



**HONG KONG INTERBANK  
CLEARING LIMITED**  
香港銀行同業結算有限公司

**Operating Procedures for Hong Kong Trade Repository -  
User Manual for Participants  
(Trade Functions – Reporting Service – Appendix (ISO 20022))**

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## **Amendment Summary**

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\*Unless otherwise specified, the Section Numbers shown in the Section column refer to those of the latest version of User Manual.

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## APPENDIX A    TRADE DATA

### A.1      Status Value

#### A.1.1    Trade Status

Status	Meaning
Open	The trade is still outstanding.
Expired	The trade is expired/matured.
Terminated	The trade is fully terminated.
Errored	The trade is ended by Error action.
Transferred Out	The trade is ended by Transfer out action or auto transferred out due to system trade actions.

### **A.1.2 Trade, Valuation, Margin and Collateral Action Status**

<b>Status</b>	<b>Meaning</b>
Accepted	The action request is successfully captured by the system without any errors found.
Rejected	The action request is rejected by the system.

### **A.1.3 Link Status**

<b>Link Status</b>	<b>Description</b>
Linked	The trade is linked to counterparty's trade.
Unlinked	The trade is subject to day-end linking process (Open Status) but is not linked to any counterparty's trade.

#### **A.1.4 Reconciliation Status**

<b>Reconciliation Status</b>	<b>Description</b>
Content Mismatched	Not all the matching fields of the linked trade pair are matched in the last day-end reconciliation process.
Trade Not Found	The trade is failed to link with counterparty's trade.

#### **A.2 Linking / Matching Fields**

NOTE: Please refer to the Appendix C.2.8.3 for details on Linking / Matching Fields.



## APPENDIX B      REPORT DATA SORTING ORDER

For various reports, the action types are displayed in following order:

### B.1      Trading Reporting

Action Type
New
Modify
Correct
Terminate
Error
Revive
Transfer out

### B.2      Margin and Collateral Reporting

Action Type
Collateral or Margin update
Correct

## APPENDIX C REPORT LAYOUT

### C.1 Introduction

#### C.1.1 Report ID

Every report can be uniquely identified by its report ID. A report ID is basically comprised of a 4-characters prefix, followed by a 4-digits number.

##### C.1.1.1 Prefix Naming Convention

All reports related to business functions are prefixed with “CTR”. Depending on its generation nature, the last character of the 4-characters prefix can be:

- **D** – These are daily system reports.

### C.1.1.2 Report Numbering Strategy

The report number uniquely captures the “purpose” of the report. In other words, reports with the same report number should have very similar layout.

The report numbers are assigned according to the following allocation strategy:

2XXX	System reports (ISO 20022 Trade) for Participants
25XX	Reports on first-class trade-related entities, e.g. reports on trade actions, etc.
26XX	Reports on some system generated or implied entities, e.g. position
27XX	Reports on valuation action
28XX	Reports on margin data and collateral action

### C.1.1.3 Abbreviation

Abbreviation is used to describe an asset class in short form notation, in which is designed for the construction of report ID as a suffix to indicate a report in specific domain.

Below is a list of asset class abbreviation used to represent a report ID and report name.

Abbreviation	Asset Class
IR	Interest Rate
FX	Currency
EQ	Equity
CD	Credit
CM	Commodity

## C.1.2 Report List

### C.1.2.1 System Reports

The following system reports are available for "Participant" only.

Report ID*	Report Name	Description	Delivery Schedule	Report Format	Appendix
CTRD 2511-XX	Trade Action Report - <Asset Class> - ISO 20022	This report shows the change history (including the change of actions) of trade actions of ISO 20022 trades being modified for the day, per asset class.	Day end scheduled	CSV	C.2.2
CTRD 2611-XX	Trade Position Report - <Asset Class> - ISO 20022	This report shows the list of all active ISO 20022 trades of a participant per asset class.	Day end scheduled	CSV	C.2.3
CTRD 2711	Participant Valuation Action Report - ISO 20022	This report shows the list of all valuation actions for the day.	Day end scheduled	CSV	C.2.4C.2.4
CTRD 2811	Participant Margin and Collateral Action Report - ISO 20022	This report shows the list of all margin and collateral actions for the day.	Day end scheduled	CSV	C.2.5
CTRD 2613	Participant Trade Reconciliation Discrepancy Report - ISO 20022	This report shows the list of reporting trades of participant with “Open” status and failed results in trade reconciliation.	Service window of the following day	CSV	C.2.6
CTRD 2614	Participant Uncertain Unlink Report - ISO 20022	This report shows the list of reporting trades of participant with “Open” status and uncertain unlinks. This report is generated for overseas incorporated AI only.	Service window of the following day	CSV	C.2.7
CTRD 2615	Participant Late Reporting Report - ISO 20022	This report shows a list of action types which are determined as late reporting received for the day.	Service window of the following day	CSV	C.2.8

Note:

XX in report id specifies the short form of the asset class; refer to section C.1.1.3 for details.

### C.1.3 Record Structure of Report Data in CSV Format

All reports delivered in CSV format is generated with the following record structure.

- i) Each line of record may be either of the type of content. The footer is available in system report and MIS file only
  - a. Header
  - b. Column Heading
  - c. Report Detail
  - d. Footer
- ii) Conforming to CVS format standard that each field is comma delimited
- iii) End of line marker is carriage return and newline character (\r\n)
- iv) First line of file must be a “Header” record which presents general and control information about the report data e.g. Report ID, Report Name, Report Date, etc
- v) Second line of file is a “Column Heading” record which presents the field name of report detail record
- vi) All lines starting from line 3 are “Report Detail” records
- vii) Last line of file must be a “Footer”

### C.1.4 Report Data Layout Specification Convention

For each report, the data layout for each record type of “Header”, “Column Heading”, “Report Detail” and “Footer” will be described. Since “Header” record layout is common for all CSV reports unless specified, the data field layout is documented in the “Common Report Layout” section.

For each record type, the data field layout is presented in a table of the following attributes:

Attribute	Description
Column No.	It shows the column no. of field appearing in the record type.
Field Name	Self Explanatory
Data Name	If the field name is different from data name used in data dictionary, data name will be specified for user to look up its format description in data dictionary.
Remark	Self Explanatory

Attribute	Description
	<p>Whenever there is field to be output as list of values, “List of Values” will be specified in the remark to signify that the value will be output with format :</p> <p>“xxxx\r\n  xxxx\r\n  xxxx”</p> <p>where xxxx is the domain value for each element and \r\n is invisible control character carriage return and new line.</p> <p>For example, Price schedule - Effective date is usually a list of values. When exported as CSV report data, the field Price schedule - Effective date will be formatted as:</p> <p>“2024-12-12\r\n2024-12-13” where \r\n is invisible control characters.</p> <p>.</p> <p>Moreover, it also provides other addition information about the field if necessary.</p>
Footer	<p>The footer layout is appearing as following:</p> <p>-- End of Report --</p>

## C.2 Common Report Layout

### C.2.1 CSV Data

#### C.2.1.1 Header Record

The following CSV report data layout is common to all system reports.

