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## Appendix D VALIDATION RULES (REPORTING)

### D.1 FpML Standard Rules

#### D.1.1 Interest Rate

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
fpml-ird-14-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption, InterestRate:CapFloor</p> <p><b>Description:</b> If Effective Date exists and if Termination Date exists, then <a href="#">unadjusted date of Termination Date</a> must be after <a href="#">unadjusted date of Effective Date</a>.</p>	<p><a href="#">unadjusted date of Termination Date:</a> /trade/(swap/swapStream[1 2] swaption/swap/swapStream[1 2] capFloor/capFloorStream)/calculationPeriodDates/terminationDate/unadjustedDate</p> <p><a href="#">unadjusted date of Effective Date:</a> /trade/(swap/swapStream[1 2] swaption/swap/swapStream[1 2] capFloor/capFloorStream)/calculationPeriodDates/effectiveDate/unadjustedDate</p>	<p><a href="#">unadjusted date of Termination Date:</a> Leg 1 - Calculation Period Dates Block Leg 2 - Calculation Period Dates Block</p> <p><a href="#">unadjusted date of Effective Date:</a> Leg 1 - Calculation Period Dates Block Leg 2 - Calculation Period Dates Block</p>
fpml-ird-33-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> InterestRate:FRA</p> <p><b>Description:</b> <a href="#">Adjusted date of Termination Date</a> must be after <a href="#">adjusted date of Effective Date</a>.</p>	<p><a href="#">adjusted date of Termination Date:</a> /trade/fra/adjustedTerminationDate</p> <p><a href="#">adjusted date of Effective Date:</a> /trade/fra/adjustedEffectiveDate</p>	<p><a href="#">adjusted date of Termination Date:</a> Leg 1 - Calculation Period Dates Block</p> <p><a href="#">adjusted date of Effective Date:</a> Leg 1 - Calculation Period Dates Block</p>

## D.1.2 Foreign Exchange

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
fpml-fx-19-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment, Full Termination</p> <p><b>Product:</b> ForeignExchange:NDF, ForeignExchange:Forward</p> <p><b>Description:</b> Exchanged Currency 1 must not be equal to Exchanged Currency 2.</p>	<p>New Trade, Backloading, Amendment</p> <p>Exchanged Currency 1: /trade/fxSingleLeg/exchangedCurrency1/paymentAmount/currency</p> <p>Exchanged Currency 2: /trade/fxSingleLeg/exchangedCurrency2/paymentAmount/currency</p> <p>Full Termination</p> <p>Change In Notional Currency /(changeInNotionalAmount[1]/currency   changeInNotionalAmount[2]/currency)</p> <p>Outstanding Notional Currency: /(outstandingNotionalAmount[1]/currency   outstandingNotionalAmount[2]/currency)</p>	<p>New Trade, Backloading, Amendment</p> <p>Exchanged Currency 1: Exchanged Currency 1 - Payment Amount &gt; Currency - Fx Single Leg Block</p> <p>Exchanged Currency 2: Exchanged Currency 2 - Payment Amount &gt; Currency - Fx Single Leg Block</p> <p>Full Termination</p> <p>Change In Notional Currency Event Block &gt; Change In Notional Amount (Currency 1) &gt; Currency Event Block &gt; Change In Notional Amount (Currency 2) &gt; Currency</p> <p>Outstanding Notional Currency: Event Block &gt; Outstanding Notional Amount (Currency 1) &gt; Currency Event Block &gt; Outstanding Notional Amount (Currency 2) &gt; Currency</p>
fpml-fx-23-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment, Full Termination</p> <p><b>Product:</b> ForeignExchange:VanillaOption, ForeignExchange:NDO</p> <p><b>Description:</b> Put Notional Currency must not be equal to Call Notional Currency.</p>	<p>New Trade, Backloading, Amendment</p> <p>Put Notional Currency: /trade/fxOption/putCurrencyAmount/currency</p> <p>Call Notional Currency: /trade/fxOption/callCurrencyAmount/currency</p> <p>Full Termination</p> <p>Change In Notional Currency</p>	<p>New Trade, Backloading, Amendment</p> <p>Put Notional Currency: Fx Option Block</p> <p>Call Notional Currency: Fx Option Block</p> <p>Full Termination</p> <p>Change In Notional Currency</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		/(changeInNotionalAmount[1]/currency   changeInNotionalAmount[2]/currency)  <b>Outstanding Notional Currency:</b> /(outstandingNotionalAmount[1]/currency   outstandingNotionalAmount[2]/currency)	Event Block > Change In Notional Amount (Currency 1) > Currency Event Block > Change In Notional Amount (Currency 2) > Currency  <b>Outstanding Notional Currency:</b> Event Block > Outstanding Notional Amount (Currency 1) > Currency Event Block > Outstanding Notional Amount (Currency 2) > Currency
fpml-fx-36-r	<b>Action:</b> Request  <b>Event:</b> New Trade, Backloading, Amendment  <b>Product:</b> ForeignExchange:VanillaOption, ForeignExchange:NDO  <b>Description:</b> The <b>Expiration Date</b> of European Exercise must be after the <b>Trade Date</b> .	<b>Expiration Date:</b> /trade/fxOption/europeanExercise/expiryDate  <b>Trade Date:</b> /trade/tradeHeader/tradeDate	<b>Expiration Date:</b> Fx Option Block  <b>Trade Date:</b> Trade Header
fpml-fx-39-r	<b>Action:</b> Request  <b>Event:</b> New Trade, Backloading, Amendment  <b>Product:</b> ForeignExchange:NDF, ForeignExchange:Forward  <b>Description:</b> The value of <b>Value Date</b> must be equal to or after <b>Trade Date</b> .	<b>Value Date:</b> /trade/fxSingleLeg/valueDate  <b>Trade Date:</b> /trade/tradeHeader/tradeDate	<b>Value Date:</b> Fx Single Leg Block  <b>Trade Date:</b> Trade Header
fpml-fx-52-r	<b>Action:</b> Request  <b>Event:</b> New Trade, Backloading, Amendment  <b>Product:</b> ForeignExchange:VanillaOption,	<b>Expiration Date:</b> /trade/fxOption/americanExercise/expiryDate  <b>Trade Date:</b> /trade/tradeHeader/tradeDate	<b>Expiration Date:</b> Fx Option Block  <b>Trade Date:</b> Trade Header

