有關改善香港的場外衍生工具匯報制度的進一步聯合諮詢 —— 強制(1) 使用獨特交易識別編碼，(2) 使用獨特產品識別編碼及 (3) 匯報關鍵數據元素

及

有關修改享有掩蓋資料寬免待遇的指定司法管轄區的名單的聯合諮詢總結

2024 年 3 月

HONG KONG MONETARY AUTHORITY
香 港 金 融 管 理 局

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序言

為配合 20 國集團對改革場外衍生工具市場的承諾，香港金融管理局（**金管局**）和證券及期貨事務監察委員會（**證監會**）一直與香港特別行政區政府及相關持份者合作，著手實施為香港場外衍生工具市場建立的監管制度。

場外衍生工具匯報是場外衍生工具監管制度的重要一環。香港已實施兩個階段的強制性匯報，當中涵蓋五種主要資產類別（利率、外匯、信貸、商品及股票）的場外衍生工具交易。我們亦強制規定匯報時須使用法律實體識別編碼（Legal Entity Identifier，簡稱 **LEI**），這項規定適用於屬某宗交易的匯報實體一邊的所有實體。

為將數據元素標準化及保持一致以便合併處理場外衍生工具數據，支付及市場基建委員會與國際證券事務監察委員會組織（**支付及市場基建委員會與國際證監會組織**）在 2017 年 2 月刊發有關協調獨特交易識別編碼（unique transaction identifier，簡稱 **UTI**）的技術指引（**《UTI 技術指引》**），並在 2017 年 9 月刊發有關協調獨特產品識別編碼（unique product identifier，簡稱 **UPI**）的技術指引（**《UPI 技術指引》**），亦先後在 2018 年 4 月、2021 年 9 月及 2023 年 9 月，就協調 UTI 及 UPI 以外的場外衍生工具關鍵數據元素（critical OTC derivatives data element，簡稱 **CDE**）刊發三個版本的技術指引（**《CDE 技術指引》**）。這些技術指引列出須匯報的主要數據元素（即 UTI、UPI 及 CDE）的方式、定義及特點，讓有關當局可在實施各自的場外衍生工具匯報制度時加以考慮。

為配合全球發展，金管局與證監會於 2019 年 4 月就在香港強制使用 UTI 及其他建議，發布一份聯合諮詢文件（**《2019 年諮詢文件》**）。我們接獲合共 15 份意見書，當中的觀點不一，存在分歧。回應者名單載於附錄 A。這在香港以至全球各地掀起有關如何實施 UTI 的討論，但當時國際間及市場參與者之間均未有足夠共識。

過去四年，在衍生工具識別編碼及數據元素委員會（Committee on Derivatives Identifiers and Data Elements）[1]推動下，國際間掀起熱烈的討論，而某些爭議性議題亦在全球監管機構及市場參與者的共同努力下得以解決。主要司法管轄區陸續在這方面取得進展，包括展開相關諮詢及作出諮詢總結，以及將 UTI、UPI 及 CDE 付諸落實。我們認為時機現已成熟，宜在本文件中就 UTI 框架作出總結並進一步展開諮詢。

此外，我們在本文件中載述有關強制使用 UPI、匯報 CDE 及就香港的匯報責任採納國際標準化組織（International Organization for Standardization，簡稱 **ISO**）20022 標準的建議。另外，本文件亦就《2019 年諮詢文件》當中有關修改享有掩蓋資料寬免待遇的指定司法管轄區名單的諮詢作出總結。本文件應與《2019 年諮詢文件》及所接獲的所有意見一併閱讀。《2019 年諮詢文件》及相關意見可以於金管局及證監會的網站查閱。

我們謹此感謝每位曾就《2019 年諮詢文件》投放時間和精神發表意見的人士。各位的意見對於我們敲定制度的不同範疇極為有用。

[1] 衍生工具識別編碼及數據元素委員會是國際法律實體識別編碼基金會（Global Legal Entity Identifier Foundation）轄下監督管理委員會（Regulatory Oversight Committee）就有關實施和採納 UTI、UPI 及 CDE 的事宜而成立的常設工作小組。

至於本文件所載的進一步諮詢內容，我們歡迎相關人士於2024年5月17日或之前，就有關建議向金管局或證監會提交書面意見。意見書可以下列方式提交：

網上呈交：http://www.sfc.hk/edistributionWeb/gateway/TC/consultation/

電郵傳送：fss@hkma.gov.hk 或 otcconsult@sfc.hk

圖文傳真：(852) 2878 7297 或 (852) 2521 7917

郵寄至以下任何一家機構：

香港中環金融街 8 號
國際金融中心 2 期 55 樓
香港金融管理局
金融穩定監察處

香港鰂魚涌華蘭路 18 號
港島東中心 54 樓
證券及期貨事務監察委員會
市場監察部

代表組織或機構發表意見的人士，應提供其所代表的組織或機構的詳細資料。

請注意，提交意見人士的姓名／組織或機構的名稱及意見書的內容，可能會在金管局及證監會的網站和其他由金管局及證監會刊發的文件內公開發表。因此，請參閱本諮詢文件附載的個人資料收集聲明。

如你不希望金管局及證監會公開發表你的姓名／組織或機構的名稱或意見書，請在提交意見書時表明你希望你的姓名／組織或機構的名稱或意見書或兩者皆不予公布。

2024年3月22日

個人資料收集聲明

1. 本個人資料收集聲明（**本聲明**）是按照個人資料私隱專員發出的指引編寫而成。本聲明列出金管局及證監會收集你的個人資料[2]的用途、你就金管局及證監會使用你的個人資料而同意的事項，以及你根據《個人資料（私隱）條例》（第486章）（**《私隱條例》**）享有的權利。

收集資料的目的

2. 金管局或證監會可能會為以下其中一個或以上的目的，使用你就本諮詢文件向金管局或證監會提交的意見書中所提供的個人資料：

(a) 執行：

(i) 《銀行業條例》（第155章）的條文及依據金管局獲賦予的權力而刊登或發表的指引；及

(ii) 有關條文[3]及依據證監會獲賦予的權力而刊登或發表的守則及指引；

(b) 根據《銀行業條例》（第155章）、《證券及期貨條例》（第571章）及有關條文履行法定職能；

(c) 進行研究及統計；或

(d) 法例所容許的其他目的。

轉移個人資料

3. 金管局或證監會就本諮詢文件徵詢公眾意見時，可向香港及其他地區的公眾人士披露其所取得的個人資料。金管局或證監會亦可向公眾人士披露就本諮詢文件發表意見的人士的姓名及其意見書的全部或部分內容。金管局及證監會可在諮詢期內或諮詢期完結後，將上述資料刊載於金管局及證監會的網站及由金管局及證監會發表的文件內。

查閱資料

4. 按照《私隱條例》的規定，你有權要求查閱及修正你的個人資料。上述權利包括你有權索取你就本諮詢文件提交的意見書中所提供的個人資料的副本。金管局及證監會有權就處理任何查閱資料的要求收取合理費用。

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[2] 個人資料指《個人資料（私隱）條例》（第 486 章）所界定的“個人資料”。

[3] “有關條文”一詞於《證券及期貨條例》（第 571 章）附表 1 第 1 部第 1 條有所界定，並指該條例的條文，連同《公司（清盤及雜項條文）條例》（第 32 章）、《公司條例》（第 622 章）及《打擊洗錢及恐怖分子資金籌集（金融機構）條例》（第 615 章）的若干條文。

保留資料

5. 金管局及證監會將會保留就本諮詢文件而獲提供的個人資料，直至金管局及證監會恰當地完成各自的職能為止。

查詢

6. 有關就本諮詢文件提交的意見書中所提供的個人資料的任何查詢，或查閱或修正個人資料的要求，請以書面形式向以下人士提出：

金管局	**證監會**
香港中環金融街8號 國際金融中心2期55樓 香港金融管理局 個人資料私隱主任	香港鰂魚涌華蘭路18號 港島東中心54樓 證券及期貨事務監察委員會 個人資料私隱主任

7. 金管局及證監會皆備有保障私隱政策聲明的副本，可供索取。

摘要

1. 為緊貼國際間的發展，以及確保本港場外衍生工具匯報制度在市場演變下繼續切合所需，我們擬就以下四項有關場外衍生工具匯報責任的建議（即(a)至(d)項）諮詢市場意見，並就有關掩蓋資料寬免待遇的建議（即(e)項）作出總結：

   (a) 強制使用 UTI；

   (b) 強制使用 UPI；

   (c) 強制匯報 CDE；

   (d) 強制採納《ISO 20022》標準；及

   (e) 保持現時享有掩蓋資料寬免待遇的指定司法管轄區的名單。

強制使用 UTI

2. 因應業界就《2019 年諮詢文件》提出的意見，金管局及證監會一直監察國際間在 UTI 方面的發展，並與業界保持緊密溝通，以便完善香港的 UTI 實施議案。本文件載述有關實施 UTI 的諮詢總結及進一步諮詢。考慮到就《2019 年諮詢文件》接獲的回應，以及國際間在實施 UTI 方面的最新發展，我們建議於 2025 年 9 月 29 日（**落實日期**）在香港落實強制使用 UTI。為支持匯報實體過渡至 UTI，匯報實體可在落實日期之前繼續按照現行匯報規定，匯報現有的交易識別編碼，即獨特掉期識別編碼（Unique Swap identifier，簡稱 **USI**）及獨特交易編號（Unique Trade ID，簡稱 **TID**），或以自願性質匯報 UTI。

3. 與此同時，我們決定，在匯報於落實日期或之後發生的新交易（包括其後的交易周期事件及估值）時須強制使用 UTI，而且我們將就 UTI 的方式、格式、結構及編製邏輯，全面採納《UTI 技術指引》的標準。有關編製 UTI 的建議步驟乃以《UTI 技術指引》所載的流程表（**技術指引流程表**）作為參考，並載於本文件第 25 段。此外，我們建議，如匯報實體沒有足夠時間從 UTI 編製實體取得 UTI 作匯報之用，則可在本文件第 29 至 32 段所載的範圍內使用臨時 UTI。我們亦建議，如未完結既有交易的剩餘期限截至落實日期當日仍有超過一年，則該交易將需以新的數據格式，在香港交易資料儲存庫（**香港儲存庫**）內重新予以匯報。

強制使用 UPI

4. 我們建議由 2025 年 9 月 29 日起，強制規定匯報實體應就各項提交予香港儲存庫的須匯報交易所涉及的相關衍生工具提供 UPI。我們亦建議就 UPI 的結構和格式全面採納《UPI 技術指引》及《ISO 4914》標準。

強制匯報 CDE

5. 金管局及證監會建議在切實可行的情況下盡量採納《CDE 技術指引》。我們實施該技術指引的做法是，採納一個符合我們監管目的的範圍，並同時盡量增加與其他司法管轄

區共通的數據元素及盡量減少香港獨有的數據元素。如某些資料欄未獲《CDE 技術指引》涵蓋但其他司法管轄區卻要求填報，我們擬將有關定義修訂至盡量貼近其他司法管轄區所採用的定義，以利便在全球層面上進行數據合併處理及匯報。我們建議的數據元素載於**附錄 B**。我們建議，待香港由 2025 年 9 月 29 日起實施 CDE 後，有關數據元素將取代一系列現有的資料欄。

強制採納《ISO 20022》標準

6. 金管局及證監會明白到就場外衍生工具匯報採納單一的全球標準有其必要，而且此舉將帶來裨益，並一直與國際監管同業合作使 UTI、UPI 及 CDE 的匯報規定趨向一致。採納《ISO 20022》XML 訊息標準將會是協調工作中的關鍵一步。金管局及證監會建議(i)為了向香港儲存庫進行場外衍生工具匯報；及(ii)在我們以“一步到位”的方式落實 UTI、UPI 及 CDE 的同時，採納《ISO 20022》XML 訊息格式。

有關修改享有掩蓋資料寬免待遇的指定司法管轄區的名單的總結

7. 根據《證券及期貨（場外衍生工具交易—匯報及備存紀錄責任）規則》(**《匯報規則》**)第 26(1)條，若匯報實體在證監會指定的某個司法管轄區（**指定名單**）遇到匯報障礙，掩蓋資料寬免待遇可讓它們在向香港儲存庫匯報某宗交易時，掩蓋對手方資料。鑑於金融穩定理事會刊發的《有關交易匯報法律障礙的跟進報告》(*Follow-up Report on Trade Reporting Legal Barriers*)，我們於 2019 年就修改指定名單諮詢業界意見。由於某些司法管轄區（尤其是非金融穩定理事會成員的司法管轄區）就是否仍存有匯報障礙一事，尚存在不確定性，故我們在本文件中表明我們的總結，即不會對為掩蓋資料寬免待遇而制定的現有指定名單作出任何改動。此舉將不會對我們為盡量減少資料被掩蓋的交易數量而採取的工作造成任何不利影響，理由是當實際的法律或監管禁制不再存在時，我們的掩蓋資料寬免待遇在設計上可防止有關寬免待遇遭濫用。

提交意見的時間表

8. 我們就優化現行匯報制度所提出的建議大致上與其他主要司法管轄區所施加的規定相若。因此我們相信，本諮詢提出的建議的實質內容會在市場參與者的預期之內。

9. 鑑於上文所述，我們提議給予八個星期的時間，讓公眾就有關建議提交意見。回應者應不遲於 2024 年 5 月 17 日以書面方式向金管局或證監會提交意見。

有關強制使用 UTI 的諮詢總結及進一步諮詢

10. 為了提高場外衍生工具市場的透明度，金管局就場外衍生工具交易發布的《輔助匯報指引》當中載列的現行匯報規定指明，如某宗提交予香港儲存庫的交易具有根據美國強制匯報規定須匯報的 USI 及根據歐洲聯盟（**歐盟**）強制匯報規定須匯報的 TID，便須以這兩種識別參考碼匯報有關交易。

11. 在《2019 年諮詢文件》中，我們建議採納 UTI 作為國際標準，並進一步建議就不具有 USI 或 TID 的交易訂下 2020 年 4 月的落實時間表，以及作為暫時性措施，繼續接受 USI 及 TID 作為交易識別編碼，直至 UTI 國際標準同時獲美國及歐盟採納後六個月為止。我們建議屆時在香港全面實施 UTI。這些建議旨在處理不涉及歐盟和美國對手方的交易至今仍然欠缺獨特交易識別編碼的問題。

12. 繼我們於 2019 年展開有關就匯報責任強制使用 UTI 的諮詢後，美國商品期貨交易委員會（US Commodity Futures Trading Commission）及歐洲證券市場管理局（European Securities and Markets Authority）亦分別建議於 2022 年 12 月及 2024 年 4 月採納 UTI。由於許多場外衍生工具交易都屬跨境性質，並涉及多個司法管轄區的匯報規定，故金管局及證監會一直與新加坡金融管理局（Monetary Authority of Singapore）、澳大利亞證券及投資事務監察委員會（Australian Securities & Investments Commission）和日本金融廳（Japan Financial Services Agency）緊密合作，就在亞太區實施 UTI 的計劃作出協調，確保香港能順利採納 UTI。

建議的落實時間表及暫時性措施

13. 我們就《2019 年諮詢文件》中建議的落實時間表及暫時性措施，接獲許多有用回覆和意見。市場參與者十分支持將香港的匯報規定與國際標準劃一。有關暫時使用 USI 及 TID 的措施亦廣受支持，這樣市場參與者便可繼續觀察美國及歐盟有關實施 UTI 的建議的發展。在我們之後與業界進行交流時，市場參與者亦對在敲定《ISO 20022》標準前實施 UTI 的做法表示關注，並希望先將他們的資源集中在美國及歐盟當地的實施工作，然後才在亞太區實施 UTI。

14. 鑑於當時美國及歐盟未就採納 UTI 訂下明確的落實時間表，加上市場參與者不欲亞太區的司法管轄區搶先在美國及歐盟之前實施 UTI，我們一直監察國際間的發展，並與業界保持緊密溝通，以便完善香港的 UTI 實施議案。

15. 鑑於美國商品期貨交易委員會及歐洲證券市場管理局現已公布各自的 UTI 落實時間表，即 2022 年 12 月及 2024 年 4 月，我們建議由 2025 年 9 月 29 日起，強制規定匯報實體就每宗提交予香港儲存庫的須匯報交易提供 UTI。我們在制訂建議的落實時間表時，已考慮到多個主要司法管轄區將於今年實施 UTI[4]，以及某國際業界組織要求待澳洲與新加坡同步實施 UTI 後，分隔至少六個月之後才在香港落實 UTI。

[4] 在 2024，日本、歐盟及英國分別將於 4 月 1 日、4 月 29 日及 9 月 30 日實施 UTI，而澳洲與新加坡則將同步於 10 月 21 日實施 UTI。

16. 此外，UTI 連同 UPI、CDE 及《ISO 20022》標準的實施，將是香港場外衍生工具匯報規定的重大改革。就此，香港儲存庫及市場參與者均需作出大規模的系統變更。建議的落實時間表應為有關方面提供足夠時間，以便分配充足的資源作所需的系統變更。與此同時，直至落實日期為止，金管局及證監會將繼續使用現時提交予香港儲存庫的場外衍生工具數據作監管用途。

