | | <p>Available in Standard template only.</p> <p>The grade of material which can be delivered in seller's option, if applicable.</p> <p>[Field Value: Alphanumeric]</p> |

| Data Field | Data Sub-field (if any) | Description |
|-------------|-------------------------|--|
| Coal Type | | <p>Available in Standard template only.</p> <p>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").</p> <p>[Field Values: Items on the FpML Coding Scheme "CommodityCoalProductType" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]</p> |
| Coal Source | | <p>Available in Standard template only.</p> <p>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.</p> <p>[Field Values: Items on the FpML Coding Scheme "CommodityCoalProductSource" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]</p> |
| Gas Type | | <p>Available in Standard template only.</p> <p>The type of gas to be delivered, if applicable.</p> <p>[Field Value: NaturalGas]</p> |
| Oil Type | | <p>Available in Standard template only.</p> <p>The type of oil product to be delivered, if applicable.</p> <p>[Field Values: Items on the FpML Coding Scheme "CommodityOilProductType" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]</p> |
| Oil Grade | | <p>Available in Standard template only.</p> <p>The grade of oil product to be delivered, if applicable.</p> <p>[Field Values: Items on the FpML Coding Scheme "ProductGrade" supported by the HKTR as stated in the AIDG, with the addition of OTHERS]</p> |

| Data Field | Data Sub-field (if any) | Description |
|-------------------------------------|--------------------------------|--|
| Electricity Type | | <p>Available in Standard template only.</p> <p>The type of electricity product to be delivered, if applicable.</p> <p>[Field Value: Electricity]</p> |
| Grade(s) | | <p>Available in Other template only.</p> <p>The grade(s) of material which can be delivered in the seller's option, if applicable.</p> <p>[Field Value: Alphanumeric]</p> |
| Leg Type (Leg 1) | | <p>Available in Standard template only.</p> <p>The Leg Type of Leg 1 of the transaction, if applicable.</p> <p>[Field Values: SwapFixedLeg, SwapFloatingLeg1, SwapFloatingLeg2, SwapCoalPhysicalLeg, SwapGasPhysicalLeg, SwapOilPhysicalLeg, SwapElectricityPhysicalLeg]</p> <p><i>Note: This field is used for Partial or Full Termination.</i></p> |
| Leg Type (Leg 2) | | <p>Available in Standard template only.</p> <p>The Leg Type of Leg 2 of the transaction, if applicable.</p> <p>[Field Values: SwapFixedLeg, SwapFloatingLeg1, SwapFloatingLeg2, SwapCoalPhysicalLeg, SwapGasPhysicalLeg, SwapOilPhysicalLeg, SwapElectricityPhysicalLeg]</p> <p><i>Note: This field is used for Partial or Full Termination.</i></p> |
| Outstanding Number of Units (Leg 1) | | <p>Available in Standard template only.</p> <p>The outstanding number of units or quantities of the Commodity Leg as specified in Leg Type (Leg 1).</p> <p>[Field Value: Numeric]</p> <p><i>Note: This field is used for Partial or Full Termination.</i></p> |
| Outstanding Number of Units (Leg 2) | | <p>Available in Standard template only.</p> <p>The outstanding number of units or quantities of the Commodity Leg as specified in Leg Type (Leg 2), if applicable.</p> |

| Data Field | Data Sub-field (if any) | Description |
|-------------------|-------------------------|--|
| | | <p>[Field Value: Numeric]</p> <p><i>Note: This field is used for Partial or Full Termination.</i></p> |
| Price Notation | Price Type | <p>Available in both Standard template and Other template.</p> <p>To indicate how to interpret the quoted price. Valid values include but are not limited to: Basis Points, Percentage, Currency, Amount, Price, Spread.</p> <p>[Field Value: Alphanumeric]</p> |
| | Price | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Notional Quantity | Units | <p>Available in Standard template only.</p> <p>The unit of measure which apply to the notional quantity of fixed leg or floating leg(s), if applicable.</p> <p>[Field Values: Items on the FpML Coding Scheme “CommodityPriceQuoteUnits” supported by the HKTR as stated in the AIDG, with the addition of OTHERS]</p> |
| | Frequency | <p>Available in Standard template only.</p> <p>The frequency with which the notional quantity applied for fixed leg or floating leg(s), if applicable.</p> <p>[Field Values: Items on the FpML Coding Scheme “CommodityQuantityFrequency” supported by the HKTR as stated in the AIDG, with the addition of OTHERS]</p> |
| | Quantity | <p>Available in Standard template only.</p> <p>The notional quantity for each period for fixed leg or floating leg(s), if applicable.</p> |