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<a href="#">ForeignExchange:NDO</a>  <b>Description:</b> The <a href="#">Expiration Date</a> of American Exercise must be after the <a href="#">Trade Date</a> .		

### D.1.3 Equity

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
fpml- eqd-2-r	<b>Action:</b> Request  <b>Event:</b> New Trade, Backloading, Amendment  <b>Product:</b> Equity:Option:PriceReturnBasicPerformance  <b>Description:</b> For American Exercise, its Expiration Date must be after or equal to the Trade Date.	<b>Trade Date:</b> /trade/tradeHeader/tradeDate  <b>Expiration Date:</b> /trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate/unadjustedDate	<b>Trade Date:</b> Trade Header  <b>Expiration Date:</b> Option Exercise Block  (American exercise is represented by the “Option style” field being filled with “American”)
fpml- eqd-12-r	<b>Action:</b> Request  <b>Event:</b> New Trade, Backloading, Amendment  <b>Product:</b> Equity:Option:PriceReturnBasicPerformance  <b>Description:</b> For European Exercise, its Expiration Date must be after or equal to the Trade Date.	<b>Trade Date:</b> /trade/tradeHeader/tradeDate  <b>Expiration Date:</b> /trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise/expirationDate/adjustableDate/unadjustedDate	<b>Trade Date:</b> Trade Header  <b>Expiration Date:</b> Option Exercise Block  (European exercise is represented by the “Option style” field being filled with “European”)