問題1

金管局及證監會現就有關由2025年9月29日起強制規定須在提交交易予香港儲存庫時使用UTI的建議，徵詢市場意見。如你預見在遵照上述落實時間表方面會有任何運作上的困難，請提供具體詳情。

17. 考慮到我們現時建議的時間表，在香港實施 UTI 後，無須再為容許業界暫時使用 USI 及 TID 而制訂暫時性措施或寬限期[5]。另一方面，為支持匯報實體過渡至 UTI，由現在開始至落實日期為止，匯報實體可繼續按照現行匯報規定，匯報現有的 USI 及 TID 交易識別編碼，亦可以自願性質匯報 UTI[6]。

適用於匯報 UTI 的建議規定

18. 鑑於場外衍生工具交易的跨境性質，即使在香港落實強制使用 UTI 前，匯報實體都可依據其他司法管轄區的匯報規定編製UTI，並將之提交予香港儲存庫。匯報實體可以自願性質匯報 UTI。由 2025 年 9 月 29 日起，每宗提交予香港儲存庫的交易均須以符合國際標準的單一 UTI 作識別。

19. 在《2019 年諮詢文件》中，我們建議匯報實體可使用根據相關海外監管要求編製並符合《UTI 技術指引》所載結構及格式的 UTI，以遵從建議的香港 UTI 規定。沒有回應者反對這項建議。UTI 可依據香港的匯報規定在香港編製，亦可依據其他司法管轄區的匯報規定在其他地方編製。在上述兩種情況下編製的 UTI 只要符合國際標準，在香港都會同等地獲得接納。

20. 為減輕匯報實體在合規方面的負擔，我們在《2019 年諮詢文件》中建議，只有在匯報於 2025 年 9 月 29 日落實強制使用 UTI 當日或之後發生的新交易（包括其後的交易周期事件及估值）時，才須強制使用UTI。故此，匯報實體在匯報於落實日期之前提交的交易（即既有交易）的交易周期事件及估值時，即使有關事件在落實日期當日或之後發生，亦無須使用 UTI[7]。當交易周期事件需要用到新的 UTI 時（如《UTI 技術指引》所載），則屬例外情況。沒有回應者反對這項建議。我們將會規定只有在匯報新交易（包括其後的交易周期事件及估值）時才須使用 UTI。

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[5] 在香港實施 UTI 之時，主要司法管轄區應已落實強制使用 UTI，故除既有交易外，USI 及 TID 將不再被使用。

[6] 香港儲存庫已於 2022 年 12 月 19 日修改其匯報範本並納入（其中包括）"Global UTI"資料欄，以顧及到市場參與者在過渡至強制匯報 UTI 期間，有需要把 UTI 資料列入須提交予香港儲存庫的交易內。

[7] 在某些個案中，可能需要重新匯報既有交易，不過無須使用 UTI。請參閱本文件所載的 CDE 建議以了解有關詳情。

21. 為支持強制使用 UTI，我們在《2019 年諮詢文件》中建議，就匯報 UTI 及前 UTI 設立兩個資料欄，即"Global UTI"及"Prior Global UTI"。"Global UTI"資料欄是用作匯報按照《UTI 技術指引》所載的結構及格式編製的 UTI 值，而"Prior Global UTI"資料欄則是用作匯報中央結算情況下的前相關交易的 UTI。沒有回應者反對這項建議。上述兩個資料欄已經設立，並已從 2022 年 12 月起納入香港儲存庫的匯報範本作自願匯報之用。

22. 如《2019 年諮詢文件》所述，為準備落實強制使用 UTI，《輔助匯報指引》內的相關規定以及（如適用）有關常見問題、匯報技術規格和就強制匯報而設的已刊憲資料欄，將會在有關使用 UPI、CDE 及《ISO 20022》標準的諮詢總結和有關 UTI 的進一步諮詢總結發布後，作出更新。

有關編製 UTI 的責任的建議

23. 為防範就同一宗須匯報場外衍生工具交易編製多個 UTI 的風險，應只由一家實體負責編製 UTI。就此，《UTI 技術指引》載有技術指引流程表，讓有關當局可在分配編製 UTI 的責任時加以考慮，但並非所有考慮因素一律適用於全部司法管轄區。

24. 在《2019 年諮詢文件》中，我們建議對技術指引流程表作彈性處理，讓交易雙方可就編製 UTI 的責任進行雙邊議定；如未能達成雙邊協議，才須遵循技術指引流程表。雖然回應者普遍支持採納技術指引流程表，但對應否容許業界在遵循技術指引流程表之前彈性地進行雙邊議定，意見不一。有些回應者認為，這會在 UTI 編製邏輯方面產生不必要的不確定性和複雜性，並可能導致 UTI 編製邏輯不一致的情況，同時會為具有龐大對手方基礎的匯報實體帶來運作上的困難。相反，另一名回應者認同雙邊協議機制可讓金融機構自行斟酌，是具彈性的做法。

25. 我們已考慮業界的回應，其後亦與市場參與者進行討論。考慮到最新的 UTI 發展（例如其他主要司法管轄區均無容許業界在遵循技術指引流程表之前進行雙邊議定），我們現不建議提供雙邊協議這項彈性做法。我們希望進一步徵詢市場意見，以及建議匯報實體須採納下列步驟(a)至(e)來決定負責編製 UTI 的實體。這些步驟乃以技術指引流程表作為參考，大致與其他主要司法管轄區所採納的做法相若，例如歐洲證券市場管理局頒布的最終版歐盟 REFIT 規則（*EU REFIT rules*）。我們明白統一的 UTI 編製邏輯十分重要，有助確保無縫配對和共用 UTI，並能簡化負有多項匯報責任的匯報實體的工作。建議的步驟如下：

(a) 就兩名中央對手方之間的場外衍生工具交易以外的已結算場外衍生工具交易而言，UTI 須在結算時由中央對手方為結算成員編製。如在某交易中，中央對手方並非交易其中一方，則由結算成員為其對手方編製另一個不同的 UTI；

(b) 就中央執行但非中央結算的場外衍生工具交易而言，執行場所須為其成員編製 UTI；

(c) 就不屬(a)及(b)項所提述交易的場外衍生工具交易而言，如任何一名對手方受香港以外司法管轄區的匯報規定所規限[8]，則 UTI 便須依據得先遵從該等匯報規定的對手方所在司法管轄區的規則來編製。

如須作匯報的對手方得先遵從香港的匯報規定，則由以下實體負責編製 UTI：

(i) 就以電子方式經中央確認的場外衍生工具交易而言，由交易確認平台在確認交易時編製 UTI；

(ii) 就所有其他場外衍生工具交易而言，交易雙方須議定負責編製 UTI 的實體。如交易雙方未能達成共識，則由 LEI[9]排先的對手方（先將交易雙方的識別編碼字元倒轉，再為兩者的識別編碼排下先後次序）負責編製 UTI[10]。

如香港以外相關司法管轄區的適用法例所訂明的匯報期限，與受香港匯報規定所規限的對手方所適用的期限相同，則交易雙方須議定負責編製 UTI 的實體。

如交易雙方未能達成共識，而有關場外衍生工具交易以電子方式經中央確認，則由交易確認平台在確認交易時編製 UTI。

如交易確認平台無法在確認交易時編製 UTI，而有關場外衍生工具交易的詳情必須呈報至單一交易資料儲存庫，則由該交易資料儲存庫負責編製 UTI。

如獲呈報有關場外衍生工具交易詳情的交易資料儲存庫無法編製 UTI，則由 LEI[11]排先的對手方（先將交易雙方的識別編碼字元倒轉，再為兩者的識別編碼排下先後次序）負責編製 UTI；

(d) 就以電子方式經中央確認但不屬(a)、(b)及(c)項所提述交易的場外衍生工具交易而言，由交易確認平台在確認交易時編製 UTI；

(e) 就不屬(a)至(d)項所提述交易的所有場外衍生工具交易而言，以下規定將會適用：

(i) 如匯報對手方[12]與非匯報對手方完成場外衍生工具交易，則由匯報對手方編製 UTI；

(ii) 就所有不屬(i)項所提述交易的場外衍生工具交易而言，交易雙方須議定負責編製 UTI 的實體。如交易雙方未能達成共識，則由 LEI[13]排先的對

[8] 在判斷某對手方按 UTI 的編製邏輯是否受香港以外司法管轄區的匯報規定所規限時，無須考慮《匯報規則》第 4 條所載"在香港進行"交易的關聯元素，即只應考慮該*對手方*的匯報規定。

[9] 如交易方 2 沒有 LEI，則應由交易方 1 編製 UTI。

[10] 為免由 LEI 的前置字元來決定編製 UTI 的實體，故不採納直接比較交易雙方的 LEI 字元這個方法，而是採納一個較隨機的做法，即是將有關字元倒序排列後才作比較。

[11] 如交易方 2 沒有 LEI，則應由交易方 1 編製 UTI。

[12] 在判斷某對手方按 UTI 的編製邏輯是否屬匯報對手方時，無須考慮《匯報規則》第 4 條所載"在香港進行"交易的關聯元素，即只應考慮該*對手方*的匯報責任。

[13] 如交易方 2 沒有 LEI，則應由交易方 1 編製 UTI。

手方（先將交易雙方的識別編碼字元倒轉，再為兩者的識別編碼排下先後次序）負責編製 UTI。

問題2

你對於交易雙方就決定負責編製UTI的實體而應採取的建議步驟，是否有任何意見或顧慮？如你預見在落實建議時會有任何運作上的困難，請提供具體詳情。

對 UTI 的建議做法

26. 在《2019 年諮詢文件》中，我們建議全面採用《UTI 技術指引》所載的 UTI 特點及方式，包括沿用同一個 UTI 或編製另一個不同 UTI 的情況。市場參與者支持將我們對 UTI 的做法與《UTI 技術指引》的標準劃一，故我們將採納先前建議對 UTI 的做法。

UTI 的建議結構及格式

27. 在《2019 年諮詢文件》中，我們建議全面採用《UTI 技術指引》所載的 UTI 結構及格式，包括如何構建 UTI 及組成 UTI 的字元數目上限。市場參與者支持將 UTI 的結構及格式與《UTI 技術指引》的標準劃一，故我們將採用先前建議的 UTI 結構及格式。

28. 2020年8月，ISO公布適用於UTI的數據標準，並在《ISO 23897》[14]內列明UTI的結構及格式。我們在落實UTI時已參照《ISO 23897》標準來制訂UTI的格式。

有關及時提供或取得 UTI 的責任

29. 《UTI 技術指引》載明，必須為履行所有適用的匯報責任及時編製 UTI，並在必要的範圍內與其他實體共用及配對 UTI[15]。一般而言，金管局及證監會期望有關方面及時編製 UTI，以便所有相關實體依據香港或其他司法管轄區的匯報規定，遵守各自的匯報期限。為使各方能夠及時識別編製 UTI 的實體，我們鼓勵負責編製 UTI 的實體（可能但不一定是匯報實體）知會其對手方或客戶是否會編製 UTI 或指派另一方編製 UTI。

30. 如匯報實體負責編製 UTI，便應作出合理努力，及時向任何索取 UTI 的實體提供 UTI，以便各方遵守相關匯報規定。

31. 如匯報實體並非負責編製 UTI 的實體，便應作出合理努力，及時從 UTI 編製實體或場外衍生工具交易的對手方取得UTI，以便遵守匯報規定。我們期望匯報實體制訂內部政策及安排，以便能夠及時取得 UTI。

[14] 《ISO 23897:2020 金融服務 —— 獨特交易識別編碼（UTI）》（*ISO 23897:2020 Financial Services – Unique transaction identifier (UTI)*）（https://www.iso.org/standard/77308.html）（只備有英文版）。

[15] 在即將落實的 UTI 機制下，共用及經配對的 UTI 將有助促進連接和交易配對安排。

32. 我們建議，如匯報實體沒有足夠時間從 UTI 編製實體取得 UTI 作匯報之用，便應參照《UTI 技術指引》所載的格式，自行編製一個 UTI[16]作為臨時 UTI 供匯報之用，並繼續作出合理努力以從 UTI 編製實體取得 UTI。如匯報實體其後取得 UTI，便應在取得 UTI 後的兩個營業日內將之匯報。

問題3

你對有關要求匯報實體採取以下行動的建議，是否有任何意見或顧慮？

(a) 作出合理努力以及時提供或取得UTI；

(b) 在作出合理努力後但仍無法取得UTI的情況下，匯報臨時UTI；及

(c) 其後在取得UTI後的兩個營業日內將之匯報。

如你預見在落實建議時會有任何運作上的困難，或有其他意見，請提供具體詳情。

[16] 如匯報實體在技術層面上無法編製 UTI，便可匯報一個自訂編碼作為臨時 UTI。

有關強制使用 UPI 的諮詢

33. UPI 是其中一項經國際間協調的金融交易數據匯報標準，而支付及市場基建委員會與國際證監會組織已為該項標準制訂了《UPI 技術指引》。UPI 旨在標示向交易資料儲存庫匯報的某項特定場外衍生工具產品，以便在全球層面合併處理場外衍生工具市場數據。

34. UPI 是一個 12 位字符的參考代碼，以獨有的方式識別向交易資料儲存庫匯報的某項場外衍生工具產品。每個 UPI 代碼均對照一組附有具體數值的參考數據元素，藉以共同描述該項產品。UPI 代碼、UPI 參考數據，加上 UPI 服務提供者將 UPI 代碼編配予某特定參考數據組別的過程一併組成了 UPI 系統。

35. UPI 服務提供者負責及時發出 UPI 代碼，並在 UPI 參考數據庫內備存相關的參考數據，以供有關當局和市場參與者取覽。有關當局及市場參與者可利用向交易資料儲存庫匯報關於某項產品的 UPI 參考數據元素和數值，在參考數據庫內找到有關的 UPI 代碼。

36. 儲存於 UPI 參考數據庫內的參考數據的例子包括各項場外衍生工具產品的資產類別、貨幣組合、交付方式種類、產品種類、期權形式、期權種類、標的資產種類及標的項目的識別編號。

37. 2019 年 5 月，金融穩定理事會指定了衍生工具服務局（Derivatives Service Bureau）[17]作為 UPI 系統的服務提供者 [18]。衍生工具服務局作為 UPI 代碼的唯一發出者，亦是 UPI 參考數據庫的營運者。衍生工具服務局已於 2023 年第四季，推出了場外衍生工具產品的 UPI 服務，以促進場外衍生工具交易數據的全球性匯報及合併處理。

UPI 的建議結構及格式

38. 《UPI 技術指引》所載列的 UPI 主要特點符合獨特識別編碼在識別場外衍生工具產品方面所須遵從的多項原則，包括獨特性、一致性、清晰度、司法管轄中立性、編配／檢索／查詢的簡易度和適應性。為求與國際標準一致，我們建議就 UPI 的結構及格式全面採納《UPI 技術指引》。

39. 2021 年 11 月，ISO 公布適用於 UPI 的數據標準，並在《ISO 4914》[19]內列明 UPI 的結構及格式。我們亦建議就 UPI 格式在香港儲存庫的匯報範本中全面採納《ISO 4914》標準。

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[17] 衍生工具服務局是國家編碼機構協會（Association of National Numbering Agencies）的附屬機構。該協會是一個場外衍生工具的國際編碼機構，負責透過分配獲全球認可及採納的 ISO 標準（例如國際證券識別編碼（International Securities Identification Number，簡稱 ISIN），金融工具分類（Classification of Financial Instruments，簡稱 CFI）和金融工具簡稱（Financial Instrument Short Name，簡稱 FISN）來識別、分類及描述金融工具，藉此滿足市場參與者的需要。

[18] 金融穩定理事會指定了衍生工具服務局為獨特交易識別編碼（Unique Product Identifier，簡稱 UPI）服務提供者。（https://www.fsb.org/2019/05/fsb-designates-dsb-as-unique-product-identifier-upi-service-provider/）（只備有英文版）。

[19] 《ISO 4914:2021 金融服務 —— 獨特交易識別編碼（UPI）》（*ISO 4914:2021 Financial services – Unique product identifier (UPI)*）（https://www.iso.org/standard/80506.html）（只備有英文版）。

對實施 UPI 的建議做法

40. 我們建議由2025年9月29日起，強制規定匯報實體應就各項提交予香港儲存庫的須匯報交易所涉及的相關衍生工具提供UPI。然而，由於UPI服務是一項新設立的安排，我們將會繼續關注UPI系統的發展情況，並會在匯報規定中保留若干與產品相關的資料欄，以使我們的做法與其他監管機構看齊。如UPI系統亦可提供有關資料，我們將會考慮在稍後階段刪除該等與產品相關的資料欄。