| Data Field | Data Sub-field (if any) | Description |
|-------------------|--------------------------------|---|
| | | [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] |
| 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 |

| Data Field | Data Sub-field (if any) | Description |
|----------------------------|--------------------------------|---|
| | | 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] |
| | 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 |

| Data Field | Data Sub-field (if any) | Description |
|----------------------------|--------------------------------|---|
| | | AIDG, with the addition of OTHERS] |
| | 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 Quantity | | Available in Standard template only. 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. |

| Data Field | Data Sub-field (if any) | Description |
|-----------------------------------|-------------------------|---|
| | | <p>[Field Values: Items on the FpML Coding Scheme “CommodityPriceQuoteUnits” supported by the HKTR as stated in the AIDG, with the addition of OTHERS]</p> |
| | Frequency | <p>Available in Standard template only.</p> <p>The frequency with which the notional quantity applies for the option, if applicable.</p> <p>[Field Values: Items on the FpML Coding Scheme “CommodityQuantityFrequency” supported by the HKTR as stated in the AIDG, with the addition of OTHERS]</p> |
| | Quantity | <p>Available in Standard template only.</p> <p>The notional quantity for each period for the option, if applicable.</p> <p>[Field Value: Numeric]</p> |
| Option Notional Quantity Schedule | Step Unit | <p>Available in Standard template only.</p> <p>The unit of measure which applies to the notional quantity of floating leg notional option for each Calculation Period, if applicable.</p> <p>[Field Values: Items on the FpML Coding Scheme “CommodityPriceQuoteUnits” supported by the HKTR as stated in the AIDG with the addition of OTHERS]</p> |
| | Step Frequency | <p>Available in Standard template only.</p> <p>The frequency with which the Option Notional Quantity Schedule applies for the option for each Calculation Period, if applicable.</p> <p>[Field Values: Items on the FpML Coding Scheme “CommodityQuantityFrequency” supported by the HKTR as stated in the AIDG, with the addition of OTHERS]</p> |
| | Step Quantity | <p>Available in Standard template only.</p> <p>The notional quantity of each period for the option for each Calculation Period, if applicable.</p> <p>[Field Value: Numeric]</p> |

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

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

| Data Field | Data Sub-field (if any) | Description |
|---|--------------------------------|---|
| | | <p>The currency in which the Strike Price Per Unit for each Calculation Period is denominated, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Step Amount | <p>Available in Standard template only.</p> <p>The price per unit at which the option has been struck for each Calculation Period, if applicable.</p> <p>[Field Value: Numeric]</p> |
| Option Floating Strike Price Per Unit Spread | Currency | <p>Available in Standard template only.</p> <p>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.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Amount | <p>Available in Standard template only.</p> <p>The spread that will be applied over or under the reference price of the underlying commodity, if applicable.</p> <p>[Field Value: Numeric]</p> |
| Option Floating Strike Price Per Unit Spread Schedule | Step Currency | <p>Available in Standard template only.</p> <p>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.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Step Amount | <p>Available in Standard template only.</p> <p>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.</p> <p>[Field Value: Numeric]</p> |

| Data Field | Data Sub-field (if any) | Description |
|-----------------------------|--------------------------------|--|
| Calculation Spread | Currency | <p>Available in Standard template only.</p> <p>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.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Amount | <p>Available in Standard template only.</p> <p>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.</p> <p>[Field Value: Numeric]</p> |
| Calculation Spread Schedule | Step Currency | <p>Available in Standard template only.</p> <p>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.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Step Amount | <p>Available in Standard template only.</p> <p>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.</p> <p>[Field Value: Numeric]</p> |
| Premium Payment Amount | Currency | <p>Available in Standard template only.</p> <p>The currency which applies to the total amount of the option premium, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> |
| | Amount | <p>Available in Standard template only</p> <p>The total amount of the option premium, if applicable.</p> <p>[Field Value: Numeric]</p> |