#### D.1.4 Shared Elements

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
fpml-shared-5-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption,, ForeignExchange:NDF, ForeignExchange:Forward, Equity:Swap:PriceReturnBasicPerformance, Equity:Swap:ParameterReturnVariance</p> <p><b>Description:</b>  Payer Party must not be equal to Receiver Party within a leg.</p>	<p><b>Payer Party and Receiver Party:</b></p> <p>For IR  /trade/(swap swaption/swap)/swapStream[1 2]/payerPartyReference</p> <p>For FX  /trade/fxSingleLeg/exchangedCurrency1/payerPartyReference  /trade/fxSingleLeg/exchangedCurrency2/payerPartyReference</p> <p>For EQ  For Equity Swap:  (Equity Leg)  /trade/equitySwapTransactionSupplement/returnLeg/payerPartyReference  /trade/equitySwapTransactionSupplement/returnLeg/receiverPartyReference</p> <p>(Interest Leg)  /trade/equitySwapTransactionSupplement/interestLeg/payerPartyReference  /trade/equitySwapTransactionSupplement/interestLeg/receiverPartyReference</p> <p>For Variance Swap:  /trade/varianceSwapTransactionSupplement/varianceLeg/payerPartyReference  /trade/varianceSwapTransactionSupplement/varianceLeg/receiverPartyReference</p>	<p><b>Payer Party and Receiver Party:</b></p> <p>For IR and FX  Not applicable.  This rule is FpML specific.</p> <p>For EQ  For Equity Swap:  Equity Leg: Equity Leg Block  Interest Leg: Interest Leg Block</p> <p>For Variance Swap  Variance Leg – General Information Block</p>



### D.1.5 ID / IDREF rules

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
fpml-idref-8-r	<b>Context:</b> <a href="#">CalculationPeriodDatesReference</a>  <b>Description:</b> The <a href="#">@href</a> attribute is equal to the <a href="#">@id</a> attribute of an element of type <a href="#">CalculationPeriodDates</a> .	As described.	Not applicable.  This rule is FpML specific.
fpml-idref-12-r	<b>Context:</b> <a href="#">ResetDatesReference</a>  <b>Description:</b> The <a href="#">@href</a> attribute is equal to the <a href="#">@id</a> attribute of an element of type <a href="#">ResetDates</a> .	As described.	Not applicable.  This rule is FpML specific.
fpml-idref-26-r	<b>Context:</b> <a href="#">BusinessCentersReference</a>  <b>Description:</b> The <a href="#">@href</a> attribute is equal to the <a href="#">@id</a> attribute of an element of type <a href="#">BusinessCenters</a> .	As described.	Not applicable.  This rule is FpML specific.
fpml-idref-29-r	<b>Context:</b> <a href="#">PartyReference</a>  <b>Description:</b> The <a href="#">@href</a> attribute is equal to the <a href="#">@id</a> attribute of an element of type <a href="#">Party</a> .	As described.	Not applicable.  This rule is FpML specific.

## D.2 Custom Validation Rules

### D.2.1 Submitted File Name

These rules are applicable to all uploaded files, both in CSV and FpML formats.

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-file-name-1	Check if the file extension of the uploaded file is either “CSV” or “XML” (case insensitive)	--	--
hktr-file-name-2	Check if the file name is in the following format: treq-<participant id>-<generation date>-<user file reference>.xxx	--	--
hktr-file-name-3	Check if the participant ID in the file name is the same as the participant of the current login user / the participant implied by the submission channel	--	--
hktr-file-name-4	Check if the generation date in the file name is in YYYYMMDD format	--	--
hktr-file-name-5	Check if the user file reference contains 1-30 characters	--	--
hktr-file-name-6	Check if the user reference contains only alphanumeric characters and underscore.	--	--

## D.2.2 File Header and File Content

These rules are applicable to all uploaded files, both in CSV and FpML formats.

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-file-header-1	<b>Context:</b> File header  <b>Description:</b> The <a href="#">message version</a> must be supported by the system. (i.e. FpML - version 5.2 / 5.5, CSV – version 1.0 / 2.0 )	<b>File header:</b> RequestDocumentHeader  <b>message version:</b> version	<b>File header:</b> File Level Request  <b>message version:</b> Version
hktr-file-header-2	<b>Context:</b> File header  <b>Description:</b> The file reference from file name should be equal to the <a href="#">file reference in file content</a>	<b>File header:</b> RequestDocumentHeader  <b>file reference in file content:</b> fileReference	<b>File header:</b> File Level Request  <b>file reference in file content:</b> File Reference
hktr-file-header-3	<b>Context:</b> File header  <b>Description:</b> The <a href="#">file reference</a> should not be already used (Note: <a href="#">File reference</a> + <a href="#">submitting party</a> is the key of the record)	<b>File header:</b> RequestDocumentHeader  <b>file reference:</b> fileReference  <b>submitting party:</b> submittingParty	<b>File header:</b> File Level Request  <b>file reference:</b> File Reference  <b>submitting party:</b> Submitting Party (Type) and Submitting Party (ID)
hktr-file-header-5	<b>Context:</b> File header  <b>Description:</b> Number of records found in the submitted file must match the <a href="#">number of items</a> specified in the <a href="#">file header</a> .	<b>File header:</b> RequestDocumentHeader  <b>number of items:</b> numItems	<b>File header:</b> File Level Request  <b>number of items:</b> Number of Trade Event Requests
hktr-file-header-	<b>Context:</b> Fileheader  <b>Description:</b>	<b>File header:</b> RequestDocumentHeader	<b>File header:</b> File Level Request