問題4

金管局及證監會現就對UPI的建議做法，徵詢公眾意見：

(a) 建議就擬在香港實施的UPI的結構和格式全面採納《UPI技術指引》及《ISO 4914》標準；及

(b) 建議由2025年9月29日起，強制規定就各項提交予香港儲存庫的須匯報交易所涉及的相關衍生工具採用UPI。

如你預見在符合實施時間表方面會有任何運作上的困難或有其他意見，請提供具體詳情。

有關強制匯報 CDE 的諮詢

41. CDE 是一組衍生工具交易數據元素（UTI 及 UPI 除外）、格式和（如相關）允許值，旨在作為數據元素的匯總，讓監管機構可從中擷取數據元素來建立它們各自的數據集。《CDE 技術指引》為每項數據元素列明了定義、現行的業界標準（如適用）、格式及允許值。將數據元素標準化，可使市場參與者更清楚了解數據規定，而採納 CDE 則可提高場外衍生工具交易的透明度和利便不同數據集之間進行數據合併處理。

42. 若採納來自《CDE 技術指引》的數據元素作匯報之用，將在以下方面為監管機構及匯報實體帶來裨益：

(a) 擴大數據集，以包含現行匯報規定未有涵蓋的重要數據元素；

(b) 將香港現行匯報規定內獨有的數據元素轉化為國際劃一的標準；

(c) 將須同時根據香港及其他司法管轄區的規定進行匯報的實體所需執行的程序簡化，原因是不同司法管轄區的交易報告內容應不會存在重大差異；及

(d) 將數據元素、格式及允許值標準化，藉此減少出現含糊不清的情況和簡化匯報實體的工作，以及改善所匯報的數據值之間的相符度及一致性。

對 CDE 的建議做法

43. 金管局及證監會建議在切實可行的情況下盡量採納《CDE 技術指引》。我們實施該技術指引的做法是，採納一個符合我們監管目的的範圍，並同時盡量增加與其他司法管轄區共通的數據元素及盡量減少香港獨有的數據元素。

44. 金管局及證監會建議革新現有的資料欄，務求盡量貼近《CDE 技術指引》所列明的數據元素的定義及匯報規定。如某些資料欄未獲《CDE 技術指引》涵蓋但其他司法管轄區卻要求填報，我們擬將有關定義修訂至盡量貼近其他司法管轄區所採用的定義，以利便在全球層面上進行數據合併處理及匯報。

45. 我們建議適用於香港匯報規定的數據元素載列於附錄 B。待香港實施 CDE 後，有關數據元素將取代一系列現有的資料欄。附錄 B 載列符合以下說明的數據元素：

(a) 源自《CDE技術指引》；

(b) 源自其他司法管轄區的規定；及

(c) 可利便香港儲存庫運作且根據現行規定須予填報的行政資料欄。

46. 《CDE 技術指引》就每項 CDE 列明了數據元素的定義、現行業界標準（如適用）、格式及允許值。就源自其他司法管轄區而並非 CDE 的數據元素而言，有關來源亦載有定義、格式及允許值。至於屬現有行政資料欄的數據元素，我們建議沿用現行匯報規定下的定義、格式及允許值。

47. 建議對現行數據元素作出的主要修改包括：

(a) 採納《CDE 技術指引》中列明的與抵押品及保證金有關的數據元素；

(b) 採納《CDE 技術指引》中列明的與交易周期事件有關的數據元素；

(c) 隨著 UPI 的實施，以較為概括、跨資產類別的元素取代與特定資產類別或產品有關的數據元素；及

(d) 刪除若干與當事人類別及當事人名稱有關的子欄位，務求與《CDE 技術指引》及其他司法管轄區建議的規定看齊[20]。

問題5

金管局及證監會現就附錄B所載列的建議數據元素和相關定義、格式及允許值，徵詢公眾意見。如你認為應剔除或修改某些數據元素，或如你預見在落實有關建議時會有任何運作上的困難，請提供具體詳情並說明理由。

問題6

你認為金管局及證監會應否在附錄B加入其他數據元素？如有，請提議有關數據元素，連同該等數據元素的用途、定義、格式及允許值。

<u>與交易方向有關的數據元素（對應附錄 B 內第 9 至 11 項資料欄）</u>

48. 《CDE 技術指引》識別出兩個用以匯報與交易方向（即買方、賣方、支付方或接受方）有關的資料的方式：(1)從匯報實體的角度匯報交易方向[21]；或(2)匯報各方向的對手方的識別編碼。金管局及證監會建議採納前者，即從匯報實體的角度匯報交易的方向，這是歐洲證券市場管理局及部分亞太區司法管轄區[22]所採納的常見做法。

<u>與抵押品及保證金有關的數據元素（對應附錄 B 內第 37 至 55、156 至 158 及 192 項資料欄）</u>

49. 除了建議的數據元素“抵押品組合代碼”（即附錄 B 內第 38 項資料欄，並在《CDE 技術指引》中列明）外，我們建議採納兩個額外抵押品組合代碼 —— “開倉保證金抵押品組合代碼”及“變動保證金抵押品組合代碼”（即附錄 B 內第 156 及 158 項資料欄）—— 這兩個代碼是美國商品期貨交易委員會所規定的數據元素，並同時獲部分亞太區司法管轄區[23]建議採納。我們從其他司法管轄區獲得的業界諮詢回應中得知，每項場

[20] 《CDE 技術指引》建議以 LEI 作為實體識別編碼，以識別所有參與場外衍生工具交易的實體。
[21] 在匯報實體就場外衍生工具交易擔任代理人的情況下，即指由該匯報實體代為行事的交易對手方的角度。
[22] 澳洲、日本及新加坡亦採納了第一個做法。
[23] 澳洲及日本亦規定使用該兩個抵押品組合代碼。

外衍生工具交易可能會為了根據當事人之間的抵押品協議來計算保證金的目的而獲得不同的處理，而且將開倉保證金及變動保證金分開處理，可令匯報更為容易，因為有關數額可在匯報實體的系統中分開記錄。故此，我們擬強制使用“開倉保證金抵押品組合代碼”及“變動保證金抵押品組合代碼”（如適用），以識別抵押品組合。金管局及證監會將會更新《輔助匯報指引》內的相關規定，以給予進一步指引，說明在沒有抵押品組合或只有單一抵押品組合的情況下，要如何匯報抵押品。

<u>與交易週期事件有關的數據元素（對應附錄 B 內第 136 至 139 項資料欄）</u>

50. 與交易周期事件有關的一系列數據元素包括“行動類別”、“事件類別”、“事件的時間戳記”及“事件識別編碼”，並收錄在監督管理委員會（Regulatory Oversight Committee）於 2023 年 9 月發出的《經修改的 CDE 技術指引 —— 第三版》（***Revised CDE Technical Guidance – version 3***）內。該指引就匯報實體匯報交易周期事件提供了一個協調一致的做法，並讓監管機構可追索重大交易周期事件及已匯報交易的修訂紀錄，藉此提高場外衍生工具市場的透明度。儘管現時不同的司法管轄區訂有各式與交易周期事件有關的匯報方法，但由於欠缺一致性，令相關的數據元素可用作數據合併處理的價值有限。

51. 金管局及證監會建議就香港的匯報規定，採納《經修改的 CDE 技術指引 —— 第三版》所載列的與交易周期事件有關的 CDE 數據元素。這些數據元素有助我們更清楚了解場外衍生工具交易的交易周期，包括曾採取的行動（行動類別），甚麼事件導致該行動（事件類別）和某個交易周期事件於何時發生（事件的時間戳記）。就多對多的關係（例如壓縮安排或信貸事件）而言，當與同一事件有關的多項場外衍生工具交易未能透過其他交易識別編碼（例如“前UTI”）連結起來時，事件識別編碼可讓監管機構將該等交易連結起來。

<u>與定界期權的行權值有關的數據元素及第二交易識別編碼（對應附錄 B 內第 201 至 203 項資料欄）</u>

52. 據我們所知，部分有關當局正向衍生工具識別編碼及數據元素委員會提議在ISO訊息標準中增加三個額外資料欄（即“唯一定界或定界下限”、“定界上限”和“第二交易識別編碼”），其目的是利便就定界期權的行權值進行匯報，並滿足市場參與者希望為內部客戶代碼加設資料欄的要求。據我們了解，衍生工具識別編碼及數據元素委員會就這三個額外資料欄而進行的程序快將完成，而我們認為這些資料欄切合我們的監管需要，並建議按ISO訊息標準所載列的格式採納這些資料欄。

問題7

金管局及證監會現就有關上述適用於香港匯報規定的數據元素的建議，徵詢公眾意見。如你預見在落實有關建議時會有任何運作上的困難或有其他意見，請提供具體詳情。

建議的落實時間表

53. 不同司法管轄區的監管機構正在修改各自的場外衍生工具匯報制度，以實施在 UTI、UPI 及 CDE 方面的技術指引。在全球各地經營業務的匯報實體如要在不同司法管轄區同時修改其系統及程序，可能需耗用大量資源。為了給予匯報實體充裕的時間為落實有關建議作好準備，及為了貫徹採用簡單的“一步到位”方式一次過推行 UTI、UPI 及 CDE，金管局及證監會擬於 2025 年 9 月 29 日落實附錄 B 所載列的匯報規定。

54. 考慮到美國、歐盟、英國、日本、澳洲和新加坡等主要司法管轄區的落實日期，以及系統升級所需的時間後，香港方面的建議落實日期將可減低與該等司法管轄區所提出的類似數據協調措施的準備工作和實施造成衝突的情況。因此，我們會給予市場參與者由本文件發出起計多於 18 個月的時間（及我們預計由本文件的總結發出起計多於 12 個月的時間），為在香港落實有關建議作好準備。

問題8

你預計於落實日期實施附錄B所指明為匯報場外衍生工具交易而設的建議數據元素清單時，是否會有任何困難？如有，請註明有關資料欄，並提供具體詳情及理由。

對未完結既有交易的建議處理方法及其他過渡事宜

55. 就未完結既有交易（即在建議的匯報規定的落實日期前已訂立但尚未到期、被終止、被放棄或被撤銷的交易）而言，金管局及證監會建議規定，只有在截至落實日期為止仍有超過一年剩餘期限的未完結既有交易，才須予重新匯報（UTI 及 UPI 除外），並須採納建議的匯報規定（即新的匯報格式）。我們建議給予匯報實體由落實日期起計六個月的時間，以匯報有關的未完結既有交易，理由是它們可能需時收集建議匯報規定所要求的資料。此做法既能顧及監管機構對關乎投資期偏長的交易的新數據集進行監察的需要，又能同時考慮到市場參與者就重新匯報既有交易方面的合規負擔。我們的建議與其他主要的亞太區司法管轄區所採納的措施一致。金管局及證監會將會更新《輔助匯報指引》中的相關規定，以為業界提供進一步指引。

56. 未完結既有交易一經重新匯報（不論是在六個月過渡期的最後一日或之前），對該交易的任何修訂將須在兩個營業日內以新的匯報格式予以匯報。

57. 就期限由落實日期起計超過一年的既有交易（即須予重新匯報的未完結既有交易）而言，在重新匯報有關交易前，如於六個月過渡期內，所須填報的現有資料欄中任何一項的內容有所更新[24]，匯報實體便須於兩個營業日內沿用落實前的匯報範本（即在 UTI、UPI 及 CDE 落實前用作向香港儲存庫匯報交易的現有匯報範本）繼續就有關更新作出匯報。

[24] 不論該更新是否某交易的交易周期事件、錯誤修訂或追溯匯報。

58. 就由落實日期起計一年內到期的未完結既有交易（即無須重新匯報的未完結既有交易）而言，如於落實日期後所須填報的現有資料欄中任何一項的內容有所更新，匯報實體便須沿用落實前的匯報範本繼續匯報有關更新，直至有關交易到期、被終止、被放棄或被撤銷為止。

59. 為求完整起見，“已完結”的既有交易（即於落實日期前訂立但已於該日期前到期、被終止、被放棄或被撤銷的交易）無須以新的匯報範本向香港儲存庫重新匯報。

問題9

你對於以下建議是否有任何意見或顧慮？

(a) 建議規定於截至落實日期為止仍有超過一年期限的未完結既有交易須予重新匯報，並為重新匯報這些須匯報的既有交易提供六個月的過渡期；及

(b) 是否有任何特定資料欄可能會令匯報實體在重新匯報既有交易時覺得特別困難？如有，請註明有關資料欄，並提供具體詳情及理由。

有關採納《ISO 20022》標準的諮詢

60. 《ISO 20022》是一套獲全球金融業採納的經協定框架及方法，以建立適用於各業務程序的一致訊息標準。此標準可協助將全球各地的場外衍生工具交易匯報標準化。就須遵從多個司法管轄區的匯報規定的匯報實體和在多個司法管轄區營運的交易資料儲存庫及匯報服務提供者而言，我們認為根據一套通用的訊息形式來建立、傳遞及收取場外衍生工具交易資料將會帶來顯著裨益。

61. 正如支付及市場基建委員會與國際證監會組織於 2019 年 10 月刊發的《關鍵數據元素（UTI 及 UPI 除外）的管治安排》（*Governance Arrangements for Critical OTC Derivatives Data Elements (Other Than UTI and UPI)*）所載，CDE 數據元素將會收錄在《ISO 20022》的數據字典內，而用作場外衍生工具匯報的《ISO 20022》的 XML 訊息格式已獲制訂 [25]。有關標準已獲美國及歐盟有關當局規定用作場外衍生工具的匯報，並獲部分亞太區有關當局建議採納。

62. 金管局及證監會一直與多個國際監管同業合作，並致力在可行的範圍內就適用於場外衍生工具匯報的 UTI、UPI 及 CDE 規定與其他司法管轄區趨向一致。採納《ISO 20022》XML 訊息標準將會是另一個協調措施。

63. 金管局及證監會明白到就場外衍生工具匯報採納單一的全球標準有其必要，而且此舉長遠而言將帶來裨益，故建議(i)為了向香港儲存庫進行場外衍生工具匯報；及(ii)在我們於 2025 年 9 月 29 日以“一步到位”的方式落實 UTI、UPI 及 CDE 的同時，採納《ISO 20022》XML 訊息格式。建議的落實日期將給予市場參與者充裕時間作出必要的系統改動，以便採納和應用《ISO 20022》訊息標準 [26]。

問題10

金管局及證監會現就採納《ISO 20022》XML訊息標準以向香港儲存庫進行場外衍生工具匯報，以及就在我們落實UTI、UPI及CDE的同時一併落實《ISO 20022》XML訊息標準，徵詢市場意見。如你預見在落實有關建議時會有任何運作上的困難，請提供具體詳情。

[25] 《關鍵場外衍生工具數據元素（UTI 及 UPI 除外）的管治安排》：https://www.bis.org/cpmi/publ/d186.pdf （只備有英文版）。

[26] 為了配合相應的革新，香港儲存庫系統報告及用戶介面的某些功能將會根據 ISO 的落實安排於較後日期推出。

有關修改享有掩蓋資料寬免待遇的指定司法管轄區的名單的總結

64. 當第一階段場外衍生工具匯報規定於 2015 年 7 月生效時，我們引入了掩蓋資料寬免待遇，以處理因與另一司法管轄區的法例下的保密責任（或其他規定）有所抵觸而令匯報實體不可透過香港交易儲存庫向金管局提交一些用作識別對手方的資料（**對手方資料**）的情況。若同時符合以下兩項先決條件，《匯報規則》第 26(1)條下的現行掩蓋資料寬免待遇讓匯報實體可在透過香港儲存庫向金管局匯報某宗交易時，掩蓋對手方資料：

(a) 呈交對手方資料受某司法管轄區的法律或監管當局或監管組織所禁止；及

(b) 該司法管轄區已獲證監會（在**指定名單**上）指定。

65. 掩蓋資料寬免待遇旨在向因面對實際的法律或監管禁制而無法匯報對手方資料的匯報實體提供若干彈性。根據該寬免待遇的設計，當在指定名單上的某司法管轄區移除其禁制（即不再符合第 64(a)段所述的首項先決條件），匯報實體便不可再就該司法管轄區依賴掩蓋資料寬免待遇。現行的指定名單於 2015 年 7 月 7 日刊憲，當中包括了 18 個司法管轄區（附錄 C）。

66. 過去數年，全球多個監管機構均致力移除可能會妨礙向交易資料儲存庫匯報對手方資料的法律禁制。金融穩定理事會於 2018 年發出一份報告[27]，當中除了檢討有關工作的進度外，亦將多個司法管轄區重新分類為具有可透過常設同意來解決的匯報障礙或沒有匯報障礙。鑑於金融穩定理事會的報告及作為一項內務整理工作，我們在《2019 年諮詢文件》內建議檢討指定名單，並從該名單移除某些司法管轄區。

67. 我們就《2019年諮詢文件》所載列的此事宜收到的意見不一。在是次諮詢接獲的15份的回應書中，有兩名回應者表明支持該建議。然而，有一名回應者表示，我們建議從指定名單中移除的其中一個非金融穩定理事會成員的司法管轄區，只就向某個地區的交易資料儲存庫進行的匯報移除了匯報障礙，但當向該地區以外的交易資料儲存庫（例如香港儲存庫）進行匯報時，匯報障礙卻仍然存在。