Col. #	Field Name	Data Name	Remarks
1	Report ID	Report ID	
2	Report Name	Report Name	
3	Participant ID	TR Participant ID	
4	Report Date	Report Date	
5	Report Generation Time	Report Generation Time	

### C.2.2 CTRD2511 - Trade Action Report - ISO 20022

#### C.2.2.1 Report Description

<b>Purpose:</b>	This report shows the change history of trade actions of ISO 20022 trades being modified for the day, per asset class.
<b>Type:</b>	System
<b>Delivery Schedule:</b>	Day end scheduled
<b>Access Path:</b>	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

#### C.2.2.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

## Trade Event Report (Master)

Fields	Description
Report ID	CTRD2511-XX
Report Name	Trade Action Report - <Asset Class> - ISO 20022

### C.2.2.3 Report Details

Col. #	Field Name	Data Name	Remarks
1	Action type		
2	Participant	TR Participant ID	
3	Participant name	Participant Name	
4	TR trade action reference	TR Trade Action Reference	
5	TR trade reference	TR Trade Reference	
6	Action creation timestamp	Action Creation Timestamp	
7	File name	File Name	
8	File reference	File Reference	
9	File capture timestamp	File Capture Timestamp	
10	User ID	User ID	
11	Submission channel	Submission Channel	
12	Effective date (UTC)	Date	
13	Expiration date (UTC)	Date	
14	Early termination date (UTC)	Date	
15	Reporting timestamp (UTC)	Date Time (UTC)	
16	Execution timestamp (UTC)	Date Time (UTC)	
17	Counterparty 1 (TR entity ID)	TR Participant ID	
18	Counterparty 1 - ID type		Allowable value is “LEI”



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Col. #	Field Name	Data Name	Remarks
19	Counterparty 1	Legal Entity Identifier (LEI)	
20	Counterparty 2 (TR entity ID)	TR Participant ID	
21	Counterparty 2 - ID type	Trade Counterparty Identifier Type	
22	Counterparty 2	Trade Counterparty Identifier	
23	Counterparty 2 name		
24	Counterparty 2 identifier type indicator	Boolean	
25	Direction 1		
26	Direction 2 - Leg 1		
27	Direction 2 - Leg 2		
28	Cleared		
29	Central counterparty - ID type	Trade Counterparty Identifier Type	
30	Central counterparty	Trade Counterparty Identifier	
31	Clearing member - ID type	Trade Counterparty Identifier Type	
32	Clearing member	Trade Counterparty Identifier	
33	Platform identifier		
34	Confirmed		
35	Final contractual settlement date (UTC)	Date	
36	Settlement currency - Leg 1		
37	Settlement currency - Leg 2		
38	Settlement location		
39	Fixed rate day count convention - Leg 1		
40	Floating rate day count convention - Leg 1		
41	Fixed rate day count convention - Leg 2		
42	Floating rate day count convention - Leg 2		
43	Fixed rate payment frequency period - Leg 1		
44	Floating rate payment frequency period - Leg 1		
45	Fixed rate payment frequency period - Leg 2		

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Col. #	Field Name	Data Name	Remarks
46	Floating rate payment frequency period - Leg 2		
47	Fixed rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
48	Floating rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
49	Fixed rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
50	Floating rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
51	Collateral portfolio indicator	Boolean	
52	Price	Number (11,10) or Number (18,13)	
53	Price currency		
54	Price notation		
55	Price unit of measure		
56	Price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
57	Price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
58	Price schedule - Price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
59	Price schedule - Price currency		List of Values Repeatable with maximum 600 times
60	Price schedule - Price notation		List of Values Repeatable with maximum 600 times
61	Fixed rate - Leg 1	Number (11,10)	
62	Fixed rate - Leg 2	Number (11,10)	
63	Spread - Leg 1	Number (11,10) or Number (18,13) or Number (5,0)	
64	Spread - Leg 2	Number (11,10) or Number (18,13) or Number (5,0)	
65	Spread currency - Leg 1		
66	Spread currency - Leg 2		
67	Spread notation - Leg 1		
68	Spread notation - Leg 2		

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Col. #	Field Name	Data Name	Remarks
69	Strike price	Number (11,10) or Number (18,13)	
70	Strike price currency/currency pair		
71	Strike price notation		
72	Strike price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
73	Strike price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
74	Strike price schedule - Strike price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
75	Strike price schedule - Strike price currency		List of Values Repeatable with maximum 600 times
76	Strike price schedule - Strike price notation		List of Values Repeatable with maximum 600 times
77	Option premium amount	Non-negative Number (25,5)	
78	Option premium currency		
79	Option premium payment date (UTC)	Date	
80	First exercise date (UTC)	Date	
81	Exchange rate	Positive Number (18,13)	
82	Exchange rate basis		
83	Notional amount - Leg 1	Number (25,5)	
84	Notional amount - Leg 2	Number (25,5)	
85	Call amount	Positive Number (25,5)	
86	Put amount	Positive Number (25,5)	
87	Notional currency - Leg 1		
88	Notional currency - Leg 2		
89	Call currency		
90	Put currency		
91	Quantity unit of measure - Leg 1		
92	Quantity unit of measure - Leg 2		

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Col. #	Field Name	Data Name	Remarks
93	Notional amount schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
94	Notional amount schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
95	Notional amount schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
96	Notional amount schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
97	Notional amount schedule - Notional amount - Leg 1	Number (25,5)	List of Values Repeatable with maximum 600 times
98	Notional amount schedule - Notional amount currency- Leg 1		List of Values Repeatable with maximum 600 times
99	Notional amount schedule - Notional amount - Leg 2	Number (25,5)	List of Values Repeatable with maximum 600 times
100	Notional amount schedule - Notional amount currency- Leg 2		List of Values Repeatable with maximum 600 times
101	Total notional quantity - Leg 1	Non-negative Number (25,5)	
102	Total notional quantity - Leg 2	Non-negative Number (25,5)	
103	Notional quantity schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
104	Notional quantity schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
105	Notional quantity schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
106	Notional quantity schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
107	Notional quantity schedule - Notional quantity - Leg 1	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
108	Notional quantity schedule -Notional quantity - Leg 2	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
109	CDS index attachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)

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Col. #	Field Name	Data Name	Remarks
110	CDS index detachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
111	Other payment amount	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
112	Other payment type		List of Values Repeatable with maximum 600 times
113	Other payment currency		List of Values Repeatable with maximum 600 times
114	Other payment date (UTC)	Date	List of Values Repeatable with maximum 600 times
115	Other payment payer - ID type	Trade Counterparty Identifier Type	List of Values Repeatable with maximum 600 times
116	Other payment payer	Trade Counterparty Identifier	List of Values Repeatable with maximum 600 times
117	Other payment receiver - ID type	Trade Counterparty Identifier Type	List of Values Repeatable with maximum 600 times
118	Other payment receiver	Trade Counterparty Identifier	List of Values Repeatable with maximum 600 times
119	Package identifier		
120	Package transaction price	Number (11,10) or Number (18,13)	
121	Package transaction price currency		
122	Package transaction price notation		
123	Package transaction spread	Number (11,10) or Number (18,13) or Number (5,0)	
124	Package transaction spread currency		
125	Package transaction spread notation		
126	Prior UTI (for one-to-one and one-to-many relations between transactions)		
127	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary Type		
128	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary ID		