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
6	When the value "Reporting" is specified in the <a href="#">purpose field</a> in <a href="#">file header</a> , check if the reporting service is available in HKTR system.	<a href="#">Purpose field</a> : purpose	<a href="#">Purpose field</a> : Purpose
hktr-file-header-7	<b>Context:</b> <a href="#">File header</a> <b>Description:</b> Check if the <a href="#">number of items</a> specified in the <a href="#">file header</a> is between 1 and 50 (inclusive)	<a href="#">File header</a> : RequestDocumentHeader  <a href="#">number of items</a> : numItems	<a href="#">File header</a> : File Level Request  <a href="#">number of items</a> : Number of Trade Event Requests
hktr-file-header-8	<b>Context:</b> <a href="#">File header</a> <b>Description:</b> Check if the <a href="#">submitting party</a> specified in <a href="#">file header</a> is the same as the implicit identification in the submitting channel.	<a href="#">File header</a> : RequestDocumentHeader  <a href="#">submitting party</a> : submittingParty	<a href="#">File header</a> : File Level Request  <a href="#">submitting party</a> : Submitting Party (Type) and Submitting Party (ID)
hktr-file-header-9	<b>Context:</b> <a href="#">File header</a> <b>Description:</b> Check if the <a href="#">purpose field</a> in <a href="#">file header</a> aligns with the file service (i.e. confirmation / reporting, determined from submission channel) provided.	<a href="#">File header</a> : RequestDocumentHeader  <a href="#">Purpose field</a> : purpose	<a href="#">File header</a> : File Level Request  <a href="#">Purpose field</a> : Purpose
hktr-file-header-10	<b>Context:</b> <a href="#">File header</a> <b>Description:</b> Check if the <a href="#">purpose field</a> in <a href="#">file header</a> is either "Confirmation" or "Reporting".	<a href="#">File header</a> : RequestDocumentHeader  <a href="#">Purpose field</a> : purpose	<a href="#">File header</a> : File Level Request  <a href="#">Purpose field</a> : Purpose
hktr-file-content-1	<b>Context:</b> File Content <b>Description:</b> The file uploaded should not contain characters that are not in the allowable character set.	N/A	N/A
hktr-	<b>Context:</b> File Content	N/A	N/A

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
file-content-2	<b>Description:</b> The file uploaded should not be empty.		