68. 一個國際業界組織代表其成員對於特定亞太區司法管轄區沒有就是否仍設有任何法律或監管上的匯報禁制作出官方及正式澄清一事，表示關注。

69. 我們明白，對於某些司法管轄區（尤其是金融穩定理事會的 2018 年報告內未有廣泛涵蓋的非金融穩定理事會成員的司法管轄區）是否仍設有匯報障礙一事，尚存在不確定性。如前文所述，當實際的法律或監管禁制不再存在時，我們的掩蓋資料寬免待遇在設計上可防止有關寬免待遇遭濫用，儘管有關的司法管轄區仍在指定名單上。換言之，即使讓指定名單維持現狀，都不會對我們為盡量減少資料被掩蓋的交易數量而採取的工作造成任何不利影響。事實上，向香港儲存庫提交的對手方資料被掩蓋的交易現時為數極少。

[27] 請參閱金融穩定理事會的《交易匯報法律障礙：2015年同業評審建議的跟進》（*Trade reporting legal barriers: Follow-up of 2015 peer review recommendations*）：https://www.fsb.org/wp-content/uploads/P191118-4.pdf（只備有英文版）。

70. 與此同時，我們完全明白在即將採取的協調措施中，市場參與者為配合 UTI、UPI、CDE 及《ISO 20022》標準在全球落實而需進行的工作和投入的資源。鑑於上述全部因素，我們這次不會對指定名單作出任何改動。

71. 儘管如此，我們謹此提醒匯報實體，指定名單並非旨在讓它們在與任何來自有關司法管轄區的對手方進行交易時，能自動掩蓋對手方資料。反之，它們應進行合理的盡職審查，以確保掩蓋資料寬免待遇的首項先決條件（即實際的法律或監管禁制）仍然有效。

未來路向

72. 金管局及證監會繼續確保本港的場外衍生工具匯報制度適切及與時並進。本文件內所載的建議，是因應全球各地對協調場外衍生工具數據的要求和其他主要市場的類似改革工作而擬訂。我們相信，有關建議已在需確保場外衍生工具市場的透明度與回應市場的關注之間取得適度平衡。一如既往，我們歡迎市場就有關建議發表意見，並邀請相關人士於 2024 年 5 月 17 日或之前就有關建議向金管局或證監會提交書面意見。請參閱〈序言〉以了解提交方法。

附錄 **A** —— 回應者名單

（按英文名稱的字母順序排列）)

回應者不反對公開其姓名／名稱及意見書的內容

1. CME Group
2. Depository Trust and Clearing Corporation
3. Global Financial Markets Association
4. Global Legal Entity Identifier Foundation
5. 香港大律師公會
6. IHS Markit（與 S&P Global 合併）
7. International Swaps and Derivatives Association
8. Japanese Bankers Association
9. 私人財富管理公會
10. 存款公司公會
11. 香港銀行公會
12. 香港律師會

回應者要求以“不具名”方式發表其意見書

一份意見書

回應者要求不刊登其姓名／名稱及意見書

兩份意見書

附錄 **B** —— 建議須予匯報的數據元素的清單（只備有英文版）

Appendix B to the Consultation Paper - List of Proposed Data Elements

Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
1	Effective date	Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation, if applicable. If the effective date is not specified as part of the terms of the contract, the counterparties shall report in this field the date of execution of the derivative.	ISO 8601 YYYY-MM-DD, based on UTC.	✓	✓	✓	✓	✓
2	Expiration date	Unadjusted date at which obligations under the OTC derivative transaction stop being effective, as included in the confirmation, if applicable. Early termination does not affect this data element.	ISO 8601 YYYY-MM-DD, based on UTC.	✓	✓	✓	✓	✓
3	Early termination date	Effective date of the early termination (expiry) of the reported transaction, if applicable. This data element is applicable if the termination of the transaction occurs prior to its maturity due to an ex-interim decision of a counterparty (or counterparties). Examples of early terminations (expiry) are: negotiated early termination; early termination under an optional early termination provision ("mutual put"); novation; offsetting (netting) transaction; option exercise; compression; early termination clause specified in the original contract which is a callable swap (bought embedded option); mutual credit break.	ISO 8601 YYYY-MM-DD, based on UTC.	✓	✓	✓	✓	✓
4	Reporting timestamp	Date and time of the submission of the report as reported to the trade repository.	ISO 8601 YYYY-MM-DDThh:mm:ssZ, based on UTC.	✓	✓	✓	✓	✓
5	Execution timestamp	Date and time a transaction was originally executed, resulting in the generation of a new UTI. This data element remains unchanged throughout the life of the UTI.	ISO 8601 YYYY-MM-DDThh:mm:ssZ, based on UTC.	✓	✓	✓	✓	✓
6	Counterparty 1	Identifier of the counterparty to an OTC derivative transaction.	ISO 17442 Legal Entity Identifier (LEI) Char(20) LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	✓	✓	✓	✓	✓
7	Counterparty 2	Identifier of the second counterparty to an OTC derivative transaction.	ISO 17442 Legal Entity Identifier (LEI) Char(20) for an LEI code Varchar(72) natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity). LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). For natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose.	✓	✓	✓	✓	✓
8	Counterparty 2 identifier type indicator	Indicator of whether LEI was used to identify the Counterparty 2.	Boolean: true, for Legal entities false, for natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity)	✓	✓	✓	✓	✓
9	Direction 1	Indicator of whether the counterparty 1 is the buyer or the seller as determined at the time of the transaction, if applicable.	Char(4) Allowable values: BYER = buyer SLLR = seller	✓	✓	✓	✓	✓
10	Direction 2 - Leg 1	Indicator of whether the counterparty 1 is the payer or the receiver of leg 1 as determined at the time of the conclusion of the derivative, if applicable.	Char(4) Allowable values: MAKE = payer TAKE = receiver	✓	✓	✓	✓	✓
11	Direction 2 - Leg 2	Indicator of whether the counterparty 1 is the payer or the receiver of leg 2 as determined at the time of the conclusion of the derivative, if applicable.	Char(4) Allowable values: MAKE = payer TAKE = receiver	✓	✓	✓	✓	✓
12	Cleared	Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.	Char(1) Allowable values: Y= yes, centrally cleared, for beta and gamma transactions. N= no, not centrally cleared. I= intent to clear, for alpha transactions that are planned to be submitted to clearing.	✓	✓	✓	✓	✓
13	Central counterparty	Identifier of the central counterparty that cleared the transaction, if applicable. This data element is not applicable if the value of the data element "Cleared" is "N" ("No, not centrally cleared") or "I" ("Intent to clear").	ISO 17442 Legal Entity Identifier (LEI) Char(20) LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	✓	✓	✓	✓	✓
14	Clearing member	Identifier of the clearing member through which a derivative transaction was cleared at a central counterparty, if applicable. This data element is applicable to cleared transactions under both the agency clearing model and the principal clearing model. • In the case of the principal clearing model, the clearing member is identified as clearing member and also as a counterparty in both transactions resulting from clearing: (i) in the transaction between the central counterparty and the clearing member; and (ii) in the transaction between the clearing member and the counterparty to the original alpha transaction. • In the case of the agency clearing model, the clearing member is identified as clearing member but not as the counterparty to transactions resulting from clearing. Under this model, the counterparties are the central counterparty and the client. This data element is not applicable if the value of the data element "Cleared" is "N" ("No, not centrally cleared") or "I" ("Intent to clear").	ISO 17442 Legal Entity Identifier (LEI) Char(20) LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	✓	✓	✓	✓	✓

Appendix B to the Consultation Paper - List of Proposed Data Elements

Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
15	Platform identifier	Identifier of the trading facility (eg exchange, multilateral trading facility, swap execution facility) on which the transaction was executed, if applicable.	ISO 10383 Segment Market Identifier Code (MIC) Char(4) Allowable values: ISO 10383 segment MIC code. If no trading facility was involved in the transaction: XOFF, for transactions in listed instruments XXXX, for transactions in instruments that are not listed in any venue BILT, if the reporting counterparty cannot determine whether the instrument is listed or not, as per jurisdictional requirements.	✓	✓	✓	✓	✓
16	Confirmed	For new reportable transactions (as defined by the CPMI-IOSCO Technical Guidance: Harmonisation of the Unique Transaction Identifier), whether the Legally binding terms of an OTC derivatives contract were documented and agreed upon (confirmed) or not (unconfirmed). If documented and agreed, whether such confirmation was done: • via a shared confirmation facility or platform, or a private/bilateral electronic system (electronic); • via a human-readable written document, such as fax, paper or manually processed e-mails (non- electronic).	ISO 20022: SecuritiesTradeStatus/TradeConfirmationStatus Char(4) NCNF = unconfirmed ECNF = electronic YCNF = non-electronic	✓	✓	✓	✓	✓
17	Final contractual settlement date	Unadjusted date as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other under that contract, if applicable. For products that may not have a final contractual settlement date (eg American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.	ISO 8601 YYYY-MM-DD, based on UTC.	✓	✓	✓	✓	✓
18	Settlement currency - Leg 1	Currency for the cash settlement of the transaction when applicable. For multicurrency products that do not net, the settlement currency of the leg 1. This data element is not applicable for physically settled products (eg physically settled swaptions).	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	✓	✓	✓	✓	✓
19	Settlement currency - Leg 2	Currency for the cash settlement of the transaction when applicable. For multicurrency products that do not net, the settlement currency of the leg 2. This data element is not applicable for physically settled products (eg physically settled swaptions).	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	✓	✓	✓	✓	✓
20	Settlement location	Place of settlement of the transaction as stipulated in the contract, if applicable. This data element is only applicable for transactions that involve an offshore currency (i.e. a currency which is not included in the ISO 4217 currency list, for example CNH).	ISO 3166 Char(2) ISO country code	✓	✓	✓	✓	✓
21	Fixed rate day count convention - Leg 1	Where applicable: day count convention of leg 1 (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.	ISO 20022: Interest Calculation/Day Count Basis Char(4) Allowable values: A001 = IC30360ISDAor30360AmericanBasicRule A002 = IC30365 A003 = IC30Actual A004 = Actual360 A005 = Actual365Fixed A006 = ActualActualICMA A007 = IC30E360orEuroBondBasismodel1 A008 = ActualActualISDA A009 = Actual365LorActuActubasisRule A010 = ActualActualAFB A011 = IC30360ICMAor30360basicrule A012 = IC30E2360orEurobondbasismodel2 A013 = IC30E3360orEurobondbasismodel3 A014 = Actual365NL A015 = ActualActualUltimo A016 = IC30EPlus360 A017 = Actual364 A018 = Business252 A019 = Actual360NL A020 = 1/1 NARR = Narrative	✓	×	✓	✓	✓
22	Floating rate day count convention - Leg 1	Where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments for the floating rate of leg 1 are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.	ISO 20022: Interest Calculation/Day Count Basis Char(4) Allowable values: A001 = IC30360ISDAor30360AmericanBasicRule A002 = IC30365 A003 = IC30Actual A004 = Actual360 A005 = Actual365Fixed A006 = ActualActualICMA A007 = IC30E360orEuroBondBasismodel1 A008 = ActualActualISDA A009 = Actual365LorActuActubasisRule A010 = ActualActualAFB A011 = IC30360ICMAor30360basicrule A012 = IC30E2360orEurobondbasismodel2 A013 = IC30E3360orEurobondbasismodel3 A014 = Actual365NL A015 = ActualActualUltimo A016 = IC30EPlus360 A017 = Actual364 A018 = Business252 A019 = Actual360NL A020 = 1/1 NARR = Narrative	✓	×	✓	✓	✓

Appendix B to the Consultation Paper - List of Proposed Data Elements

Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
23	Fixed rate day count convention - Leg 2	Where applicable: day count convention of leg 2 (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.	ISO 20022: Interest Calculation/Day Count Basis Char(4) Allowable values: A001 = IC30360ISDAor30360AmericanBasicRule A002 = IC30365 A003 = IC30Actual A004 = Actual360 A005 = Actual365Fixed A006 = ActualActualICMA A007 = IC30E360orEuroBondBasismodel1 A008 = ActualActualISDA A009 = Actual365LorActuActubasisRule A010 = ActualActualAFB A011 = IC30360ICMAor30360basicrule A012 = IC30E2360orEurobondbasismodel2 A013 = IC30E3360orEurobondbasismodel3 A014 = Actual365NL A015 = ActualActualUltimo A016 = IC30EPlus360 A017 = Actual364 A018 = Business252 A019 = Actual360NL A020 = 1/1 NARR = Narrative	✓	×	✓	✓	✓
24	Floating rate day count convention - Leg 2	Where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments for the floating rate of leg 2 are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.	ISO 20022: Interest Calculation/Day Count Basis Char(4) Allowable values: A001 = IC30360ISDAor30360AmericanBasicRule A002 = IC30365 A003 = IC30Actual A004 = Actual360 A005 = Actual365Fixed A006 = ActualActualICMA A007 = IC30E360orEuroBondBasismodel1 A008 = ActualActualISDA A009 = Actual365LorActuActubasisRule A010 = ActualActualAFB A011 = IC30360ICMAor30360basicrule A012 = IC30E2360orEurobondbasismodel2 A013 = IC30E3360orEurobondbasismodel3 A014 = Actual365NL A015 = ActualActualUltimo A016 = IC30EPlus360 A017 = Actual364 A018 = Business252 A019 = Actual360NL A020 = 1/1 NARR = Narrative	✓	×	✓	✓	✓
25	Fixed rate payment frequency period - Leg 1	Where applicable: time unit associated with the frequency of payments, eg day, week, month, year or term of the stream for the fixed rate of leg 1.	ISO 20022: InterestCalculation/PaymentFrequency Char(4) Allowable values: DAIL = daily WEEK = weekly MNTH = monthly YEAR = yearly ADHO = ad hoc which applies when payments are irregular EXPI = payment at term	✓	×	✓	✓	✓
26	Floating rate payment frequency period - Leg 1	Where applicable: time unit associated with the frequency of payments, eg day, week, month, year or term of the stream for the floating rate of leg 1.	ISO 20022: InterestCalculation/PaymentFrequency Char(4) Allowable values: DAIL = daily WEEK = weekly MNTH = monthly YEAR = yearly ADHO = ad hoc which applies when payments are irregular EXPI = payment at term	✓	×	✓	✓	✓
27	Fixed rate payment frequency period - Leg 1	Where applicable: time unit associated with the frequency of payments, eg day, week, month, year or term of the stream for the fixed rate of leg 2.	ISO 20022: InterestCalculation/PaymentFrequency Char(4) Allowable values: DAIL = daily WEEK = weekly MNTH = monthly YEAR = yearly ADHO = ad hoc which applies when payments are irregular EXPI = payment at term	✓	×	✓	✓	✓
28	Floating rate payment frequency period - Leg 2	Where applicable: time unit associated with the frequency of payments, eg day, week, month, year or term of the stream for the floating rate of leg 2.	ISO 20022: InterestCalculation/PaymentFrequency Char(4) Allowable values: DAIL = daily WEEK = weekly MNTH = monthly YEAR = yearly ADHO = ad hoc which applies when payments are irregular EXPI = payment at term	✓	×	✓	✓	✓

Appendix B to the Consultation Paper - List of Proposed Data Elements

Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
29	Fixed rate payment frequency period multiplier - Leg 1	Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur for the fixed rate of leg 1. For example, a transaction with payments occurring every two months is represented with a payment frequency period of “MNTH” (monthly) and a payment frequency period multiplier of 2. This data element is not applicable if the payment frequency period is “ADHO”. If payment frequency period is "EXPI", then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is “DAIL” and the payment frequency multiplier is 0.	Num(3,0) Any value greater than or equal to zero.	✓	×	✓	✓	✓
30	Floating rate payment frequency period multiplier - Leg 1	Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur for the floating rate of leg 1. For example, a transaction with payments occurring every two months is represented with a payment frequency period of “MNTH” (monthly) and a payment frequency period multiplier of 2. This data element is not applicable if the payment frequency period is “ADHO”. If payment frequency period is "EXPI", then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is “DAIL” and the payment frequency multiplier is 0.	Num(3,0) Any value greater than or equal to zero.	✓	×	✓	✓	✓
31	Fixed rate payment frequency period multiplier - Leg 2	Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur for the fixed rate of leg 2. For example, a transaction with payments occurring every two months is represented with a payment frequency period of “MNTH” (monthly) and a payment frequency period multiplier of 2. This data element is not applicable if the payment frequency period is “ADHO”. If payment frequency period is "EXPI", then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is “DAIL” and the payment frequency multiplier is 0.	Num(3,0) Any value greater than or equal to zero.	✓	×	✓	✓	✓
32	Floating rate payment frequency period multiplier - Leg 2	Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur for the floating rate of leg 2. For example, a transaction with payments occurring every two months is represented with a payment frequency period of “MNTH” (monthly) and a payment frequency period multiplier of 2. This data element is not applicable if the payment frequency period is “ADHO”. If payment frequency period is "EXPI", then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is “DAIL” and the payment frequency multiplier is 0.	Num(3,0) Any value greater than or equal to zero.	✓	×	✓	✓	✓
33	Valuation amount	Current value of the outstanding contract. without applying any valuation adjustments (i.e. any XVA adjustment such as CVA, DVA, etc). Valuation amount is expressed as the exit cost of the contract or components of the contract, i.e. the price that would be received to sell the contract (in the market in an orderly transaction at the valuation date).	Num(25,5) Any value.	✓	✓	✓	✓	✓
34	Valuation currency	Currency in which the valuation amount is denominated.	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	✓	✓	✓	✓	✓
35	Valuation timestamp	Date and time of the last valuation marked to market, provided by the central counterparty or calculated using the current or last available market price of the inputs. If for example a currency exchange rate is the basis for a transaction’s valuation, then the valuation timestamp reflects the moment in time that exchange rate was current.	ISO 8601 YYYY-MM-DDThh:mm:ssZ, based on UTC.	✓	✓	✓	✓	✓
36	Valuation method	Source and method used for the valuation of the transaction by the reporting counterparty. If at least one valuation input is used that is classified as mark-to-model in the below table, then the whole valuation is classified as mark-to-model. If only inputs are used that are classified as mark-to-market in the table below, then the whole valuation is classified as mark-to-market.	Char(4) Allowable values: MTMA = mark-to-market MTMO = mark-to-model CCPV = central counterparty’s valuation	✓	✓	✓	✓	✓
37	Collateral portfolio indicator	Indicator of whether the collateralisation was performed on a portfolio basis, if applicable. By “on a portfolio basis”, it is meant a set of transactions that are margined together (either on a net or a gross basis) contrary to the scenario where the margin is calculated and posted for each individual transaction separately.	Boolean Allowable values: true, if collateralised on a portfolio basis false, if not part of a portfolio	✓	✓	✓	✓	✓
38	Collateral portfolio code	If collateral is reported on a portfolio basis, unique code assigned by the reporting counterparty to the portfolio, if applicable. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.	ISO 20022 Portfolio/Identification Varchar(52) Up to 52 alphanumerical characters.	✓	✓	✓	✓	✓
39	Initial margin posted by the counterparty 1 (pre-haircut)	Monetary value of initial margin that has been posted by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction. This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the central counterparty, i.e. committed credit lines. If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.	ISO 20022: MarginCall/InitialMargin Num(25,5) Any value greater than or equal to zero.	✓	✓	✓	✓	✓