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Col. #	Field Name	Data Name	Remarks
129	Custom basket code		
130	Basket constituent identifier		List of Values Repeatable with maximum 600 times
131	Basket constituent unit of measure		List of Values Repeatable with maximum 600 times
132	Basket constituent number of units	Positive Number (18,13)	List of Values Repeatable with maximum 600 times
133	Basket constituent identifier source		List of Values Repeatable with maximum 600 times
134	Underlier ID (OTHER)		
135	Underlier ID (OTHER) source		
136	Underlying asset trading platform identifier		
137	Underlying asset price source		
138	Crypto asset underlying indicator	Boolean	
139	Event type		
140	Event timestamp (UTC)	Date Time (UTC)	
141	Event identifier		
142	Unique Transaction Identifier (UTI)		
143	Unique Transaction Identifier - Proprietary Type		
144	Unique Transaction Identifier - Proprietary ID		
145	Unique Product Identifier (UPI)		
146	Unique Product Identifier (UPI) - Proprietary Type		
147	Unique Product Identifier (UPI) - Proprietary ID		
148	Notional quantity - Leg 1	Non-negative Number (25,5)	
149	Notional quantity - Leg 2	Non-negative Number (25,5)	
150	Quantity frequency - Leg 1		
151	Quantity frequency - Leg 2		
152	Quantity frequency multiplier - Leg 1	Non-negative Number (3,0)	
153	Quantity frequency multiplier - Leg 2	Non-negative Number (3,0)	

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Col. #	Field Name	Data Name	Remarks
154	Fixing date - Leg 1 (UTC)	Date Time (UTC)	
155	Fixing date - Leg 2 (UTC)	Date Time (UTC)	
156	Index factor	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
157	Embedded option type		
158	Initial margin collateral portfolio code		
159	Variation margin collateral portfolio code		
160	Submitter identifier (TR entity ID)	TR Participant ID	
161	Submitter identifier - ID type	Trade Counterparty Identifier Type	
162	Submitter identifier	Trade Counterparty Identifier	
163	Entity responsible for reporting - ID type		Allowable value is "LEI"
164	Entity responsible for reporting	Legal Entity Identifier (LEI)	
165	Country of the counterparty 2		
166	Broker ID - ID type	Trade Counterparty Identifier Type	
167	Broker ID	Trade Counterparty Identifier	
168	Contract type		
169	Asset class	Asset Class	
170	Underlying identification type		
171	Underlying identification		
172	Name of the underlying index		
173	Clearing timestamp (UTC)	Date Time (UTC)	
174	Delivery type		
175	Identifier of the floating rate - Leg 1		
176	Indicator of the floating rate - Leg 1		
177	Name of the floating rate - Leg 1		
178	Floating rate reference period - Leg 1 – time period		
179	Floating rate reference period - Leg 1 – multiplier	Non-negative Number (3,0)	
180	Identifier of the floating rate - Leg 2		

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Col. #	Field Name	Data Name	Remarks
181	Indicator of the floating rate - Leg 2		
182	Name of the floating rate - Leg 2		
183	Floating rate reference period - Leg 2 – time period		
184	Floating rate reference period - Leg 2 – multiplier	Non-negative Number (3,0)	
185	Base product		
186	Sub-product		
187	Further sub-product		
188	Option type		
189	Option style		
190	Maturity date of the underlying derivative (UTC)	Date	
191	Seniority		
192	Reference entity - ID type	Reference entity Identifier Type	
193	Reference entity	Reference entity	
194	Series	Non-negative Number (5,0)	
195	Series Version	Non-negative Number (5,0)	
196	Trading capacity		
197	Swap Link ID		
198	Trader location		
199	Booking location		
200	Intragroup	Boolean	
201	Nature of the counterparty 1 - Type		Possible value is F, N, C or O
202	Nature of the counterparty 1		
203	Nature of the counterparty 2 - Type		Possible value is F, N, C or O
204	Nature of the counterparty 2		
205	Non-standardized term indicator	Boolean	
206	Secondary transaction identifier		
207	Lower barrier level	Number (11,10) or Number (18,13)	



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Col. #	Field Name	Data Name	Remarks
208	Lower barrier level price currency		
209	Lower barrier level price notation		
210	Upper barrier level	Number (11,10) or Number (18,13)	
211	Upper barrier level price currency		
212	Upper barrier level price notation		
213	Single barrier level	Number (11,10) or Number (18,13)	
214	Single barrier level price currency		
215	Single barrier level price notation		
216	Product description		
217	Beneficiary		
218	Technical record identification		
219	Remarks	TR Trade Reference	
220	Remarks 1	Remarks	
221	Remarks 2	Remarks	
222	Remarks 3	Remarks	
223	Remarks 4	Remarks	
224	Remarks 5	Remarks	
225	Remarks 6	Remarks	
226	Remarks 7	Remarks	
227	Remarks 8	Remarks	
228	Remarks 9	Remarks	
229	Remarks 10	Remarks	
230	Remarks 11	Remarks	
231	Remarks 12	Remarks	
232	Remarks 13	Remarks	

#### C.2.2.4 Sorting for Detail Records

##### Trade Event Report (Master)

Display Priority	Fields	Order
1	Action type	Refer E.1.5.1
2	TR trade action reference	Ascending

#### C.2.2.5 Footer

For layout, refer to section of Report Data Layout Specification Convention.

## C.2.3 CTRD2611 - Trade Position Report - ISO 20022

### C.2.3.1 Report Description

<b>Purpose:</b>	This report shows the list of all active ISO 20022 trades of a participant per asset class.
<b>Type:</b>	System
<b>Delivery Schedule:</b>	Day end scheduled
<b>Access Path:</b>	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

### C.2.3.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRD2611-XX
Report Name	Trade Position Report - <asset class> - ISO 20022

### C.2.3.3 Report Details

Col. #	Field Name	Data Name	Remarks
1	TR trade reference	TR Trade Reference	
2	Participant	TR Participant ID	
3	Participant's LEI	Legal Entity Identifier (LEI)	
4	Last action timestamp	Last Action Timestamp	
5	Effective date (UTC)	Date	
6	Expiration date (UTC)	Date	
7	Early termination date (UTC)	Date	

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Col. #	Field Name	Data Name	Remarks
8	Reporting timestamp (UTC)	Date Time (UTC)	
9	Execution timestamp (UTC)	Date Time (UTC)	
10	Counterparty 1 (TR entity ID)	TR Participant ID	
11	Counterparty 1 - ID type		Allowable value is “LEI”
12	Counterparty 1	Legal Entity Identifier (LEI)	
13	Counterparty 2 (TR entity ID)	TR Participant ID	
14	Counterparty 2 - ID type	Trade Counterparty Identifier Type	
15	Counterparty 2	Trade Counterparty Identifier	
16	Counterparty 2 name		
17	Counterparty 2 identifier type indicator	Boolean	
18	Direction 1		
19	Direction 2 - Leg 1		
20	Direction 2 - Leg 2		
21	Cleared		
22	Central counterparty - ID type	Trade Counterparty Identifier Type	
23	Central counterparty	Trade Counterparty Identifier	
24	Clearing member - ID type	Trade Counterparty Identifier Type	
25	Clearing member	Trade Counterparty Identifier	
26	Platform identifier		
27	Confirmed		
28	Final contractual settlement date (UTC)	Date	
29	Settlement currency - Leg 1		
30	Settlement currency - Leg 2		
31	Settlement location		
32	Fixed rate day count convention - Leg 1		
33	Floating rate day count convention - Leg 1		
34	Fixed rate day count convention - Leg 2		
35	Floating rate day count convention - Leg 2		