| Data Field | Data Sub-field (if any) | Description |
|--------------------|--------------------------------|--|
| 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 underlying 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] |
| 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 |
|--|-------------------------|---|
| | | [Field Values: Cash, Physical, Election, CashOrPhysical] |
| Settlement Currency | | <p>Available in both Standard template and Other template.</p> <p>The currency in which settlement occurs, if applicable.</p> <p>[Field Values: Items on the ISO 4217 list supported by the HKTR as stated in the AIDG]</p> <p><i>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.</i></p> |
| (6) Information and particulars relating to the confirmation of the transaction | | |
| Confirmation Platform ID | | <p>Available in both Standard template and Other template.</p> <p>The code of the platform through which, or the manner in which, the trade is confirmed.</p> <p>[Field Values: HKTR, MarkitSERV, OTHERS, PAPER]</p> |
| CP Trade Reference | | <p>Available in both Standard template and Other template.</p> <p>The identifying reference assigned to the trade by the platform, if applicable.</p> <p>[Field Value: Alphanumeric]</p> |
| (7) Information and particulars relating to the execution of the transaction | | |
| Execution Type | | <p>Available in both Standard template and Other template.</p> <p>To indicate how the trade was executed.</p> <p>[Field Values: Items on the FpML Coding Scheme "ExecutionType" supported by the HKTR as stated in the AIDG]</p> |
| Execution Date Time | | <p>Available in both Standard template and Other template.</p> <p>The time and date when the trade was executed, expressed in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00).</p> <p>[Field Value: YYYY-MM-DD hh:mm:ss]</p> |

| Data Field | Data Sub-field (if any) | Description |
|--|------------------------------------|--|
| (8) Information and particulars relating to the clearing of the transaction | | |
| Clearing | | <p>Available in both Standard template and Other template.</p> <p>To indicate whether the trade was, or is intended to be, cleared through a central counterparty.</p> <p>[Field Values: Yes, No]</p> |
| Central Counterparty ID | | <p>Available in both Standard template and Other template.</p> <p>The name or LEI code of the Central Counterparty through which the trade was, or is intended to be, cleared, if applicable.</p> <p>[Field Value: Alphanumeric]</p> |
| Clearing Broker | Type | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Values: LEI, TREntityID, SWIFTBIC, CICR, BRN, UserDefinedCode]</p> |
| | ID | <p>Available in both Standard template and Other template.</p> <p>Identification code of the Clearing Broker, if applicable.</p> <p>[Field Value: Alphanumeric]</p> |
| | Party Name | <p>Available in both Standard template and Other template.</p> <p>Name of the Clearing Broker, if applicable.</p> <p>[Field Value: Alphanumeric]</p> |
| (9) Information and particulars about any compression relating to the transaction | | |
| Compression | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Values: Yes, No]</p> |

| Data Field | Data Sub-field (if any) | Description |
|---|----------------------------|--|
| <u>(10) Particulars of any identifying references assigned to the transaction</u> | | |
| Agent Trade Reference | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| User Trade Reference | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| Unique Transaction Identifier (UTI) Indicator | | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Values: Yes, No]</p> |
| Unique Transaction Identifier (UTI) | Issuer ID | <p>Available in both Standard template and Other template.</p> <p>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.</p> <p>[Field Value: Alphanumeric]</p> |
| | UTI Value | |
| Prior - Unique Transaction Identifier (UTI) | Issuer ID | <p>Available in both Standard template and Other template.</p> <p>The value of the USI for the original trade, if applicable.</p> <p>[Field Value: Alphanumeric]</p> |
| | UTI Value | |
| Unique Transaction Identifier - Unique Trade ID (UTI-TID) | | <p>Available in both Standard template and Other template.</p> <p>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</p> |

| Data Field | Data Sub-field (if any) | Description |
|--|-------------------------|---|
| | | 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. 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 |
|----------------|----------------------------|---|
| 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] |

註：匯報實體應參考《香港儲存庫交易匯報服務系統管理及界面開發指引》及《場外衍生工具交易的輔助匯報指引》載有的詳細匯報說明。

2016 年 7 月 15 日

金融管理專員
(鄭發代行)