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Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
40	Initial margin posted by the counterparty 1 (post-haircut)	Monetary value of initial margin that has been posted by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction. This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the central counterparty, i.e. committed credit lines. If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.	ISO 20022: MarginCall/InitialMargin Num(25,5) Any value greater than or equal to zero.	✓	✓	✓	✓	✓
41	Currency of initial margin posted	Currency in which the initial margin posted is denominated, if applicable. If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted initial margins.	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	✓	✓	✓	✓	✓
42	Initial margin collected by the counterparty 1 (pre-haircut)	Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable. If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction. This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the central counterparty as part of its investment activity. If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.	ISO 20022: MarginCall/InitialMargin Num(25,5) Any value greater than or equal to zero.	✓	✓	✓	✓	✓
43	Initial margin collected by the counterparty 1 (post-haircut)	Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction. This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the central counterparty as part of its investment activity. If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.	ISO 20022: MarginCall/InitialMargin Num(25,5) Any value greater than or equal to zero.	✓	✓	✓	✓	✓
44	Currency of initial margin collected	Currency in which the initial margin collected is denominated, if applicable. If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected initial margins.	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	✓	✓	✓	✓	✓
45	Variation margin posted by the counterparty 1 (pre-haircut)	Monetary value of the variation margin posted by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transaction. This data element refers to the total current value of the variation margin, cumulated since the first reporting of variation margins posted for the portfolio/transaction. If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.	ISO 20022: MarginCall/VariationMargin Num(25,5) Any value greater than or equal to zero.	✓	✓	✓	✓	✓
46	Variation margin posted by the counterparty 1 (post-haircut)	Monetary value of the variation margin posted by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transaction. This data element refers to the total current value of the variation margin after application of the haircut (if applicable), cumulated since the first reporting of posted variation margins for the portfolio/transaction. If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.	ISO 20022: MarginCall/VariationMargin Num(25,5) Any value greater than or equal to zero.	✓	✓	✓	✓	✓

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Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
47	Currency of variation margin posted	Currency in which the variation margin posted is denominated, if applicable. If the variation margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted variation margins.	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	✓	✓	✓	✓	✓
48	Variation margin collected by the counterparty 1 (pre-haircut)	Monetary value of the variation margin collected by the reporting counterparty (including the cash- settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction. This refers to the total current value of the variation margin, cumulated since the first reporting of collected variation margins for the portfolio/transaction. If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.	ISO 20022: MarginCall/VariationMargin Num(25,5) Any value greater than or equal to zero.	✓	✓	✓	✓	✓
49	Variation margin collected by the counterparty 1 (post-haircut)	Monetary value of the variation margin collected by the reporting counterparty (including the cash- settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements, if applicable. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction. This refers to the total current value of the variation margin collected after application of the haircut (if applicable), cumulated since the first reporting of collected variation margins for the portfolio/transaction. If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.	ISO 20022: MarginCall/VariationMargin Num(25,5) Any value greater than or equal to zero.	✓	✓	✓	✓	✓
50	Currency of variation margin collected	Currency in which the variation margin collected is denominated, if applicable. If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected variation margins.	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	✓	✓	✓	✓	✓
51	Excess collateral posted by the counterparty 1	Monetary value of any additional collateral posted by the reporting counterparty separate and independent from initial and variation margin. This refers to the total current value of the excess collateral before application of the haircut (if applicable), rather than to its daily change. Any initial or variation margin amount posted that exceeds the required initial margin or required variation margin, is reported as part of the initial margin posted or variation margin posted respectively rather than included as excess collateral posted. For centrally cleared transactions, excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.	Num(25,5) Any value greater than or equal to zero.	✓	✓	✓	✓	✓
52	Currency of excess collateral posted	Currency in which the excess collateral posted is denominated, if applicable. If the excess collateral posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted excess collateral.	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	✓	✓	✓	✓	✓
53	Excess collateral collected by the counterparty 1	Monetary value of any additional collateral collected by the reporting counterparty separate and independent from initial and variation margin. This data element refers to the total current value of the excess collateral before application of the haircut (if applicable), rather than to its daily change. Any initial or variation margin amount collected that exceeds the required initial margin or required variation margin, is reported as part of the initial margin collected or variation margin collected respectively, rather than included as excess collateral collected. For centrally cleared transactions excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.	Num(25,5) Any value greater than or equal to zero.	✓	✓	✓	✓	✓
54	Currency of excess collateral collected	Currency in which the excess collateral collected is denominated, if applicable. If the excess collateral is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected excess collateral.	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	✓	✓	✓	✓	✓

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Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
55	Collateralisation category	Indicator of whether a collateral agreement (or collateral agreements) between the counterparties exists (uncollateralised/partially collateralised/one-way collateralised/fully collateralised), if applicable. This data element is provided for each transaction or each portfolio, depending on whether the collateralisation is performed at the transaction or portfolio level, and is applicable to both cleared and uncleared transactions.	Char(4) Allowable values: UNCL = Uncollateralised *There is no collateral agreement between the counterparties or the collateral agreement(s) between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.* PRC1 = Partially collateralised: Counterparty 1 only *The collateral agreement(s) between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.* PRC2 = Partially collateralised: Counterparty 2 only *The collateral agreement(s) between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.* PRCL = Partially collateralised *The collateral agreement(s) between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.* OWC1 = One-way collateralised: Counterparty 1 only *The collateral agreement(s) between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.* OWC2 = One-way collateralised: Counterparty 2 only *The collateral agreement(s) between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.* OWP1 = One-way/partially collateralised: Counterparty 1 *The collateral agreement(s) between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.* OWP2 = One- way/partially collateralised: Counterparty 2 *The collateral agreement(s) between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.* FLCL = Fully collateralised *The collateral agreement(s) between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.*	✓	✓	✓	✓	✓
56	Price	Price specified in the OTC derivative transaction, if applicable. It does not include fees, taxes or commissions, if applicable. For commodity fixed/float swaps and similar products with periodic payments, this data element refers to the fixed price of the fixed Leg(s). For commodity and equity forwards and similar products, this data element refers to the forward price of the underlying or reference asset. For equity swaps, portfolios swaps, and similar products, this data element refers to the initial price of the underlying or reference asset. For contracts for difference and similar products, this data element refers to the initial price of the underlier. This data element is not applicable to: • Interest rate swaps and forward rate agreements, as it is understood that the information included in the data elements Fixed rate and Spread may be interpreted as the price of the transaction. • Interest rate options and interest rate swaptions, as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. • Commodity basis swaps, as it is understood that the information included in the data element Spread may be interpreted as the price of the transaction. • Foreign exchange swaps, forwards and options, as it is understood that the information included in the data elements Exchange rate, Strike price, and Option premium may be interpreted as the price of the transaction. • Equity options, as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. • Credit default swaps and credit total return swaps, as it is understood that the information included in the data elements Fixed rate, Spread and Upfront payment (Other payment type: Upfront payment) may be interpreted as the price of the transaction. • Commodity options, as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. Where the price is not known when a new transaction is reported, the price is updated as it becomes available. For transactions that are part of a package, this data element contains the price of the component transaction where applicable.	ISO 20022: Price/Amount Num(18,13), if Price notation = 1 Num(11,10), if Price notation = 3 Any value, if Price notation = 1 Any value expressed as decimal (eg 0.0257 instead of 2.57%), if Price notation = 3	×	×	✓	×	✓
57	Price currency	Currency in which the price is denominated, if applicable. Price currency is only applicable if Price notation = 1.	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	×	×	✓	×	✓
58	Price notation	Manner in which the price is expressed, if applicable.	Char(1) Allowable values: 1 = monetary amount 3 = decimal	×	×	✓	×	✓
59	Price unit of measure	Unit of measure in which the price is expressed, if applicable.	ISO 20022: Price/UnitOfMeasure Char(4) Allowable values: ISO 20022: approved external UnitOfMeasureCode codeset	×	×	✓	×	✓
60	Price schedule - Unadjusted effective date of the price	Where applicable: for OTC derivative transactions with prices varying throughout the life of the transaction: Unadjusted effective date of the price. Price schedule is only applicable if the price varies per schedule.	ISO 8601 YYYY-MM-DD, based on UTC, repeatable for each date.	×	×	✓	×	✓
61	Price schedule - Unadjusted end date of the price	Where applicable: for OTC derivative transactions with prices varying throughout the life of the transaction: Unadjusted end date of the price. (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period). Price schedule is only applicable if the price varies per schedule.	ISO 8601 YYYY-MM-DD, based on UTC, repeatable for each date.	×	×	✓	×	✓

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Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
62	Price schedule - Price in effect between the unadjusted effective date and unadjusted end date inclusive	Where applicable: for OTC derivative transactions with prices varying throughout the life of the transaction: Price in effect between the unadjusted effective date and unadjusted end date inclusive. Price schedule is only applicable if the price varies per schedule.	2.54.3: ISO 20022: Price/Amount Num(18,13), if Price notation = 1 Num(11,10), if Price notation = 3 Any value greater than zero, if Price notation = 1 Any value expressed as decimal (eg 0.0257 instead of 2.57%), if Price notation = 3 Repeatable for each price.	×	×	✓	×	✓
63	Fixed rate - Leg 1	Where applicable: for OTC derivative transactions with periodic payments, per annum rate of the fixed rate of leg 1.	ISO 20022: Interest/Rate Num(11,10), if Fixed rate notation = 2 Positive and negative values expressed as decimal (eg 0.0257 instead of 2.57%), if Fixed rate notation = 2	✓	×	✓	✓	✓
64	Fixed rate - Leg 2	Where applicable: for OTC derivative transactions with periodic payments, per annum rate of the fixed rate of leg 2.	ISO 20022: Interest/Rate Num(11,10), if Fixed rate notation = 2 Positive and negative values expressed as decimal (eg 0.0257 instead of 2.57%), if Fixed rate notation = 2	✓	×	✓	✓	✓
65	Fixed rate notation - Leg 1	Where applicable: manner in which the fixed rate is expressed for leg 1	Char(1) Allowable values: 2 = decimal	✓	×	✓	✓	✓
66	Fixed rate notation - Leg 2	Where applicable: manner in which the fixed rate is expressed for leg 2	Char(1) Allowable values: 2 = decimal	✓	×	✓	✓	✓
67	Spread - Leg 1	An indication of the spread of leg 1, Where applicable: for OTC derivative transactions with periodic payments (eg interest rate fixed/float swaps, interest rate basis swaps, commodity swaps), • spread on the individual floating leg(s) index reference price, in the case where there is a spread on a floating leg(s). • difference between the reference prices of the two floating leg indexes.	ISO 20022: Spread/SpreadRate or ISO 20022: Spread/PriceOffset or ISO 20022: Spread/BasisPointSpread Num(18,13), if Spread notation = 1 Num(11,10), if Spread notation = 3 Num(5), if Spread notation = 4 Any value, if Spread notation = 1 Any value expressed as decimal (eg 0.0257 instead of 2.57%), if Spread notation = 3 Any integer value expressed in basis points (eg 257 instead of 2.57%), if Spread notation = 4	✓	×	✓	✓	✓
68	Spread - Leg 2	An indication of the spread of leg 2, Where applicable: for OTC derivative transactions with periodic payments (e.g. interest rate fixed/float swaps, interest rate basis swaps, commodity swaps), • spread on the individual floating leg(s) index reference price, in the case where there is a spread on a floating leg(s). • difference between the reference prices of the two floating leg indexes.	ISO 20022: Spread/SpreadRate or ISO 20022: Spread/PriceOffset or ISO 20022: Spread/BasisPointSpread Num(18,13), if Spread notation = 1 Num(11,10), if Spread notation = 3 Num(5), if Spread notation = 4 Any value, if Spread notation = 1 Any value expressed as decimal (eg 0.0257 instead of 2.57%), if Spread notation = 3 Any integer value expressed in basis points (eg 257 instead of 2.57%), if Spread notation = 4	✓	×	✓	✓	✓
69	Spread currency - Leg 1	Where applicable: currency in which the spread of leg 1 is denominated. This data element is only applicable if Spread notation = 1.	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	✓	×	✓	✓	✓
70	Spread currency - Leg 2	Where applicable: currency in which the spread of leg 2 is denominated. This data element is only applicable if Spread notation = 1.	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	✓	×	✓	✓	✓
71	Spread notation - Leg 1	Where applicable: manner in which the spread is expressed for leg 1.	Char(1) Allowable values: 1 = monetary amount 3 = decimal 4 = basis points	✓	×	✓	✓	✓
72	Spread notation - Leg 2	Where applicable: manner in which the spread is expressed for leg 2.	Char(1) Allowable values: 1 = monetary amount 3 = decimal 4 = basis points	✓	×	✓	✓	✓
73	Strike price	Where applicable: • For options other than FX options, swaptions and similar products, price at which the owner of an option can buy or sell the underlying asset of the option. • For foreign exchange options, exchange rate at which the option can be exercised, expressed as the rate of exchange from converting the unit currency into the quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency; USD 1 = EUR 0.9426.Where the strike price is not known when a new transaction is reported, the strike price is updated as it becomes available. • For volatility and variance swaps and similar products the volatility strike price is reported in this data element.	ISO 20022: Option/Strike Price Num(18,13), if Strike price notation = 1 Num(11,10), if Strike price notation = 3 Any value (eg USD 6.39) expressed as 6.39, for equity options, commodity options, foreign exchange options and similar products, if Strike price notation = 1. Any value expressed as decimals (eg 0.021 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products, if Strike price notation = 3.	✓	✓	✓	✓	✓