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Col. #	Field Name	Data Name	Remarks
36	Fixed rate payment frequency period - Leg 1		
37	Floating rate payment frequency period - Leg 1		
38	Fixed rate payment frequency period - Leg 2		
39	Floating rate payment frequency period - Leg 2		
40	Fixed rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
41	Floating rate payment frequency period multiplier - Leg 1	Non-negative Number (3,0)	
42	Fixed rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
43	Floating rate payment frequency period multiplier - Leg 2	Non-negative Number (3,0)	
44	Collateral portfolio indicator	Boolean	
45	Price	Number (11,10) or Number (18,13)	
46	Price currency		
47	Price notation		
48	Price unit of measure		
49	Price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
50	Price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
51	Price schedule - Price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
52	Price schedule - Price currency		List of Values Repeatable with maximum 600 times
53	Price schedule - Price notation		List of Values Repeatable with maximum 600 times
54	Fixed rate - Leg 1	Number (11,10)	
55	Fixed rate - Leg 2	Number (11,10)	
56	Spread - Leg 1	Number (11,10) or Number (18,13) or Number (5,0)	
57	Spread - Leg 2	Number (11,10) or Number (18,13) or Number (5,0)	
58	Spread currency - Leg 1		

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Col. #	Field Name	Data Name	Remarks
59	Spread currency - Leg 2		
60	Spread notation - Leg 1		
61	Spread notation - Leg 2		
62	Strike price	Number (11,10) or Number (18,13)	
63	Strike price currency/currency pair		
64	Strike price notation		
65	Strike price schedule - Effective date (UTC)	Date	List of Values Repeatable with maximum 600 times
66	Strike price schedule - End date (UTC)	Date	List of Values Repeatable with maximum 600 times
67	Strike price schedule - Strike price	Number (11,10) or Positive Number (18,13)	List of Values Repeatable with maximum 600 times
68	Strike price schedule - Strike price currency		List of Values Repeatable with maximum 600 times
69	Strike price schedule - Strike price notation		List of Values Repeatable with maximum 600 times
70	Option premium amount	Non-negative Number (25,5)	
71	Option premium currency		
72	Option premium payment date (UTC)	Date	
73	First exercise date (UTC)	Date	
74	Exchange rate	Positive Number (18,13)	
75	Exchange rate basis		
76	Notional amount - Leg 1	Number (25,5)	
77	Notional amount - Leg 2	Number (25,5)	
78	Call amount	Positive Number (25,5)	
79	Put amount	Positive Number (25,5)	
80	Notional currency - Leg 1		
81	Notional currency - Leg 2		
82	Call currency		
83	Put currency		

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Col. #	Field Name	Data Name	Remarks
84	Quantity unit of measure - Leg 1		
85	Quantity unit of measure - Leg 2		
86	Notional amount schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
87	Notional amount schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
88	Notional amount schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
89	Notional amount schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
90	Notional amount schedule - Notional amount - Leg 1	Number (25,5)	List of Values Repeatable with maximum 600 times
91	Notional amount schedule - Notional amount currency- Leg 1		List of Values Repeatable with maximum 600 times
92	Notional amount schedule - Notional amount - Leg 2	Number (25,5)	List of Values Repeatable with maximum 600 times
93	Notional amount schedule - Notional amount currency- Leg 2		List of Values Repeatable with maximum 600 times
94	Total notional quantity - Leg 1	Non-negative Number (25,5)	
95	Total notional quantity - Leg 2	Non-negative Number (25,5)	
96	Notional quantity schedule - Effective date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
97	Notional quantity schedule - Effective date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
98	Notional quantity schedule - End date - Leg 1 (UTC)	Date	List of Values Repeatable with maximum 600 times
99	Notional quantity schedule - End date - Leg 2 (UTC)	Date	List of Values Repeatable with maximum 600 times
100	Notional quantity schedule - Notional quantity - Leg 1	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
101	Notional quantity schedule -Notional quantity - Leg 2	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
102	CDS index attachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0

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Col. #	Field Name	Data Name	Remarks
			and 1)
103	CDS index detachment point	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
104	Other payment amount	Non-negative Number (25,5)	List of Values Repeatable with maximum 600 times
105	Other payment type		List of Values Repeatable with maximum 600 times
106	Other payment currency		List of Values Repeatable with maximum 600 times
107	Other payment date (UTC)	Date	List of Values Repeatable with maximum 600 times
108	Other payment payer - ID type	Trade Counterparty Identifier Type	List of Values Repeatable with maximum 600 times
109	Other payment payer	Trade Counterparty Identifier	List of Values Repeatable with maximum 600 times
110	Other payment receiver - ID type	Trade Counterparty Identifier Type	List of Values Repeatable with maximum 600 times
111	Other payment receiver	Trade Counterparty Identifier	List of Values Repeatable with maximum 600 times
112	Package identifier		
113	Package transaction price	Number (11,10) or Number (18,13)	
114	Package transaction price currency		
115	Package transaction price notation		
116	Package transaction spread	Number (11,10) or Number (18,13) or Number (5,0)	
117	Package transaction spread currency		
118	Package transaction spread notation		
119	Prior UTI (for one-to-one and one-to-many relations between transactions)		
120	Prior UTI (for one-to-one and one-to-many relations between transactions) - Proprietary Type		
121	Prior UTI (for one-to-one and one-to-many relations between		



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Col. #	Field Name	Data Name	Remarks
	transactions) - Proprietary ID		
122	Custom basket code		
123	Basket constituent identifier		List of Values Repeatable with maximum 600 times
124	Basket constituent unit of measure		List of Values Repeatable with maximum 600 times
125	Basket constituent number of units	Positive Number (18,13)	List of Values Repeatable with maximum 600 times
126	Basket constituent identifier source		List of Values Repeatable with maximum 600 times
127	Underlier ID (OTHER)		
128	Underlier ID (OTHER) source		
129	Underlying asset trading platform identifier		
130	Underlying asset price source		
131	Crypto asset underlying indicator	Boolean	
132	Unique Transaction Identifier (UTI)		
133	Unique Transaction Identifier - Proprietary Type		
134	Unique Transaction Identifier - Proprietary ID		
135	Indicator for Trades Sharing Same UTI Value	Indicator for Trades Sharing Same UTI Value	UTI value included the Unique Transaction Identifier (UTI) and Unique Transaction Identifier - Proprietary ID. This indicator would be 'Y' if there is another active trade with same UTI value, regardless of the Unique Transaction Identifier - Proprietary Type. The checking is case insensitive. Otherwise, it would be 'N'
136	Unique Product Identifier (UPI)		
137	Unique Product Identifier (UPI) - Proprietary Type		
138	Unique Product Identifier (UPI) - Proprietary ID		
139	Notional quantity - Leg 1	Non-negative Number (25,5)	
140	Notional quantity - Leg 2	Non-negative Number (25,5)	

