Large Open Positions Report ("LOPR") Templates Descriptions

Note: This document is provided to Participants for testing purpose only.

LOPR Template for Index futures/options contract or other futures contract

LOP data

	Column	Length	Format	Description
1	Trade Date	8	Number	"YYYYMMDD" and in number format
2	Product code	6	Text	No. of characters should be 3 – 6 Options contracts must be ended in "O"
3	EP Code	3	Text	3 characters only
4	A/C No.	50	Text	Must not be blank Must start with "z_" Limited to 50 characters
5	Person Report		Dropdown	"OM" / "TO" / "BI"
6	A/C Type		Dropdown	"C"/ "H" / "RT"
7	A/C Nature HG		Dropdown	Blank or "HG"
8	A/C Nature T		Dropdown	Blank or "T"
9	A/C Nature A		Dropdown	Blank or "A"
10	Contract Month	9	Text	In number format, "YYYYMM" for monthly contract or "YYYYMMWDD" for weekly contract
11	Strike	11	Number	Must be blank for futures contracts Between 0.01 to 999,999,999.99 for options contracts
12	Opt Type		Dropdown	Must be blank for futures contracts "C" or "P" for options contracts
13	L or S		Dropdown	"L" or "S"
14	Contract No.	9	Number	Positive number only Between 1 to 999,999,999

AC_List

	Column	Length	Format	Description
1	A/C No	50	Text	Must not be blank Must start with "z_" Limited to 50 characters
2	A/C Name	120	Text	Must not be blank Limited to 120 characters
3	Ultimate Beneficial Identity (BI)	120	Text	Must not be blank Limited to 120 characters
4	Transaction Originator (TO)	120	Text	Must not be same as BI Limited to 120 characters

LOPR Template for Stock options contract

LOP data

	Column	Length	Format	Description
1	Trade Date	8	Number	"YYYYMMDD" and in number format
2	EP Code	3	Text	3 characters only
3	LOP A/C No.	50	Text	Must not be blank Must start with "zz_" Limited to 50 characters
4	Person Report		Dropdown	"OM" / "TO" / "BI"
5	A/C Type		Dropdown	"C"/ "H"
6	A/C Nature HG		Dropdown	Blank or "HG"
7	A/C Nature T		Dropdown	Blank or "T"
8	A/C Nature A		Dropdown	Blank or "A"
9	Option Class	5	Text	Maximum 5 characters and follow HKATS
10	Contract Month	6	Number	"YYYYMM" and in number format
11	Strike Price	11	Number	Between 0.01 to 999,999,999.99
12	Option Type		Dropdown	"C" or "P"
13	Contract No. Long*	9	Number	Must not be blank Positive number only Between 0 to 999,999,999
14	Contract No. Short*	9	Number	Must not be blank Positive number only Between 0 to 999,999,999

*Must not be 0 in both Contract No. Long and Contract No. Short

AC_List

	Column	Length	Format	Description
1	A/C No	50	Text	Must not be blank Must start with "zz_" Limited to 50 characters
2	A/C Name	120	Text	Must not be blank Limited to 120 characters
3	Ultimate Beneficial Identity (BI)	120	Text	Must not be blank Limited to 120 characters
4	Transaction Originator (TO)	120	Text	Must not be same as BI Limited to 120 characters