Appendix B to the Consultation Paper - List of Proposed Data Elements

Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
74	Strike price currency/currency pair	Where applicable: For equity options, commodity options, and similar products, currency in which the strike price is denominated. For foreign exchange options: Currency pair and order in which the strike price is expressed. It is expressed as unit currency/quoted currency. Strike price currency/currency pair is only applicable if Strike price notation = 1.	ISO 4217 Char(3) For foreign exchange options: Char(3)/Char(3); [Unit currency/Quoted currency] without restricting the currency pair ordering Allowable values: Currencies included in ISO 4217	✓	✓	✓	✓	✓
75	Strike price notation	Manner in which the Strike price is expressed, if applicable.	Char(1) Allowable values: 1 = monetary amount 3 = decimal	✓	✓	✓	✓	✓
76	Strike price schedule - Unadjusted effective date of the strike price	Where applicable: for options, swaptions and similar products with strike prices varying throughout the life of the transaction: Unadjusted effective date of the strike price. Strike price schedule is only applicable if the strike price varies per schedule.	ISO 8601 YYYY-MM-DD, based on UTC, repeatable for each date.	✓	✓	✓	✓	✓
77	Strike price schedule - Unadjusted end date of the strike price	Where applicable: for options, swaptions and similar products with strike prices varying throughout the life of the transaction: Unadjusted end date of the strike price. (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period). Strike price schedule is only applicable if the strike price varies per schedule.	ISO 8601 YYYY-MM-DD, based on UTC, repeatable for each date.	✓	✓	✓	✓	✓
78	Strike price schedule - Strike price in effect between the unadjusted effective date and unadjusted end date inclusive	Where applicable: for options, swaptions and similar products with strike prices varying throughout the life of the transaction: Strike price in effect between the unadjusted effective date and unadjusted end date inclusive. Strike price schedule is only applicable if the strike price varies per schedule.	ISO 20022 Option/Strike Price Num(18,13), if Strike price notation = 1 Num(11,10), if Strike price notation = 3 Any value greater than zero: - Any value (eg USD 6.39) expressed as 6.39, for equity options, commodity options, foreign exchange options and similar products if Strike price notation = 1. - Any value expressed as decimal (eg 0.021 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products, if Strike price notation = 3. Repeatable for each strike price.	✓	✓	✓	✓	✓
79	Option premium amount	For options and swaptions of all asset classes, monetary amount paid by the option buyer. This data element is not applicable if the instrument is not an option or does not embed any optionality, if applicable.	Num(25,5) Any value greater than or equal to zero.	✓	✓	✓	✓	✓
80	Option premium currency	For options and swaptions of all asset classes, currency in which the option premium amount is denominated. This data element is not applicable if the instrument is not an option or does not embed any optionality, if applicable.	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	✓	✓	✓	✓	✓
81	Option premium payment date	Unadjusted date on which the option premium is paid, if applicable.	ISO 8601 YYYY-MM-DD, based on UTC.	✓	✓	✓	✓	✓
82	First exercise date	First unadjusted date during the exercise period in which an option can be exercised, if applicable. For European-style options, this date is same as the Expiration date. For American-style options, the first possible exercise date is the unadjusted date included in the execution timestamp. For knock-in options, where the first exercise date is not known when a new transaction is reported, the first exercise date is updated as it becomes available. This data element is not applicable if the instrument is not an option or does not embed any optionality.	ISO 8601 YYYY-MM-DD, based on UTC.	✓	✓	✓	✓	✓
83	Exchange rate	Exchange rate between the two different currencies specified in the OTC derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency, if applicable.	ISO 20022 CurrencyExchange/ExchangeRate Num(18,13) Any value greater than zero.	×	✓	×	×	×
84	Exchange rate basis	Currency pair and order in which the exchange rate is denominated, expressed as unit currency/quoted currency, if applicable. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency, USD 1 = EUR 0.9426.	Char(3)/Char(3); [Unit currency/Quoted currency], without restricting the currency pair ordering (i.e. the exchange rate basis may be USD/EUR or EUR/USD). Any pair of currencies included in ISO 4217.	×	✓	×	×	×
85	Notional amount - Leg 1	Where applicable: Notional amount of leg 1. - for OTC derivative transactions negotiated in monetary amounts, amount specified in the contract. - for OTC derivative transactions negotiated in non-monetary amounts: (1) Equity options and similar products: Product of the strike price and the number of shares or index units (2) Equity forwards and similar products: Product of the forward price and the number of shares or index units (3) Equity dividend swaps and similar products: Product of the period fixed strike and the number of shares or index units. (4) Equity swaps, portfolio swaps and similar products: Product of the initial price and the number of shares or index units. (5) Equity variance swaps and similar products: Variance amount. (6) Equity volatility swaps and similar products: Vega notional amount (7) Equity CFDs and similar products: Product of the initial price and the number of shares or index units (8) Commodity options and similar products: Product of the strike price and the total notional quantity (9) Commodity forwards and similar products: Product of the forward price and the total notional quantity (10) Commodity fixed/float swaps and similar products: Product of the fixed price and the total notional quantity (11) Commodity basis swaps and similar products: Product of the last available spot price at the time of the transaction of the underlying asset of the leg with no spread and the total notional quantity of the leg with no spread (12) Commodity swaptions and similar products: Notional amount of the underlying contract (13) Commodity CFDs and similar products: Product of the initial price and the total notional quantity	ISO 20022: Derivative/NotionalCurrencyAndAmount Num(25,5) Any value (Negative values are only allowed for commodity derivatives when applies).	✓	✓	✓	✓	✓

Appendix B to the Consultation Paper - List of Proposed Data Elements

Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
		Notes to the conversion table for OTC derivative transactions negotiated in non-monetary amounts: Note 1: for transactions where the quantity unit of measure differs from the price unit of measure, the price or total quantity is converted to a unified unit of measure. Note 2: if applicable to the transaction, the notional amount reflects any multipliers and option entitlements. Note 3: for basket-type contracts, the notional amount of the transaction is the sum of the notional amounts of each constituent of the basket. In addition: For OTC derivative transactions with a notional amount schedule, the initial notional amount, agreed by the counterparties at the inception of the transaction, is reported in this data element. For OTC foreign exchange options, in addition to this data element, the amounts are reported using the data elements Call amount and Put amount. For amendments or lifecycle events, the resulting outstanding notional amount is reported; (steps in notional amount schedules are not considered to be amendments or lifecycle events); Where the notional amount is not known when a new transaction is reported, the notional amount is updated as it becomes available.						
86	Notional amount - Leg 2	Where applicable: Notional amount of leg 2. - for OTC derivative transactions negotiated in monetary amounts, amount specified in the contract. - for OTC derivative transactions negotiated in non-monetary amounts: (1) Equity options and similar products: Product of the strike price and the number of shares or index units (2) Equity forwards and similar products: Product of the forward price and the number of shares or index units (3) Equity dividend swaps and similar products: Product of the period fixed strike and the number of shares or index units. (4) Equity swaps, portfolio swaps and similar products: Product of the initial price and the number of shares or index units. (5) Equity variance swaps and similar products: Variance amount. (6) Equity volatility swaps and similar products: Vega notional amount (7) Equity CFDs and similar products: Product of the initial price and the number of shares or index units (8) Commodity options and similar products: Product of the strike price and the total notional quantity (9) Commodity forwards and similar products: Product of the forward price and the total notional quantity (10) Commodity fixed/float swaps and similar products: Product of the fixed price and the total notional quantity (11) Commodity basis swaps and similar products: Product of the last available spot price at the time of the transaction of the underlying asset of the leg with no spread and the total notional quantity of the leg with no spread (12) Commodity swaptions and similar products: Notional amount of the underlying contract (13) Commodity CFDs and similar products: Product of the initial price and the total notional quantity Notes to the conversion table for OTC derivative transactions negotiated in non-monetary amounts: Note 1: for transactions where the quantity unit of measure differs from the price unit of measure, the price or total quantity is converted to a unified unit of measure. Note 2: if applicable to the transaction, the notional amount reflects any multipliers and option entitlements. Note 3: for basket-type contracts, the notional amount of the transaction is the sum of the notional amounts of each constituent of the basket. In addition: For OTC derivative transactions with a notional amount schedule, the initial notional amount, agreed by the counterparties at the inception of the transaction, is reported in this data element. For OTC foreign exchange options, in addition to this data element, the amounts are reported using the data elements Call amount and Put amount. For amendments or lifecycle events, the resulting outstanding notional amount is reported; (steps in notional amount schedules are not considered to be amendments or lifecycle events); Where the notional amount is not known when a new transaction is reported, the notional amount is updated as it becomes available.	ISO 20022: Derivative/NotionalCurrencyAndAmount Num(25,5) Any value (Negative values are only allowed for commodity derivatives when applies).	✓	✓	✓	✓	✓
87	Delta	The ratio of the change in the price of an OTC derivative transaction to the change in the price of the underlier if applicable.	Num(25,5) Any value	✓	✓	✓	✓	✓
88	Call amount	For foreign exchange options, the monetary amount that the option gives the right to buy, if applicable.	ISO 20022: CurrencyOption/CallAmount Num(25,5) Any value greater than zero.	×	✓	×	×	×
89	Put amount	For foreign exchange options, the monetary amount that the option gives the right to sell, if applicable.	ISO 20022: CurrencyOption/PutAmount Num(25,5) Any value greater than zero.	×	✓	×	×	×
90	Notional currency - Leg 1	Where applicable: the currency in which the notional amount of leg 1 is denominated.	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	✓	✓	✓	✓	✓
91	Notional currency - Leg 2	Where applicable: the currency in which the notional amount of leg 2 is denominated.	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	✓	✓	✓	✓	✓
92	Call currency	For foreign exchange options, the currency in which the Call amount is denominated, if applicable.	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	×	✓	×	×	×
93	Put currency	For foreign exchange options, the currency in which the Put amount is denominated, if applicable.	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	×	✓	×	×	×
94	Quantity unit of measure - Leg 1	Where applicable: unit of measure in which the Total notional quantity and the Notional quantity schedules are expressed of leg 1.	ISO 20022: ProductQuantity/UnitOfMeasure Char(4) Allowable values: ISO 20022: approved external UnitOfMeasureCode codeset	×	×	✓	×	✓

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Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
95	Quantity unit of measure - Leg 2	Where applicable: unit of measure in which the Total notional quantity and the Notional quantity schedules are expressed of leg 2.	ISO 20022: ProductQuantity/UnitOfMeasure Char(4) Allowable values: ISO 20022: approved external UnitOfMeasureCode codeset	×	×	✓	×	✓
96	Notional amount schedule - Unadjusted date on which the associated notional amount becomes effective - Leg 1	Where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: Unadjusted date on which the associated notional amount becomes effective of leg 1. The initial notional amount and associated unadjusted effective and end date are reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent.	ISO 8601 YYYY-MM-DD, based on UTC, repeatable for each date.	✓	✓	✓	✓	✓
97	Notional amount schedule - Unadjusted date on which the associated notional amount becomes effective - Leg 2	Where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: Unadjusted date on which the associated notional amount becomes effective of leg 2. The initial notional amount and associated unadjusted effective and end date are reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent.	ISO 8601 YYYY-MM-DD, based on UTC, repeatable for each date.	✓	✓	✓	✓	✓
98	Notional amount schedule - Unadjusted end date of the notional amount - Leg 1	Where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: Unadjusted end date of the notional amount of leg 1 (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period) The initial notional amount and associated unadjusted effective and end date are reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent.	ISO 8601 YYYY-MM-DD, based on UTC, repeatable for each date.	✓	✓	✓	✓	✓
99	Notional amount schedule - Unadjusted end date of the notional amount - Leg 2	Where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: Unadjusted end date of the notional amount of leg 2 (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period) The initial notional amount and associated unadjusted effective and end date are reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent.	ISO 8601 YYYY-MM-DD, based on UTC, repeatable for each date.	✓	✓	✓	✓	✓
100	Notional amount schedule - Notional amount which becomes effective on the associated unadjusted effective date - Leg 1	Where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: Notional amount which becomes effective on the associated unadjusted effective date of leg 1. The initial notional amount and associated unadjusted effective and end date are reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency.	ISO 20022: Derivative/NotionalCurrencyAndAmount Num(25,5) Any value Repeatable for each notional amount.	✓	✓	✓	✓	✓
101	Notional amount schedule - Notional amount which becomes effective on the associated unadjusted effective date - Leg 2	Where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: Notional amount which becomes effective on the associated unadjusted effective date of leg 2. The initial notional amount and associated unadjusted effective and end date are reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency.	ISO 20022: Derivative/NotionalCurrencyAndAmount Num(25,5) Any value Repeatable for each notional amount.	✓	✓	✓	✓	✓
102	Total notional quantity - Leg 1	Where applicable: aggregate Notional quantity of the underlying asset for the term of the transaction of leg 1, if applicable. Where the Total notional quantity is not known when a new transaction is reported, the Total notional quantity is updated as it becomes available.	Num(25,5) Any value greater than or equal to zero.	×	×	✓	×	✓
103	Total notional quantity - Leg 2	Where applicable: aggregate Notional quantity of the underlying asset for the term of the transaction of leg 2, if applicable. Where the Total notional quantity is not known when a new transaction is reported, the Total notional quantity is updated as it becomes available.	Num(25,5) Any value greater than or equal to zero.	×	×	✓	×	✓
104	Notional quantity schedule - Unadjusted date on which the associated notional quantity becomes effective - Leg 1	Where applicable: for OTC derivative transactions negotiated in non-monetary amounts with a Notional quantity schedule: Unadjusted date on which the associated notional quantity becomes effective of leg 1. The initial notional quantity and associated unadjusted effective and end date are be reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional quantities that are condition- or event-dependent.	ISO 8601 YYYY-MM-DD, based on UTC, repeatable for each date.	×	×	×	×	✓
105	Notional quantity schedule - Unadjusted date on which the associated notional quantity becomes effective - Leg 2	Where applicable: for OTC derivative transactions negotiated in non-monetary amounts with a Notional quantity schedule: Unadjusted date on which the associated notional quantity becomes effective of leg 2. The initial notional quantity and associated unadjusted effective and end date are be reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional quantities that are condition- or event-dependent.	ISO 8601 YYYY-MM-DD, based on UTC, repeatable for each date.	×	×	×	×	✓
106	Notional quantity schedule - Unadjusted end date of the notional quantity - Leg 1	Where applicable: for OTC derivative transactions negotiated in non-monetary amounts with a Notional quantity schedule: Unadjusted end date of the notional quantity of leg 1. (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period) The initial notional quantity and associated unadjusted effective and end date are be reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional quantities that are condition- or event-dependent.	ISO 8601 YYYY-MM-DD, based on UTC, repeatable for each date.	×	×	×	×	✓

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Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
107	Notional quantity schedule - Unadjusted end date of the notional quantity - Leg 2	Where applicable: for OTC derivative transactions negotiated in non-monetary amounts with a Notional quantity schedule: Unadjusted end date of the notional quantity of leg 2. (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period) The initial notional quantity and associated unadjusted effective and end date are be reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional quantities that are condition- or event-dependent.	ISO 8601 YYYY-MM-DD, based on UTC, repeatable for each date.	×	×	×	×	✓
108	Notional quantity schedule - Notional quantity which becomes effective on the associated unadjusted effective date - Leg 1	Where applicable: for OTC derivative transactions negotiated in non-monetary amounts with a Notional quantity schedule: Notional quantity which becomes effective on the associated unadjusted effective date of leg 1. The initial notional quantity and associated unadjusted effective and end date are be reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional quantities that are condition- or event-dependent.	Num(25,5) Any value greater than or equal to zero. Repeatable for each notional quantity.	×	×	×	×	✓
109	Notional quantity schedule - Notional quantity which becomes effective on the associated unadjusted effective date - Leg 2	Where applicable: for OTC derivative transactions negotiated in non-monetary amounts with a Notional quantity schedule: Notional quantity which becomes effective on the associated unadjusted effective date of leg 2. The initial notional quantity and associated unadjusted effective and end date are be reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional quantities that are condition- or event-dependent.	Num(25,5) Any value greater than or equal to zero. Repeatable for each notional quantity.	×	×	×	×	✓
110	CDS index attachment point	Defined lower point at which the level of losses in the underlying portfolio reduces the notional of a tranche. For example, the notional in a tranche with an attachment point of 3% will be reduced after 3% of losses in the portfolio have occurred. This data element is not applicable if the transaction is not a CDS tranche transaction (index or custom basket).	ISO 20022: Tranche/AttachmentPoint Num(11,10) Any value between 0 and 1 (including 0 and 1), expressed as decimal (e.g. 0.05 instead of 5%).	×	×	×	✓	×
111	CDS index detachment point	Defined point beyond which losses in the underlying portfolio no longer reduce the notional of a tranche. For example, the notional in a tranche with an attachment point of 3% and a detachment point of 6% will be reduced after there have been 3% of losses in the portfolio. 6% losses in the portfolio deplete the notional of the tranche. This data element is not applicable if the transaction is not a CDS tranche transaction (index or custom basket).	ISO 20022: Tranche/AttachmentPoint Num(11,10) Any value between 0 and 1 (including 0 and 1), expressed as decimal (e.g. 0.05 instead of 5%).	×	×	×	✓	×
112	Other payment amount	Payment amounts with corresponding payment types to accommodate requirements of transaction descriptions from different asset classes, if applicable.	Num(25,5) Any value greater than or equal to zero. Repeatable in the case of multiple payments	✓	✓	✓	✓	✓
113	Other payment type	Type of Other payment amount, if applicable. Option premium payment is not included as a payment type as premiums for option are reported using the option premium dedicated data element.	Char(4) Repeatable in the case of multiple payments Allowable values: UFRO = Upfront Payment, i.e. the initial payment made by one of the counterparties either to bring a transaction to fair value or for any other reason that may be the cause of an off-market transaction UWIN = Unwind or Full termination, i.e. the final settlement payment made when a transaction is unwound prior to its end date; Payments that may result due to full termination of derivative transaction(s) PEXH = Principal Exchange, i.e. Exchange of notional values for cross- currency swaps	✓	✓	✓	✓	✓
114	Other payment currency	Currency in which Other payment amount is denominated, if applicable.	ISO 4217 Char(3) Repeatable in the case of multiple payments Allowable values: Currencies included in ISO 4217	✓	✓	✓	✓	✓
115	Other payment date	Unadjusted date on which the other payment amount is paid, if applicable.	ISO 8601 YYYY-MM-DD, based on UTC. Repeatable in the case of multiple payments	✓	✓	✓	✓	✓
116	Other payment payer	Identifier of the payer of Other payment amount, if applicable.	ISO 17442 Legal Entity Identifier (LEI) Char(20), for an LEI code Varchar(72), for natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity). Repeatable in the case of multiple payments Allowable values: LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). For natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose.	✓	✓	✓	✓	✓
117	Other payment receiver	Identifier of the receiver of Other payment amount, if applicable.	ISO 17442 Legal Entity Identifier (LEI) Char(20), for an LEI code Varchar(72), for natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity). Repeatable in the case of multiple payments Allowable values: LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). For natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose.	✓	✓	✓	✓	✓