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Col. #	Field Name	Data Name	Remarks
141	Quantity frequency - Leg 1		
142	Quantity frequency - Leg 2		
143	Quantity frequency multiplier - Leg 1	Non-negative Number (3,0)	
144	Quantity frequency multiplier - Leg 2	Non-negative Number (3,0)	
145	Fixing date - Leg 1 (UTC)	Date Time (UTC)	
146	Fixing date - Leg 2 (UTC)	Date Time (UTC)	
147	Index factor	Non-negative Number (11,10)	Any value between 0 and 1 (including 0 and 1)
148	Embedded option type		
149	Initial margin collateral portfolio code		
150	Variation margin collateral portfolio code		
151	Submitter identifier (TR entity ID)	TR Participant ID	
152	Submitter identifier - ID type	Trade Counterparty Identifier Type	
153	Submitter identifier	Trade Counterparty Identifier	
154	Entity responsible for reporting - ID type		Allowable value is "LEI"
155	Entity responsible for reporting	Legal Entity Identifier (LEI)	
156	Country of the counterparty 2		
157	Broker ID - ID type	Trade Counterparty Identifier Type	
158	Broker ID	Trade Counterparty Identifier	
159	Contract type		
160	Asset class	Asset Class	
161	Underlying identification type		
162	Underlying identification		
163	Name of the underlying index		
164	Clearing timestamp (UTC)	Date Time (UTC)	
165	Delivery type		
166	Identifier of the floating rate - Leg 1		
167	Indicator of the floating rate - Leg 1		

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Col. #	Field Name	Data Name	Remarks
168	Name of the floating rate - Leg 1		
169	Floating rate reference period - Leg 1 – time period		
170	Floating rate reference period - Leg 1 – multiplier	Non-negative Number (3,0)	
171	Identifier of the floating rate - Leg 2		
172	Indicator of the floating rate - Leg 2		
173	Name of the floating rate - Leg 2		
174	Floating rate reference period - Leg 2 – time period		
175	Floating rate reference period - Leg 2 – multiplier	Non-negative Number (3,0)	
176	Base product		
177	Sub-product		
178	Further sub-product		
179	Option type		
180	Option style		
181	Maturity date of the underlying derivative (UTC)	Date	
182	Seniority		
183	Reference entity - ID type	Reference entity Identifier Type	
184	Reference entity	Reference entity	
185	Series	Non-negative Number (5,0)	
186	Series Version	Non-negative Number (5,0)	
187	Trading capacity		
188	Swap Link ID		
189	Trader location		
190	Booking location		
191	Intragroup	Boolean	
192	Nature of the counterparty 1 - Type		Possible value is F, N, C or O
193	Nature of the counterparty 1		
194	Nature of the counterparty 2 - Type		Possible value is F, N, C or O
195	Nature of the counterparty 2		

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Col. #	Field Name	Data Name	Remarks
196	Non-standardized term indicator	Boolean	
197	Secondary transaction identifier		
198	Lower barrier level	Number (11,10) or Number (18,13)	
199	Lower barrier level price currency		
200	Lower barrier level price notation		
201	Upper barrier level	Number (11,10) or Number (18,13)	
202	Upper barrier level price currency		
203	Upper barrier level price notation		
204	Single barrier level	Number (11,10) or Number (18,13)	
205	Single barrier level price currency		
206	Single barrier level price notation		
207	Product description		
208	Beneficiary		
209	Remarks 1	Remarks	
210	Remarks 2	Remarks	
211	Remarks 3	Remarks	
212	Remarks 4	Remarks	
213	Remarks 5	Remarks	
214	Remarks 6	Remarks	
215	Remarks 7	Remarks	
216	Remarks 8	Remarks	
217	Remarks 9	Remarks	
218	Remarks 10	Remarks	
219	Remarks 11	Remarks	
220	Remarks 12	Remarks	
221	Remarks 13	Remarks	

#### C.2.3.4 Sorting for Detail Records

Display Priority	Fields	Order
1	Execution timestamp (UTC)	Ascending
2	TR Trade Reference	Ascending

#### C.2.3.5 Footer

For layout, refer to section of Report Data Layout Specification Convention.

## C.2.4 CTRD2711 - Participant Valuation Action Report - ISO 20022

### C.2.4.1 Report Description

<b>Purpose:</b>	This report shows the list of all valuation requests for the day.
<b>Type:</b>	System
<b>Delivery Schedule:</b>	Day end scheduled
<b>Access Path:</b>	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

### C.2.4.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRD2711
Report Name	Participant Valuation Action Report - ISO 20022

### C.2.4.3 Report Details

All valuation request with participant as the reporting party is included.

Col. #	Field Name	Data Name	Remarks
1	Action type		
2	Participant	TR Participant ID	
3	Participant name	Participant Name	
4	TR valuation action reference	TR Valuation Action Reference	
5	TR trade reference	TR Trade Reference	
6	Action creation timestamp	Action Creation Timestamp	

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Col. #	Field Name	Data Name	Remarks
7	File name	File Name	
8	File reference	File Reference	
9	File capture timestamp	File Capture Timestamp	
10	User ID	User ID	
11	Submission channel	Submission Channel	
12	Reporting timestamp (UTC)	Date Time (UTC)	
13	Counterparty 1 (TR entity ID)	TR Participant ID	
14	Counterparty 1 - ID type		Allowable value is “LEI”
15	Counterparty 1	Legal Entity Identifier (LEI)	
16	Counterparty 2 (TR entity ID)	TR Participant ID	
17	Counterparty 2 - ID type	Trade Counterparty Identifier Type	
18	Counterparty 2	Trade Counterparty Identifier	
19	Counterparty 2 name		
20	Counterparty 2 identifier type indicator	Boolean	
21	Valuation amount	Number (25,5)	
22	Valuation currency		
23	Valuation timestamp (UTC)	Date Time (UTC)	
24	Valuation method		
25	Delta	Number (25,5)	
26	Unique Transaction Identifier (UTI)		
27	Unique Transaction Identifier - Proprietary Type		
28	Unique Transaction Identifier - Proprietary ID		
29	Submitter identifier (TR entity ID)	TR Participant ID	
30	Submitter identifier – ID type	Trade Counterparty Identifier Type	
31	Submitter identifier	Trade Counterparty Identifier	
32	Entity responsible for reporting - ID type		Allowable value is “LEI”
33	Entity responsible for reporting	Legal Entity Identifier (LEI)	
34	Technical record identification		

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Col. #	Field Name	Data Name	Remarks
35	Remarks	TR Trade Reference	
36	Asset class	Asset Class	

#### **C.2.4.4 Sorting for Detail Records**

Display Priority	Fields	Order
1	Action creation timestamp	Ascending
2	TR valuation action reference	Ascending

#### **C.2.4.5 Footer**

For layout, refer to section of Report Data Layout Specification Convention.



## C.2.5 CTRD2811 - Participant Margin and Collateral Action Report - ISO 20022

### C.2.5.1 Report Description

<b>Purpose:</b>	This report shows the list of all margin and collateral actions for the day.
<b>Type:</b>	System
<b>Delivery Schedule:</b>	Day end scheduled
<b>Access Path:</b>	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

### C.2.5.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRD2811
Report Name	Participant Margin and Collateral Action Report - ISO 20022

### C.2.5.3 Report Details

Col. #	Field Name	Data Name	Remarks
1	Action type		
2	Participant	TR Participant ID	
3	Participant name	Participant Name	
4	TR margin and collateral action reference	TR Margin and Collateral Action Reference	
5	Action creation timestamp	Action Creation Timestamp	