Appendix B to the Consultation Paper - List of Proposed Data Elements

Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
118	Package identifier	Where applicable: identifier (determined by the Reporting Party) in order to connect - two or more transactions that are reported separately by the reporting counterparty, but that are negotiated together as the product of a single economic agreement. - two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs. A package may include reportable and non-reportable transactions. This data element is not applicable - if no package is involved, or - to allocations Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.	Varchar(35) Up to 35 alphanumerical characters.	✓	✓	✓	✓	✓
119	Package transaction price	Where applicable: traded price of the entire package in which the reported derivative transaction is a component. This data element is not applicable if - no package is involved, or - package transaction spread is used Prices and related data elements of the transactions (Price currency, Price notation, Price unit of measure) that represent individual components of the package are reported when available. The package transaction price may not be known when a new transaction is reported but may be updated later.	ISO 20022: Price/Amount Num(18,13), if Package transaction price notation = 1 Num(11,10), if Package transaction price notation = 3 Any value, if Package transaction price notation = 1 Any value expressed as decimal (eg 0.0257 instead of 2.57%), if Package transaction price notation = 3	✓	✓	✓	✓	✓
120	Package transaction price currency	Where applicable: currency in which the Package transaction price is denominated. This data element is not applicable if - no package is involved, or - Package transaction spread is used, or - Package transaction price notation = 3	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	✓	✓	✓	✓	✓
121	Package transaction price notation	Where applicable: manner in which the Package transaction price is expressed. This data element is not applicable if - no package is involved, or - Package transaction spread is used	Char(1) Allowable values: 1 = monetary amount 3 = decimal	✓	✓	✓	✓	✓
122	Package transaction spread	Where applicable: traded price of the entire package in which the reported derivative transaction is a component of a package transaction. Package transaction price when the price of the package is expressed as a spread, difference between two reference prices. This data element is not applicable if - no package is involved, or - Package transaction price is used Spread and related data elements of the transactions (spread currency, Spread notation) that represent individual components of the package are reported when available. Package transaction spread may not be known when a new transaction is reported but may be updated later.	ISO 20022: Spread/SpreadRate or ISO 20022: Spread/PriceOffset or ISO 20022: Spread: BasisPointSpread Num(18,13), if Package transaction spread notation = 1 Num(11,10), if Package transaction spread notation = 3 Num(5), if Package transaction spread notation = 4 Any value, if Package transaction spread notation = 1 Any value expressed as decimal (eg 0.0257 instead of 2.57%), Package spread price notation = 3 Any integer value expressed in basis points (eg 257 instead of 2.57%), if Package transaction spread notation = 4	✓	✓	✓	✓	✓
123	Package transaction spread currency	Where applicable: currency in which the Package transaction spread is denominated. This data element is not applicable if - no package is involved, or - Package transaction price is used, or - Package transaction spread notation = 3 or = 4	ISO 4217 Char(3) Allowable values: Currencies included in ISO 4217	✓	✓	✓	✓	✓
124	Package transaction spread notation	Where applicable: manner in which the Package transaction spread is expressed. This data element is not applicable if • no package is involved, or • Package transaction price is used	Char(1) Allowable values: 1 = monetary amount 3 = decimal 4 = basis points	✓	✓	✓	✓	✓
125	Prior UTI (for one-to-one and one-to-many relations between transactions)	Where applicable: UTI assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event, in a one-to-one relation between transactions (eg in the case of a novation, when a transaction is terminated, and a new transaction is generated) or in a one- to-many relation between transactions (eg in clearing or if a transaction is split into several different transactions). This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (eg in the case of a compression).	ISO 23897 Unique transaction identifier Varchar(52) Up to 52 alphanumeric characters	✓	✓	✓	✓	✓
126	Custom basket code	Where applicable: if the OTC derivative transaction is based on a custom basket, unique code assigned by the structurer of the custom basket to link its constituents. This data element is not applicable if no custom basket is involved or no unique code has been assigned to it.	Varchar(72) ISO 17442 Legal Entity Identifier (LEI) code of the basket structurer followed by a unique identifier up to 52 alphanumeric characters.	✓	✓	✓	✓	✓
127	Basket constituent identifier	An identifier that represents a constituent of an underlying custom basket,in line with the Underlier ID within the ISO 4914 UPI reference data elements, as maintained by the UPI Service Provider or in line with an identifier that would be reported as an Underlier ID (Other) where the UPI Underlier ID is 'OTHER'. This data element is not applicable if no custom basket is involved.	Varchar(350) An identifier that can be used to determine an asset, index or benchmark included in a basket Up to 350 alphanumeric characters. Repeatable in the case of multiple basket constituents	✓	✓	✓	✓	✓
128	Basket constituent unit of measure	Where applicable: unit of measure in which the number of units of a particular custom basket constituent is expressed. This data element is not applicable if no custom basket is involved.	ISO 20022: ProductQuantity/Unit Of Measure Code Char(4) ISO 20022: approved external UnitOfMeasureCode codeset Repeatable in the case of multiple basket constituents	✓	✓	✓	✓	✓
129	Basket constituent number of units	Where applicable: the number of units of a particular constituent in a custom basket. This data element is not applicable if no custom basket is involved.	Num(18,13) Any value greater than zero. Repeatable in the case of multiple basket constituents	✓	✓	✓	✓	✓

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Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
130	Basket constituent identifier source	Where applicable: the origin, or publisher, of the associated Basket constituent identifier, in line with the Underlier ID source within the ISO 4914 UPI reference data elements as maintained by the UPI Service Provider or in line with the allowable value that would be reported as an Underlier ID (Other) source where the UPI Underlier ID is 'OTHER'. This data element is not applicable if no custom basket is involved.	Varchar(350) The origin, or publisher, of the associated basket constituent identifier. Up to 350 alphanumeric characters. Repeatable in the case of multiple basket constituents	✓	✓	✓	✓	✓
131	Underlier ID (OTHER)	Where applicable: the asset(s), index (indices) or benchmark underlying a contract or, in the case of a foreign exchange derivative, identification of index. This data element is applicable when the value of Underlier ID is submitted as 'OTHER' to the UPI service provider.	Varchar(350) An identifier that can be used to determine the asset(s), index (indices) or benchmark underlying a contract. Up to 350 alphanumeric characters.	✓	✓	✓	✓	✓
132	Underlier ID (OTHER) source	Where applicable: the origin, or publisher, of the associated Underlier ID (Other). This data element is applicable when the value of Underlier ID source is submitted as 'OTHER' to the UPI service provider.	Varchar(350) The origin, or publisher, of the associated Underlier ID. Up to 350 alphanumeric characters.	✓	✓	✓	✓	✓
133	Underlying asset trading platform identifier	Where applicable: for a platform (e.g. exchange) traded underlying asset, the platform on which the asset is traded. This data element is not applicable to OTC derivative transactions with custom basket constituents.	ISO 10383 Segment Market Identifier Code (MIC) Char(4) ISO 10383 Segment Market identifier codes.	✓	✓	✓	✓	✓
134	Underlying asset price source	Where applicable: for an underlying asset or benchmark not traded on a platform, the source of the price used to determine the value or level of the asset or benchmark. This data element is not applicable to OTC derivative transactions with custom basket constituents.	Varchar(50) Up to 50 alphanumeric characters.	✓	✓	✓	✓	✓
135	Crypto asset underlying indicator	Where applicable: indicator of whether the underlying of the derivative is crypto asset. This element should be reported as 'true' if any of the underlyings is a crypto asset (immediate or ultimate underlying as well as where the derivative is based on a mix of crypto assets and other underlyings).	Boolean Allowable values: true, if underlying is crypto asset false, if underlying is not crypto asset	✓	✓	✓	✓	✓
136	Action type	Type of action taken on the transaction or type of end-of-day reporting.	Char(4) Allowable values: NEWT = New *The creation of the first transaction resulting in the generation of a new UTI.* MODI = Modify *A modification of the terms of a previously reported transaction due to a newly negotiated modification (amendment) or a filling in of not available missing information (e.g., post price transaction). It does not include correction of a previously reported transaction.* CORR = Correct *A correction of erroneous data of a previously reported transaction.* EROR = Error *A cancellation of a wrongly submitted entire transaction in case it never came into existence or was not subject to the reporting requirements under the applicable law of a given jurisdiction, or a cancellation of a duplicate report.* TERM = Terminate *A termination of a previously reported transaction.* REVI = Revive *An action that reinstates a reported transaction that was reported with action type "Error" or terminated by mistake or expired due to an incorrectly reported Expiration date.* PRTO = Transfer out *A transfer of a transaction from one reporting agent to another reporting agent (change of reporting agent).* VALU = Valuation *An update of a valuation of a transaction. There will be no corresponding Event type.* MARU = Collateral/Margin update *An update to collateral margin data. There will be no corresponding Event type.*	✓	✓	✓	✓	✓
137	Event type	Explanation or reason for the action being taken on the transaction.	Char(4) Allowable values: TRAD = Trade *Creation or modification of a transaction.* NOVA = Novation/Step-in *A novation or step-in legally moves part or all of the financial risks of a transaction from a transferor to a transferee and has the effect of terminating/modifying the original transaction so that it is either terminated or its notional is modified.* COMP = Post trade risk reduction exercise *Compressions and other post trade risk reduction exercises generally have the effect either of terminating or modifying (i.e., reducing the notional value) a set of existing transactions and/or of creating a set of new transaction(s). These processes result in largely the same exposure of market risk that existed prior to the event for the counterparty.* ETRM = Early termination *Termination of an existing transaction prior to expiration date.* CLRG = Clearing *Central clearing is a process where a central counterparty (CCP) interposes itself between counterparties to transactions, becoming the buyer to every seller and the seller to every buyer and thereby ensuring the performance of open transactions. It has the effect of terminating an existing transaction between the buyer and the seller.* EXER = Exercise *The full or partial exercise of an option or swaption by one counterparty of the transaction.* ALOC = Allocation *The process by which portions of a single transaction (or multiple transactions) are allocated to one or multiple different counterparties and reported as new transactions.*	✓	✓	✓	✓	✓

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Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
			CLAL = Clearing & Allocation *A simultaneous clearing and allocation event in a central counterparty (CCP).* CREV = Credit event *An event that results in a modification or a termination of a previously submitted credit transaction. Applies only to credit derivatives.* PTNG = Transfer *The process by which a transaction is transferred to another reporting agent that has the effect of the closing of the transaction reported by one reporting agent and opening of the same transaction using the same UTI by a different agent.* CORP = Corporate event *The process by which a corporate action is taken on equity underlying that impacts the transactions on that equity.* UPDT = Update *Update of an outstanding transaction performed in order to ensure its conformity with the amended reporting requirements.*					
138	Event timestamp	Date and time of occurrence of the event. In the case of a modification agreed for a future date, this data element should reflect the date, the modification occurs (becomes effective) and not when it was negotiated. In the case of a correction, this data element should reflect the date and time as of when the correction is applicable. In the case of a clearing event, this data element should reflect the recorded date and time when the alpha transaction is accepted by the central counterparty (CCP) for clearing. In the case of collateral update, the date and time for which the information contained in the report is provided.	ISO 8601 YYYY-MM-DDThh:mm:ssZ, based on UTC.	✓	✓	✓	✓	✓
139	Event identifier	Where applicable: Unique identifier to link transactions entering into and resulting from an event, which may be, but is not limited to, compression or other post trade risk reduction exercises, credit event, etc. The unique identifier may be assigned by the reporting counterparty or a service provider or CCP providing the service.	Varchar(52) ISO 17442 Legal Entity Identifier (LEI) code of the entity assigning the event identifier followed by a unique identifier up to 32 characters.	✓	✓	✓	✓	✓
140	Unique Transaction Identifier (UTI)	The unique transaction identifier as described in the Technical Guidance on the Harmonization of the Unique Transaction Identifier published by the Committee on Payments and Market Infrastructures and Board of International Organization of Securities Commissions in February 2017.	ISO 23897 - Unique transaction identifier Varchar(52) Up to 52 alphanumeric characters, only the he upper-case alphabetic characters A–Z and the digits 0–9 are allowed	✓	✓	✓	✓	✓
141	Unique Product Identifier (UPI)	A unique set of characters that represents a particular OTC derivative.	ISO 4914 - Unique product identifier UPI code in accordance with the ISO standard implemented pursuant to the FSB governance arrangements for the UPI	✓	✓	✓	✓	✓
142	Notional quantity - Leg 1	Where applicable, Notional quantity of leg 1. For swap transactions negotiated in non-monetary amounts with fixed notional quantity for each schedule period (i.e., 50 barrels per month). The frequency is reported in Quantity frequency and the unit of measure is reported in Quantity unit of measure.	Num(25,5) Any value greater than or equal to zero.	×	×	×	×	✓
143	Notional quantity - Leg 2	Where applicable, Notional quantity of leg 2. For swap transactions negotiated in non-monetary amounts with fixed notional quantity for each schedule period (i.e., 50 barrels per month). The frequency is reported in Quantity frequency and the unit of measure is reported in Quantity unit of measure.	Num(25,5) Any value greater than or equal to zero.	×	×	×	×	✓
144	Quantity frequency - Leg 1	The rate at which the quantity is quoted on the leg 1 of the swap transaction. e.g., hourly, daily, weekly, monthly, if applicable.	Char(4) Allowable values: HOUL = Hourly DAIL = Daily WEEK = Weekly MNTH = Monthly ONDE = OnDemand YEAR = Yearly EXPI = End of term ADHO = Ad hoc which applies when payments are irregular	×	×	×	×	✓
145	Quantity frequency - Leg 2	The rate at which the quantity is quoted on the leg 2 of the swap transaction. e.g., hourly, daily, weekly, monthly, if applicable.	Char(4) Allowable values: HOUL = Hourly DAIL = Daily WEEK = Weekly MNTH = Monthly ONDE = OnDemand YEAR = Yearly EXPI = End of term ADHO = Ad hoc which applies when payments are irregular	×	×	×	×	✓
146	Quantity frequency multiplier - Leg 1	The number of time units for the Quantity frequency of leg 1, if applicable.	Num(3,0) Any value greater than or equal to zero.	×	×	×	×	✓
147	Quantity frequency multiplier - Leg 2	The number of time units for the Quantity frequency of leg 2, if applicable.	Num(3,0) Any value greater than or equal to zero.	×	×	×	×	✓
148	Fixing date - Leg 1	Describes the specific date when a non-deliverable forward as well as various types of FX OTC options such as cash-settled options that will "fix" against a particular exchange rate, which will be used to compute the ultimate cash settlement of leg 1, if applicable.	ISO 8601 YYYY-MM-DD, based on UTC.	×	✓	×	×	×
149	Fixing date - Leg 2	Describes the specific date when a non-deliverable forward as well as various types of FX OTC options such as cash-settled options that will "fix" against a particular exchange rate, which will be used to compute the ultimate cash settlement of leg 2, if applicable.	ISO 8601 YYYY-MM-DD, based on UTC.	×	✓	×	×	×

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Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
150	Floating rate reset frequency period - Leg 1	Where applicable: time unit associated with the frequency of payments resets, e.g. day, week, month, year or term of the stream for the floating rate of leg 1.	Char(4) Allowable values: DAIL = Daily WEEK = Weekly MNTH = Monthly YEAR = Yearly ADHO = Ad hoc which applies when payments are irregular EXPI = Payment at term	✓	×	✓	✓	✓
151	Floating rate reset frequency period - Leg 2	Where applicable: time unit associated with the frequency of payments resets, e.g. day, week, month, year or term of the stream for the floating rate of leg 2.	Char(4) Allowable values: DAIL = Daily WEEK = Weekly MNTH = Monthly YEAR = Yearly ADHO = Ad hoc which applies when payments are irregular EXPI = Payment at term	✓	×	✓	✓	✓
152	Floating rate reset frequency multiplier - Leg 1	Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment resets dates occur for the floating rate of leg 1. For example, a transaction with payments occurring every two months is represented with a payment frequency period of “MNTH” (monthly) and a payment frequency period multiplier of 2. This data element is not applicable if the payment frequency period is “ADHO”. If payment frequency period is “TERM”, then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is “DAIL” and the payment frequency multiplier is 0.	Num(3,0) Any value greater than or equal to zero.	✓	×	✓	✓	✓
153	Floating rate reset frequency multiplier - Leg 2	Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment resets dates occur for the floating rate of leg 2. For example, a transaction with payments occurring every two months is represented with a payment frequency period of “MNTH” (monthly) and a payment frequency period multiplier of 2. This data element is not applicable if the payment frequency period is “ADHO”. If payment frequency period is “TERM”, then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is “DAIL” and the payment frequency multiplier is 0.	Num(3,0) Any value greater than or equal to zero.	✓	×	✓	✓	✓
154	Index factor	The index version factor or percent, expressed as a decimal value, that multiplied by the Notional amount yields the notional amount covered by the seller of protection for credit default swap, if applicable.	Num(11,10) Any value between 0 and 1 (including 0 and 1), expressed as decimal (e.g.0.05 instead of 5%).	×	×	×	✓	×
155	Embedded option type	Type of option or optional provision embedded in a contract, if applicable.	Char(4) Allowable values: MDET = Mandatory early termination OPET = Optional early termination CANC = Cancellable EXTD = Extendible OTHR = Other	✓	✓	✓	✓	✓
156	Initial margin collateral portfolio code	If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio that tracks the aggregate initial margin of a set of open swap transactions, if applicable. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement, or if no collateral is posted or received or if only one collateral portfolio of amounts of margin that does not distinguish between margin that is initial margin and margin that is variation margin.	Varchar(52) Up to 52 alphanumeric characters.	✓	✓	✓	✓	✓
157	Portfolio containing non-reportable component indicator	If collateral is reported on a portfolio basis, indicator of whether the collateral portfolio includes swap transactions exempt from reporting., if applicable.	Boolean Allowable values: true: for collateral portfolio contains one or more nonreported transactions; or false: for collateral portfolio does not contain one or more non-reported transactions	✓	✓	✓	✓	✓
158	Variation margin collateral portfolio code	If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio that tracks the aggregate variation margin related to a set of open swap transactions, if applicable. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement, or if no collateral is posted or received or if only one collateral portfolio of amounts of margin that does not distinguish between margin that is initial margin and margin that is variation margin.	Varchar(52) Up to 52 alphanumeric characters.	✓	✓	✓	✓	✓
159	Submitting Party	In the case where the entity responsible for reporting has delegated the submission of the report to a third party or to the other counterparty, this entity has to be identified in this field by a unique code. Otherwise the entity responsible for reporting should be identified in this field.	ISO 17442 Legal Entity Identifier (LEI) Char(20) LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	✓	✓	✓	✓	✓
160	Entity responsible for reporting	Identification code of the Reporting Party who has the obligation to report the transaction.	ISO 17442 Legal Entity Identifier (LEI) Char(20)	✓	✓	✓	✓	✓
161	Country of the counterparty 2	The code of country where the registered office of the other counterparty is located or country of residence in case that the other counterparty is a natural person.	ISO 3166 - 2 character country code	✓	✓	✓	✓	✓
162	Broker ID	If a broker acted as intermediary for the Reporting Entity in relation to the Reportable Transaction, without becoming a counterparty to the OTC Derivative the subject of the Reportable Transaction, the current LEI of the broker.	ISO 17442 Legal Entity Identifier (LEI) Char(20) LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	✓	✓	✓	✓	✓

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Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
163	Contract type	Each reported contract shall be classified according to its type, if applicable.	Char(4) Allowable values: CFDS = Financial contracts for difference FRAS = Forward rate agreements FUTR = Futures FORW = Forwards OPTN = Option SPDB = Spreadbet SWAP = Swap SWPT = Swaption OTHR = Other	✓	✓	✓	✓	✓
164	Asset Class	Each reported contract shall be classified according to the asset class it is based on, if applicable.	Char(4) Allowable values: CRDT - Credit CURR - Currency EQUI - Equity INTR - Interest Rate COMM - Commodity	✓	✓	✓	✓	✓
165	Underlying identification type	The type of relevant underlying identifier, if applicable.	Char(1) Allowable values: I = ISIN B = Basket X = Index	✓	×	✓	✓	✓
166	Underlying identification	The direct underlying shall be identified by using a unique identification for this underlying based on its type. For Credit Default Swaps, the ISIN of the reference obligation should be provided, if applicable.	For underlying identification type I: ISO 6166 ISIN 12 character alphanumeric code For underlying identification type X: ISO 6166 ISIN if available	✓	×	✓	✓	✓
167	Name of the underlying index	The full name of the underlying index as assigned by the index provider, if applicable.	Varchar(50) Up to 50 alphanumeric characters. Special characters are allowed if they form part of the full name of the index.	✓	×	✓	✓	✓
168	Clearing timestamp	Time and date when clearing took place, if applicable.	ISO 8601 YYYY-MM-DDThh:mm:ssZ, based on UTC.	✓	✓	✓	✓	✓
169	Delivery type	Indicates whether the contract is settled physically or in cash, if applicable.	Char(4) Allowable values: CASH = Cash PHYS = Physical OPTL = Optional for counterparty or when determined by a third party	✓	✓	✓	✓	✓
170	Identifier of the floating rate - Leg 1	Where applicable: an identifier of the interest rates used which are reset at predetermined intervals by reference to a market reference rate of leg 1.	If the floating rate has an ISIN, the ISIN code for that rate.	✓	×	✓	✓	✓
171	Indicator of the floating rate - Leg 1	An indication of the interest rate of leg 1, where available.	Char(4) The indication of the floating rate index. ESTR = €STR SONA = SONIA SOFR = SOFR EONA = EONIA EONS = EONIA SWAP EURI = EURIBOR EUUS = EURODOLLAR EUCH = EuroSwiss GCFR = GCF REPO ISDA = ISDAFIX LIBI = LIBID LIBO = LIBOR MAAA = Muni AAA PFAN = Pfandbriefe TIBO = TIBOR STBO = STIBOR BBSW = BBSW JIBA = JIBAR BUBO = BUBOR CDOR = CDOR CIBO = CIBOR MOSP = MOSPRIM NIBO = NIBOR PRBO = PRIBOR TLBO = TELBOR WIBO = WIBOR TREA = Treasury SWAP = SWAP FUSW = Future SWAP EFFR = Effective Federal Funds Rate OBFR = Overnight Bank Funding Rate CZNA = CZEONIA	✓	×	✓	✓	✓
172	Name of the floating rate - Leg 1	The full name of the interest rate as assigned by the index provider of leg 1, if applicable.	Varchar(50) Up to 50 alphanumeric characters. Special characters are allowed if they form part of the full name of the index.	✓	×	✓	✓	✓
173	Floating rate reference period - Leg 1 – time period	Time period describing the reference period for the floating rate of leg 1, if applicable.	Char(4) Allowable values: DAIL = daily WEEK = weekly MNTH = monthly YEAR = yearly ADHO = ad hoc which applies when payments are irregular EXPI = payment at term	✓	×	✓	✓	✓
174	Floating rate reference period - Leg 1 – multiplier	Multiplier of the time period describing the reference period for the floating rate of leg 1, if applicable.	Num(3,0) Any integer value greater than or equal to zero up to 3 numeric characters.	✓	×	✓	✓	✓

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Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
175	Identifier of the floating rate - Leg 2	Where applicable: an identifier of the interest rates used which are reset at predetermined intervals by reference to a market reference rate of leg 2.	If the floating rate has an ISIN, the ISIN code for that rate.	✓	×	✓	✓	✓
176	Indicator of the floating rate - Leg 2	An indication of the interest rate of leg 2, where available.	Char(4) The indication of the floating rate index. ESTR = €STR SONA = SONIA SOFR = SOFR EONA = EONIA EONS = EONIA SWAP EURI = EURIBOR EUUS = EURODOLLAR EUCH = EuroSwiss GCFR = GCF REPO ISDA = ISDAFIX LIBI = LIBID LIBO = LIBOR MAAA = Muni AAA PFAN = Pfandbriefe TIBO = TIBOR STBO = STIBOR BBSW = BBSW JIBA = JIBAR BUBO = BUBOR CDOR = CDOR CIBO = CIBOR MOSP = MOSPRIM NIBO = NIBOR PRBO = PRIBOR TLBO = TELBOR WIBO = WIBOR TREA = Treasury SWAP = SWAP FUSW = Future SWAP EFFR = Effective Federal Funds Rate OBFR = Overnight Bank Funding Rate CZNA = CZEONIA	✓	×	✓	✓	✓
177	Name of the floating rate - Leg 2	The full name of the interest rate as assigned by the index provider of leg 2, if applicable.	Varchar(50) Up to 50 alphanumeric characters. Special characters are allowed if they form part of the full name of the index.	✓	×	✓	✓	✓
178	Floating rate reference period - Leg 2 – time period	Time period describing the reference period for the floating rate of leg 2, if applicable.	Char(4) Allowable values: DAIL = daily WEEK = weekly MNTH = monthly YEAR = yearly ADHO = ad hoc which applies when payments are irregular EXPI = payment at term	✓	×	✓	✓	✓
179	Floating rate reference period - Leg 2 – multiplier	Multiplier of the time period describing the reference period for the floating rate of leg 2, if applicable.	Num(3,0) Any integer value greater than or equal to zero up to 3 numeric characters.	✓	×	✓	✓	✓
180	Forward exchange rate	Forward exchange rate as agreed between the counterparties in the contractual agreement It shall be expressed as a price of base currency in the quoted currency, if applicable.	Num(18,13) Any value greater than zero up to 18 numeric digits including up to 13 decimal places. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.	×	✓	×	×	×
181	Base product	Base product as specified in the classification of commodities in Table 4 of the Annex to Implementing Regulation (EU) 2022/1860.	Only values in the 'Base product' column of the classification of commodities derivatives table are allowed.	×	×	×	×	✓
182	Sub-product	Sub-product as specified in the classification of commodities in Table 4 of the Annex to Implementing Regulation (EU) 2022/1860. This field requires a specific base product in field.	Only values in the 'Sub — product' column of the classification of commodities derivatives table are allowed.	×	×	×	×	✓
183	Further sub-product	Further sub product as specified in the classification of commodities in Table 4 of the Annex to Implementing Regulation (EU) 2022/1860. This field requires a specific sub product in field.	Only values in the 'Further sub — product' of the classification of commodities derivatives table are allowed.	×	×	×	×	✓
184	Option type	Indication as to whether the derivative contract is a call (right to purchase a specific underlying asset) or a put (right to sell a specific underlying asset) or whether it cannot be determined whether it is a call or a put at the time of execution of the derivative contract, if applicable. In case of swaptions it shall be: - "Put", in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver. -"Call", in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer. In case of Caps and Floors it shall be: -"Put", in case of a Floor. -"Call", in case of a Cap.	Char(4) Allowable values: PUTO = Put CALL = Call OTHR = where it cannot be determined whether it is a call or a put	✓	✓	✓	✓	✓
185	Option style	Indicates whether the option may be exercised only at a fixed date (European), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American), if applicable.	Char(4) Allowable values: AMER = American BERM = Bermudan EURO = European	✓	✓	✓	✓	✓
186	Maturity date of the underlying	In case of swaptions, maturity date of the underlying swap, if applicable.	ISO 8601 YYYY-MM-DD, based on UTC.	✓	✓	✓	✓	✓
187	Seniority	Indicates the seniority of the debt security, or debt basket or index underlying a derivative, if applicable.	Char(4) Allowable values: SNDB = Senior, such as Senior Unsecured Debt (Corporate/Financial), Foreign Currency Sovereign Debt (Government) SBOD = Subordinated, such as Subordinated or Lower Tier 2 Debt (Banks), Junior Subordinated or Upper Tier 2 Debt (Banks), OTHR = Other, such as Preference Shares or Tier 1 Capital (Banks) or other credit derivatives	×	×	×	✓	×

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Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
188	Reference entity	Identification of the underlying reference entity, if applicable.	ISO 3166: 2 character country code, or ISO 3166-2: 2 character country code followed by dash "-" and up to 3 alphanumeric character country subdivision code, or ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code	×	×	×	✓	×
189	Series	The series number of the composition of the index if applicable.	Num(5,0) Any integer value greater than or equal to zero up to 5 numeric characters.	×	×	×	✓	×
190	Series Version	A new version of a series is issued if one of the constituents defaults and the index has to be reweighted to account for the new number of total constituents within the index, if applicable.	Num(5,0) Any integer value greater than or equal to zero up to 5 numeric characters.	×	×	×	✓	×
191	Indicator of the underlying index	An indication of the underlying index, where available.	Char(4) The indication of the floating rate index. ESTR = €STR SONA = SONIA SOFR = SOFR EONA = EONIA EONS = EONIA SWAP EURI = EURIBOR EUUS = EURODOLLAR EUCH = EuroSwiss GCFR = GCF REPO ISDA = ISDAFIX LIBI = LIBID LIBO = LIBOR MAAA = Muni AAA PFAN = Pfandbriefe TIBO = TIBOR STBO = STIBOR BBSW = BBSW JIBA = JIBAR BUBO = BUBOR CDOR = CDOR CIBO = CIBOR MOSP = MOSPRIM NIBO = NIBOR PRBO = PRIBOR TLBO = TELBOR WIBO = WIBOR TREA = Treasury SWAP = SWAP FUSW = Future SWAP EFFR = Effective Federal Funds Rate OBFR = Overnight Bank Funding Rate CZNA = CZEONIA	✓	✓	✓	✓	✓
192	Collateral timestamp	Date and time as of which the values of the margins are reported, if applicable.	ISO 8601 YYYY-MM-DDThh:mm:ssZ, based on UTC.	✓	✓	✓	✓	✓
193	Trading capacity	Identifies the trading capacity of the seller.	Allowable values: AGEN = Agent (Trading as Agent on behalf of a customer) PRIN = Principal (Trading as Principal)	✓	✓	✓	✓	✓
194	Swap Link ID	A linking element used to link the Near Leg and Far Leg of an FX Swap, if applicable.	Varchar(100)	×	✓	×	×	×
195	Trader location	Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.	ISO 3166 - 2 character country code	✓	✓	✓	✓	✓
196	Booking location	Location of the trade party or the branch/office of the trade party to which the transaction is booked.	ISO 3166 - 2 character country code	✓	✓	✓	✓	✓
197	Intragroup	Indicates whether the contract was entered into as an intragroup transaction. Usage: When absent, default value is false.	Boolean Allowable values: true : contract entered into as an intragroup transaction false : contract not entered into as an intragroup transaction	✓	✓	✓	✓	✓
198	Nature of the counterparty 1	Indicate if the counterparty 1 is a CCP, a financial, non-financial counterparty or other type of counterparty.	F = Financial Counterparty N = Non-Financial Counterparty C = Central Counterparty O = Other	✓	✓	✓	✓	✓
199	Nature of the counterparty 2	Indicate if the counterparty 2 is a CCP, a financial, non-financial counterparty or other type of counterparty.	F = Financial Counterparty N = Non-Financial Counterparty C = Central Counterparty O = Other	✓	✓	✓	✓	✓
200	Non-standardized term indicator	indicates whether the derivative transaction has one or more additional terms or provisions that materially affect the price of the transaction.	Boolean Allowable values: true false	✓	✓	✓	✓	✓
201	Secondary transaction identifier	For internal client code, if applicable.	Subject to ISO message standard	✓	✓	✓	✓	✓
202	Lower or only barrier	To facilitate the reporting of strike values for barrier options, if applicable.	Subject to ISO message standard	✓	✓	✓	✓	✓
203	Upper barrier	To facilitate the reporting of strike values for barrier options, if applicable.	Subject to ISO message standard	✓	✓	✓	✓	✓
204	Business message identifier	An unique user file reference assigned by the Submitting Party on request file	Varchar(35)	✓	✓	✓	✓	✓

Appendix B to the Consultation Paper - List of Proposed Data Elements

Row no.	Data Element Name	Definition of Data Element	Format and allowable values	Data element applicable to asset class				
				IR	FX	EQ	CD	CM
205	Message definition identifier	The Message Definition Identifier of the Business Message instance with which this Business Application Header instance is associated.	Varchar(35) Allowable values are: auth.108.001.01_HKMAUG_DATMDA_1.0.0 auth.030.001.03_HKMAUG_DATTAR_1.0.0	✓	✓	✓	✓	✓
206	Business service	To indicate whether the request is used for Reporting service.	Varchar(35) Allowable values are: Trade Valuation	✓	✓	✓	✓	✓
207	Creation date	Date and time when this Business Message (header) was created.	ISO 8601 YYYY-MM-DDThh:mm:ssZ, based on UTC.	✓	✓	✓	✓	✓
208	Number records	Indicates the number of trade action in the request file.	Num(4,0) Any value greater than zero.	✓	✓	✓	✓	✓
209	Technical record identification	Unique identifier of a trade action used as part of error management and status advice message.	Varchar(140)	✓	✓	✓	✓	✓

附錄 C —— 於 2015 年 7 月 7 日刊憲的證監會指定名單上的司法管轄區

屬金融穩定理事會成員的司法管轄區	非金融穩定理事會成員的司法管轄區
1. 阿根廷	1. 阿爾及利亞
2. 法國	2. 奧地利
3. 印度	3. 巴林
4. 印尼	4. 比利時
5. 中華人民共和國	5. 匈牙利
6. 新加坡	6. 以色列
7. 南韓	7. 盧森堡
8. 瑞士	8. 巴基斯坦
	9. 薩摩亞
	10. 中國台灣