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Col. #	Field Name	Data Name	Remarks
6	File name	File Name	
7	File reference	File Reference	
8	File capture timestamp	File Capture Timestamp	
9	User ID	User ID	
10	Submission channel	Submission Channel	
11	Reporting timestamp (UTC)	Date Time (UTC)	
12	Counterparty 1 (TR entity ID)	TR Participant ID	
13	Counterparty 1 - ID type		Allowable value is “LEI”
14	Counterparty 1	Legal Entity Identifier (LEI)	
15	Counterparty 2 (TR entity ID)	TR Participant ID	
16	Counterparty 2 - ID type	Trade Counterparty Identifier Type	
17	Counterparty 2	Trade Counterparty Identifier	
18	Counterparty 2 name		
19	Counterparty 2 identifier type indicator	Boolean	
20	Collateral portfolio indicator	Boolean	
21	Initial margin posted by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
22	Initial margin posted by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
23	Currency of initial margin posted (pre-haircut)		
24	Currency of initial margin posted (post-haircut)		
25	Initial margin collected by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
26	Initial margin collected by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
27	Currency of initial margin collected (pre-haircut)		
28	Currency of initial margin collected (post-haircut)		
29	Variation margin posted by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
30	Variation margin posted by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
31	Currency of variation margin posted (pre-haircut)		
32	Currency of variation margin posted (post-haircut)		

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Col. #	Field Name	Data Name	Remarks
33	Variation margin collected by the counterparty 1 (pre-haircut)	Non-negative Number (25,5)	
34	Variation margin collected by the counterparty 1 (post-haircut)	Non-negative Number (25,5)	
35	Currency of variation margin collected (pre-haircut)		
36	Currency of variation margin collected (post-haircut)		
37	Excess collateral posted by the counterparty 1	Non-negative Number (25,5)	
38	Currency of excess collateral posted		
39	Excess collateral collected by the counterparty 1	Non-negative Number (25,5)	
40	Currency of excess collateral collected		
41	Collateralisation category		
42	Event timestamp (UTC)	Date	
43	Unique Transaction Identifier (UTI)		
44	Unique Transaction Identifier - Proprietary Type		
45	Unique Transaction Identifier - Proprietary ID		
46	Initial margin collateral portfolio code		
47	Portfolio containing non-reportable component indicator	Boolean	
48	Variation margin collateral portfolio code		
49	Submitter identifier (TR entity ID)	TR Participant ID	
50	Submitter identifier - ID type	Trade Counterparty Identifier Type	
51	Submitter identifier	Trade Counterparty Identifier	
52	Entity responsible for reporting - ID type		Allowable value is “LEI”
53	Entity responsible for reporting	Legal Entity Identifier (LEI)	
54	Collateral timestamp (UTC)	Date Time (UTC)	
55	Technical record identification		

#### C.2.5.4 Sorting for Detail Records

Display Priority	Fields	Order
1	Action type	Refer E.1.5.2
2	Action creation timestamp	Ascending
3	TR margin and collateral action reference	Ascending

#### **C.2.5.5 Footer**

For layout, refer to section of Report Data Layout Specification Convention.

## C.2.6 CTRD2613 - Participant Trade Reconciliation Discrepancy Report - ISO 20022 (Interim)

### C.2.6.1 Report Description

<b>Purpose:</b>	This report shows the list of reporting trades of participant with “Open” status and failed results in trade reconciliation.
<b>Type:</b>	System
<b>Delivery Schedule:</b>	Service window of the following day
<b>Access Path:</b>	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

### C.2.6.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRD2613
Report Name	Participant Trade Reconciliation Discrepancy Report - ISO 20022

### C.2.6.3 Report Details

Only “Open” trades where both Counterparty 1 and Counterparty 2 are TR participants will be eligible for the simplified linking and reconciliation process in this interim report. The same Unique Transaction Identifier (UTI) value input under different UTI Xpaths will not lead to unsuccessful linking.

For reporting trades failing the linking and reconciliation process, they will be displayed in one of the following reconciliation statuses according to the discrepancy reasons:

- (i) Trade Not Found

“Trade Not Found” will be shown when there exists an unlinked trade in the HKTR. The reason for unlinking may include (i) one party reported the trade only or (ii) both parties reported the trade but unmatched Unique Transaction Identifier (UTI) led to unsuccessful linking.

The "Trade Not Found" record will be shown when the counterparty of a reported trade is not an Overseas-Incorporated AI. The record will be shown continuously to both sides of the trade parties until it is linked successfully.

When the counterparty of a reported trade is an Overseas-Incorporated AI, i.e., Uncertain unlinked trade, the unlink trades are excluded from this report and displayed in the CTRD2614 - Participant Uncertain Unlink Report - ISO 20022 mentioned in Section C.2.7.

Both sides will continuously be alerted unless the unlinked trade is linked.

(ii) Content Mismatched

The “Content Mismatched” record will be shown when a trade pair is linked but not all matching fields can be matched. This status applies to all types of reporting parties and will be shown continuously to both sides until the mismatch is resolved.

Unlike Trade Not Found, this alert applies to all types of parties and will appear when the trade is linked but unmatched. Both sides will continuously be alerted unless the unmatched problem is solved.

NOTE: This report is provided for your information only and not intended to serve any compliance purpose. Participants are responsible for conducting their own due diligence to ensure the accuracy and correctness of their reporting. The information contained in this report is subject to change and should not be relied upon without verification.

Please note that this report is a simplified version of Participant Trade Reconciliation Discrepancy Report - ISO 20022 for the interim period. An enhanced version of this report will be provided at a later phase.

This report can be omitted from display on the report list by choosing the corresponding predefined user roles mentioned in Appendix B.3 in Administrative Functions.

Col. #	Field Name	Data Name	Remarks
1	Reconciliation status		Content Mismatched/Trade Not Found
2	Participant	TR Participant ID	Reporting Party of the trade.
3	Counterparty 1 (TR entity ID)	TR Participant ID	The trade party that the participant reporting for.
4	Counterparty 2 (TR entity ID)	TR Participant ID	
5	Link status		
6	Participant's TR trade reference	TR Trade Reference	
7	Linked TR trade reference	TR Trade Reference	
8	Date of execution timestamp (UTC)		
9	Date of execution timestamp (UTC) (Counterparty's Input)		
10	Date of last action timestamp		
11	Date of last action timestamp (Counterparty's Input)		
12	Unique Product Identifier (UPI) (Note: Please note that this field is not a matching field and it is the reporting entity's own responsibility to ensure the data reported to the HKTR is valid.)		
13	Unique Product Identifier (UPI) - Proprietary ID (Note: Please note that this field is not a matching field and it is the reporting entity's own responsibility to ensure the data reported to the HKTR is valid.)		
14	Unique Product Identifier (UPI) - Proprietary Type (Note: Please note that this field is not a matching field and it is the reporting entity's own responsibility to ensure the data reported to the HKTR is valid.)		
15	Unique Product Identifier (UPI) (Counterparty's Input) (Note: Please note that this field is not a matching field and it is the reporting entity's own responsibility to ensure the data reported to the HKTR is valid.)		

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Col. #	Field Name	Data Name	Remarks
16	Unique Product Identifier (UPI) - Proprietary ID (Counterparty's Input) (Note: Please note that this field is not a matching field and it is the reporting entity's own responsibility to ensure the data reported to the HKTR is valid.)		
17	Unique Product Identifier (UPI) - Proprietary Type (Counterparty's Input) (Note: Please note that this field is not a matching field and it is the reporting entity's own responsibility to ensure the data reported to the HKTR is valid.)		
18	Unique Transaction Identifier (UTI)		
19	Unique Transaction Identifier (UTI) (Counterparty's Input)		Content Mismatched only.
20	Unique Transaction Identifier (UTI) Matched		Content Mismatched only. Y/N
21	Asset class		
22	Asset class (Counterparty's Input)		Content Mismatched only.
23	Asset class Matched		Content Mismatched only. Y/N
24	Contract type		
25	Contract type (Counterparty's Input)		Content Mismatched only.
26	Contract type Matched		Content Mismatched only. Y/N
27	Notional currency - Leg 1		
28	Notional currency - Leg 1 (Counterparty's Input)		Content Mismatched only.
29	Notional currency - Leg 1 Matched		Content Mismatched only. Y/N
30	Notional currency - Leg 2		
31	Notional currency - Leg 2 (Counterparty's Input)		Content Mismatched only.
32	Notional currency - Leg 2 Matched		Content Mismatched only.



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Col. #	Field Name	Data Name	Remarks
			Y/N
33	Notional amount - Leg 1		
34	Notional amount - Leg 1 (Counterparty's Input)		Content Mismatched only.
35	Notional amount - Leg 1 Matched		Content Mismatched only. Y/N
36	Notional amount - Leg 2		
37	Notional amount - Leg 2 (Counterparty's Input)		Content Mismatched only.
38	Notional amount - Leg 2 Matched		Content Mismatched only. Y/N
39	Cleared		
40	Cleared (Counterparty's Input)		Content Mismatched only.
41	Cleared Matched		Content Mismatched only. Y/N
42	Effective date (UTC)		
43	Effective date (UTC) (Counterparty's Input)		Content Mismatched only.
44	Effective date (UTC) Matched		Content Mismatched only. Y/N
45	Expiration date (UTC)		
46	Expiration date (UTC) (Counterparty's Input)		Content Mismatched only.
47	Expiration date (UTC) Matched		Content Mismatched only. Y/N
48	Direction 1		
49	Direction 1 (Counterparty's Input)		Content Mismatched only.
50	Direction 1 Matched		Content Mismatched only. Y/N
51	Direction 2 - Leg 1		
52	Direction 2 - Leg 1 (Counterparty's Input)		Content Mismatched only.

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Col. #	Field Name	Data Name	Remarks
53	Direction 2 - Leg 1 Matched		Content Mismatched only. Y/N
54	Direction 2 - Leg 2		
55	Direction 2 - Leg 2 (Counterparty's Input)		Content Mismatched only.
56	Direction 2 - Leg 2 Matched		Content Mismatched only. Y/N
57	Fixed rate - Leg 1		
58	Fixed rate - Leg 1 (Counterparty's Input)		Content Mismatched only.
59	Fixed rate - Leg 1 Matched		Content Mismatched only. Y/N
60	Fixed rate - Leg 2		
61	Fixed rate - Leg 2 (Counterparty's Input)		Content Mismatched only.
62	Fixed rate - Leg 2 Matched		Content Mismatched only. Y/N
63	Strike price		
64	Strike price (Counterparty's Input)		Content Mismatched only.
65	Strike price Matched		Content Mismatched only. Y/N
66	Strike price currency/currency pair		
67	Strike price currency/currency pair (Counterparty's Input)		Content Mismatched only.
68	Strike price currency/currency pair Matched		Content Mismatched only. Y/N
69	Exchange rate		
70	Exchange rate (Counterparty's Input)		Content Mismatched only.
71	Exchange rate Matched		Content Mismatched only. Y/N

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Col. #	Field Name	Data Name	Remarks
72	Exchange rate basis		
73	Exchange rate basis (Counterparty's Input)		Content Mismatched only.
74	Exchange rate basis Matched		Content Mismatched only. Y/N
75	Quantity unit of measure - Leg 1		
76	Quantity unit of measure - Leg 1 (Counterparty's Input)		Content Mismatched only.
77	Quantity unit of measure - Leg 1 Matched		Content Mismatched only. Y/N
78	Quantity unit of measure - Leg 2		
79	Quantity unit of measure - Leg 2 (Counterparty's Input)		Content Mismatched only.
80	Quantity unit of measure - Leg 2 Matched		Content Mismatched only. Y/N
81	Total notional quantity - Leg 1		
82	Total notional quantity - Leg 1 (Counterparty's Input)		Content Mismatched only.
83	Total notional quantity - Leg 1 Matched		Content Mismatched only. Y/N
84	Total notional quantity - Leg 2		
85	Total notional quantity - Leg 2 (Counterparty's Input)		Content Mismatched only.
86	Total notional quantity - Leg 2 Matched		Content Mismatched only. Y/N

#### C.2.6.4 Sorting for Detail Records

Display Priority	Fields	Order
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1	Reconciliation Status	In the order of: <ul style="list-style-type: none"> <li>Content Mismatched</li> <li>Trade Not Found</li> </ul>
2	Participant	In the order of: <ul style="list-style-type: none"> <li>Participant itself</li> <li>Others (Ascending)</li> </ul>
3	Asset class	Ascending
4	Counterparty 1	Ascending
5	Participant's TR Trade Reference	Ascending

#### **C.2.6.5 Footer**

For layout, refer to section of Report Data Layout Specification Convention.

### **C.2.7 CTRD2614 - Participant Uncertain Unlink Report - ISO 20022 (Interim)**

#### **C.2.7.1 Report Description**

<b>Purpose:</b>	This report shows the list of reporting trades of participant with “Open” status and uncertain unlinks. This report is generated for overseas incorporated AI only.
<b>Type:</b>	System
<b>Delivery Schedule:</b>	Service window of the following day
<b>Access Path:</b>	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

#### **C.2.7.2 Header Record**

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

<b>Fields</b>	<b>Description</b>
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Report ID	CTRD2614
Report Name	Participant Uncertain Unlink Report - ISO 20022

### C.2.7.3 Report Details

This report is generated to Overseas-Incorporated AI to show the trades reported by its counterparty which are not linked.

A trade will continuously appear on this report unless (i) the trade is linked, or (ii) the unlinked trade is no longer “Open”. In addition, the uncertain unlink trades will only be accumulated for 30 calendar days only, i.e. trades will not be displayed in the report if they are unlinked for more than 30 calendar days.

**NOTE:** This report is provided for your information only and not intended to serve any compliance purpose. Participants are responsible for conducting their own due diligence to ensure the accuracy and correctness of their reporting. The information contained in this report is subject to change and should not be relied upon without verification.

Please note that this report is a simplified version of Participant Uncertain Unlink Report - ISO 20022 for the interim period. An enhanced version of this report will be provided at a later phase.

This report can be omitted from display on the report list by choosing the corresponding predefined user roles mentioned in Appendix B.3 in Administrative Functions.

Col. #	Field Name	Data Name	Remarks
1	Counterparty 1 (TR entity ID)	TR Participant ID	The trade party that the participant reporting for.
2	Counterparty 2 (TR entity ID)	TR Participant ID	
3	TR trade reference	TR Trade Reference	
4	Date of execution timestamp (UTC)		
5	Date of last action timestamp		
6	Unique Product Identifier (UPI) (Note: Please note that this field is not a matching field and it is the reporting entity’s own responsibility to ensure the		

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Col. #	Field Name	Data Name	Remarks
	data reported to the HKTR is valid.)		
7	Unique Product Identifier (UPI) - Proprietary ID (Note: Please note that this field is not a matching field and it is the reporting entity's own responsibility to ensure the data reported to the HKTR is valid.)		
8	Unique Product Identifier (UPI) - Proprietary Type (Note: Please note that this field is not a matching field and it is the reporting entity's own responsibility to ensure the data reported to the HKTR is valid.)		
9	Unique Transaction Identifier (UTI)		
10	Unique Transaction Identifier - Proprietary ID		
11	Unique Transaction Identifier - Proprietary Type		
12	Asset class		
13	Contract type		
14	Notional currency - Leg 1		
15	Notional currency - Leg 2		
16	Notional amount - Leg 1		
17	Notional amount - Leg 2		
18	Cleared		
19	Effective date (UTC)		
20	Expiration date (UTC)		
21	Direction 1		
22	Direction 2 - Leg 1		
23	Direction 2 - Leg 2		
24	Fixed rate - Leg 1		
25	Fixed rate - Leg 2		
26	Strike price		
27	Strike price currency/currency pair		
28	Exchange rate		
29	Exchange rate basis		
30	Quantity unit of measure - Leg 1		
31	Quantity unit of measure - Leg 2		
32	Total notional quantity - Leg 1		

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Col. #	Field Name	Data Name	Remarks
33	Total notional quantity - Leg 2		

#### C.2.7.4 Sorting for Detail Records

Display Priority	Fields	Order
1	Asset class	Ascending
2	TR trade reference	Ascending

#### C.2.7.5 Footer

For layout, refer to section of Report Data Layout Specification Convention.

## C.2.8 CTRD2615 - Participant Late Reporting Report - ISO 20022 (Interim)

### C.2.8.1 Report Description

<b>Purpose:</b>	This report shows a list of action types which are determined as late reporting received for the day.
<b>Type:</b>	System
<b>Delivery Schedule:</b>	Service window of the following day
<b>Access Path:</b>	User can view or download the report via the “View Report List” UI function. Please refer to Section 11.2 in Administrative Functions.

### C.2.8.2 Header Record

For layout, refer to section of Common CSV Report Header Layout. The static data values of header fields are as follows.

Fields	Description
Report ID	CTRD2615
Report Name	Participant Late Reporting Report - ISO 20022

### C.2.8.3 Report Details

For late submission of action types, the actions will be displayed in report once only.

**NOTE:**

This report is provided for your information only and not intended to serve any compliance purpose. Participants are responsible to observe the latest regulatory requirements on trade reporting timeframe in Hong Kong from time to time. The information contained in this report is subject to change and should not be relied upon without verification.

Please note that this is a late submission information report with the reference on reporting time and corresponding time of the action types. This report serves as a supplementary information for the action reports for the interim period. For the full details of



the trade actions, please refer to the CTRD2511 - Trade Action Report - ISO 20022 mentioned in Section C.2.2. For the full details of the valuation actions, please refer to the CTRD2711 - Participant Valuation Action Report - ISO 20022 mentioned in Section C.2.4. For the full details of the margin and collateral actions, please refer to the CTRD2811 - Participant Margin and Collateral Action Report - ISO 20022 mentioned in Section C.2.5.

This report can be omitted from display on the report list by choosing the corresponding predefined user roles mentioned in Appendix B.3 in Administrative Functions.

Col. #	Field Name	Data Name	Remarks
1	Participant	TR Participant ID	Reporting Party of the trade.
2	Counterparty 1		The trade party that the participant reporting for.
3	Counterparty 1 - ID type		
4	Action type		
5	Event type		
6	Asset class		
7	Unique Transaction Identifier (UTI)		
8	Unique Transaction Identifier - Proprietary ID		
9	Unique Transaction Identifier - Proprietary Type		
10	TR trade reference		
11	TR trade action reference		
12	TR valuation action reference		
13	TR margin and collateral action reference		

#### **C.2.8.4 Sorting for Detail Records**

Display Priority	Fields	Order
1	Asset class	Ascending
2	Action type	Ascending

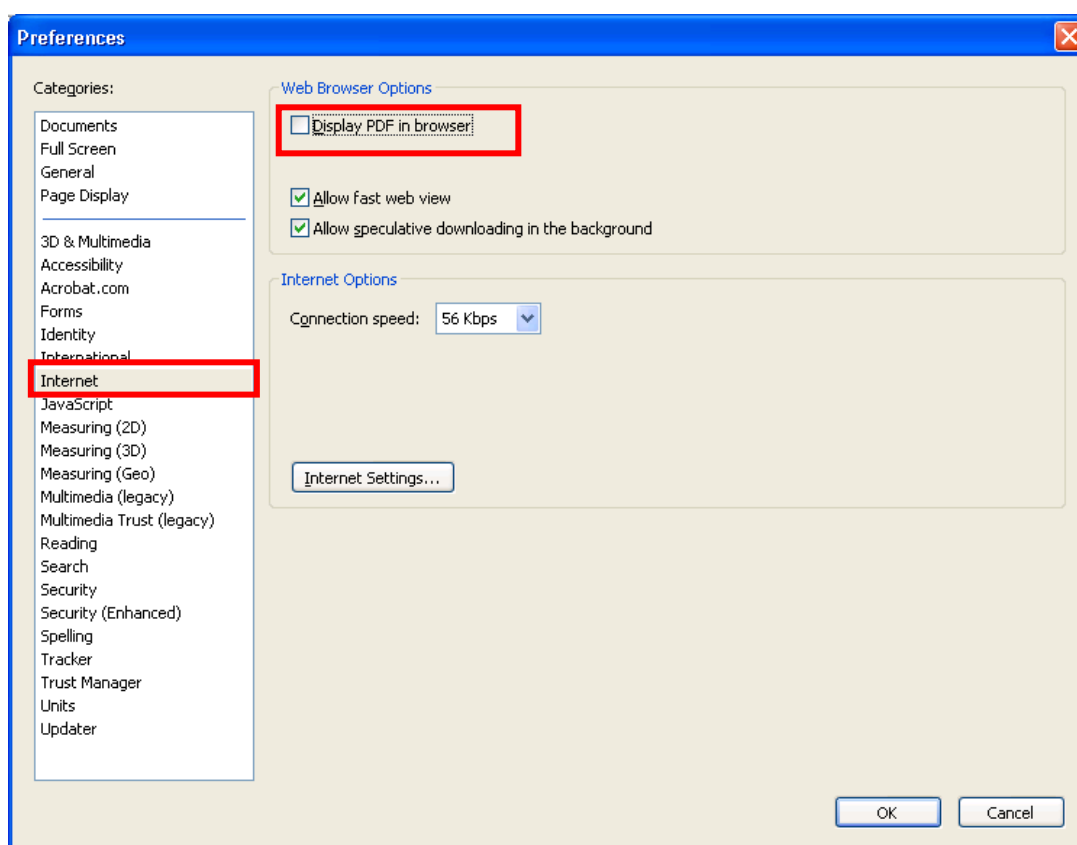
3	Event type	Ascending
4	TR trade action reference	Ascending
5	TR valuation action reference	Ascending
6	TR margin and collateral action reference	Ascending

#### **C.2.8.5 Footer**

For layout, refer to section of Report Data Layout Specification Convention.

## APPENDIX D ADOBE READER CONFIGURATION FOR REPORT DOWNLOADING

1. Close all internet browser windows.
2. Click “Start” then choose “Adobe Reader”.
3. Adobe Reader is launched. Choose “Edit” on the top menu then selects “Preferences”.
4. The “Preference” setting screen is shown. Select “Internet” under “Categories” and then uncheck “Display PDF in browser”. Press “OK”.



5. The change shall take effect when user logon to the HKTR again. When user attempts to download a report in PDF format, the “Adobe Reader” would be launched. User should select “File” and then click “Save a Copy” to download the report with the report name generated by HKTR.

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