## D.2.3 File Details

### D.2.3.1 FpML Specific Rules - Miscellaneous

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
fpml-shared-18-r	<p><b>Context:</b> Party elements defined in <a href="#">all kinds of request elements</a></p> <p><b>Description:</b> Each <a href="#">party</a>/<a href="#">partyId</a> must be unique.</p>	<p>All kinds of request elements: /tr:eventActivityReport /tr:eventActivityReportRetracted</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-misc-1-r	<p><b>Context:</b> Trade</p> <p><b>Description:</b> For Fpml 5.2, <a href="#">product</a> can only be substituted by the <a href="#">swap</a> element or the <a href="#">fxSingleLeg</a> element,  For Fpml 5.5, <a href="#">product</a> can only be substituted by the <a href="#">swap</a> element or the <a href="#">fxSingleLeg</a> element, or the <a href="#">fxOption</a> element, or the <a href="#">capFloor</a> element, or the <a href="#">fra</a> element, or the <a href="#">swaption</a> element, or the <a href="#">varianceSwapTransactionSupplement</a> element, or the <a href="#">equitySwapTransactionSupplement</a> element, or the <a href="#">equityOptionTransactionSupplement</a> element.</p>	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-misc-2-r	<p><b>Context:</b> <a href="#">RequestDocumentDetails</a></p> <p><b>Description:</b> <a href="#">/tr:eventActivityReport/header/onBehalfOf</a> or <a href="#">/tr:eventActivityReportRetracted/header/onBehalfOf</a>, if present, should be the same as the <a href="#">reporting party in file header</a>.</p>	<p>As described.</p> <p>The reporting party in file header: <a href="#">RequestDocumentHeader/reportingParty</a></p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-misc-3-r	<p><b>Context:</b> <a href="#">RequestDocumentDetails</a></p> <p><b>Description:</b> <a href="#">/tr:eventActivityReport/header/sentBy</a> or</p>	<p>As described.</p> <p>The submitting party in file header: <a href="#">RequestDocumentHeader/submittingParty</a></p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<a href="#">/tr:eventActivityReportRetracted/header/sentBy</a> must be the same as <a href="#">the submitting party in the file header</a> .		
hktr-fpml-misc-4-r	<b>Context:</b> All events defined under <a href="#">Events.model</a>  <b>Description:</b> Only event types under the TR namespace are supported. Official FpML event types cannot be used.	As described.	Not applicable.  This rule is FpML specific.
hktr-fpml-misc-5-r	<b>Context:</b> <a href="#">RequestDocumentDetails</a>  <b>Description:</b> Check if the file items ( <a href="#">/tr:eventActivityReport</a> , <a href="#">/tr:eventActivityReportRetracted</a> ) comply with the <a href="#">purpose</a> in the <a href="#">file header</a> .	<b>File header:</b> RequestDocumentHeader  <b>message version:</b> purpose	Not applicable.  The rule is FpML specific.
hktr-fpml-misc-6-r	<b>Context:</b> <a href="#">RequestDocumentDetails</a>  <b>Description:</b> <a href="#">/tr:eventActivityReport/tr:reportingFor/tr:reportingPartyReference</a> should be equal to the <a href="#">reporting party</a> in <a href="#">file header</a> .	<b>File header:</b> RequestDocumentHeader  <b>reporting party:</b> reportingParty	Not applicable.  The rule is FpML specific.
hktr-fpml-misc-7-r	<b>Context:</b> <a href="#">RequestDocumentDetails</a>  <b>Description:</b> Check if the values are present and within the following coding schemes supported by HKTR system. - messageAddressScheme - correlationIdScheme - partyIdScheme - productTypeScheme - tradeIdScheme - eventIdScheme	As described.	Not applicable.  The rule is FpML specific.
hktr-	<b>Context:</b> <a href="#">RequestDocumentDetails</a>	As described.	Not applicable.

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
fpml-misc-8-r	<b>Description:</b> If the request is submitted by agent, <a href="#">&lt;onBehalfOf&gt;</a> tag must exist.		This rule is FpML specific.
hktr-fpml-misc-9-r	<b>Context:</b> <a href="#">RequestDocumentDetails</a>  <b>Description:</b> If the request is submitted by reporting party itself, <a href="#">&lt;onBehalfOf&gt;</a> tag must not exist.	As described.	Not applicable.  This rule is FpML specific.
hktr-fpml-misc-10-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">New Trade</a> , <a href="#">Backloading</a> , <a href="#">Amendment</a>  <b>Description:</b> Check if value of the <a href="#">product ID</a> element does not contain any '   ' character.	<a href="#">Product ID:</a> /trade/swap/productId Or /trade/fxSingleLeg/productId Or /trade/fxOption/productId Or /trade/capFloor/productId Or /trade/fra/productId Or /trade/swaption/productId Or /trade/varianceSwapTransactionSupplement/productId Or /trade/equitySwapTransactionSupplement/productId Or /trade/equityOptionTransactionSupplement/productId	Not applicable.  This rule is FpML specific.



Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-fpml-misc-11-r	<p>For FpML 5.2,  <b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade</a>, <a href="#">Backloading</a>, <a href="#">Amendment</a></p> <p><b>Description:</b>  <a href="#">Product Type</a> must be InterestRateSwap in &lt;swap&gt; element, or FxNonDeliverableForward in &lt;fxSingleLeg&gt; element.</p>	<p>For FpML 5.2,  <b>Product Type:</b>  /trade/swap/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-type-simple"</p> <p>Or</p> <p>/trade/fxSingleLeg/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-type-simple"</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
	<p>For FpML 5.5,  <b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade</a>, <a href="#">Backloading</a>, <a href="#">Amendment</a></p> <p><b>Description:</b>  <a href="#">Product Type</a> must be  (InterestRate:IRSwap:FixedFloat or  InterestRate:IRSwap:Basis or  InterestRate:IRSwap:OIS or  InterestRate:IRSwap:FixedFixed or  InterestRate:IRSwap:Inflation,or  InterestRate:CrossCurrency:FixedFloat or  InterestRate:CrossCurrency:FixedFixed or  InterestRate:CrossCurrency:Basis)  in &lt;swap&gt; element,</p> <p>or InterestRate:CapFloor  in &lt;capFloor&gt; element,</p> <p>or InterestRate:FRA  in &lt;fra&gt; element,</p> <p>or InterestRate:Option:Swaption in &lt;swaption&gt; element,</p>	<p>For FpML 5.5,  <b>Product Type:</b>  /trade/swap/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/fxSingleLeg/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/fxOption/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>trade/swaption/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>trade/fra/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p>	

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>or (ForeignExchange:NDF or ForeignExchange:Forward) in &lt;fxSingleLeg&gt; element,</p> <p>or (ForeignExchange:VanillaOption or ForeignExchange:NDO) in &lt;fxOption&gt; element,</p> <p>or Equity:Swap:ParameterReturnVariance in &lt;varianceSwapTransactionSupplement&gt; element,</p> <p>or Equity:Swap:PriceReturnBasicPerformance in &lt;equitySwapTransactionSupplement&gt; element,</p> <p>or Equity:Option:PriceReturnBasicPerformance in &lt;equityOptionTransactionSupplement&gt; element</p>	<p>Or</p> <p>trade/capFloor/productType/@productTypeScheme="<a href="http://www.fpml.org/coding-scheme/product-taxonomy">http://www.fpml.org/coding-scheme/product-taxonomy</a>"</p> <p>Or</p> <p>/trade/varianceSwapTransactionSupplement/productType/@productTypeScheme="<a href="http://www.fpml.org/coding-scheme/product-taxonomy">http://www.fpml.org/coding-scheme/product-taxonomy</a>"</p> <p>Or</p> <p>/trade/equitySwapTransactionSupplement/productType/@productTypeScheme="<a href="http://www.fpml.org/coding-scheme/product-taxonomy">http://www.fpml.org/coding-scheme/product-taxonomy</a>"</p> <p>Or</p> <p>/trade/equityOptionTransactionSupplement/productType/@productTypeScheme="<a href="http://www.fpml.org/coding-scheme/product-taxonomy">http://www.fpml.org/coding-scheme/product-taxonomy</a>"</p>	
hktr-fpml-misc-12-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> All trade events</p> <p><b>Description:</b> Check the value in "tradeIdScheme" of &lt;tradeId&gt; element to see if it is a valid entry for the specified trade event.</p>	<p>&lt;tradeId&gt; element: /partyTradeIdentifier/tradeId</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-misc-13-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> All trade events</p>	<p><b>Correlation ID:</b> /tr:eventActivityReport/correlationId</p> <p>Or</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<b>Description:</b> Check if the <a href="#">correlation ID</a> is consistent with the <a href="#">event ID</a> in partyEventInformation element.	<tr:eventactivityreportretracted correlationid<br=""></tr:eventactivityreportretracted> <b>Event ID:</b> /tr:partyEventInformation/tr:eventId	
hktr-fpml-misc-14-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> All trade events  <b>Description:</b> For values in element /tradeHeader/partyTradeInformation/relatedParty, it must adhere to the following rules: <ul style="list-style-type: none"> <li>- Each role should be unique within the partyTradeInformation block.</li> <li>- There can only be one "ClearingService" and "ConfirmationPlatform" in the document.</li> <li>- "PrimeBroker" party and "ExecutingBroker" party should not be referring to the same trade party.</li> <li>- "PrimeBroker" / "ExecutingBroker" parties should be one of the trade parties.</li> </ul>	As described.	Not applicable.  This rule is FpML specific.
hktr-fpml-misc-15-r	<b>Context:</b> All <a href="#">period</a> and <a href="#">periodMultiplier</a> fields  <b>Description:</b> The pair of <a href="#">period</a> and <a href="#">periodMultiplier</a> elements under the same parent element must co-exist.	As described.	Not applicable.  This rule is FpML specific.
hktr-fpml-misc-16-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> All trade events  <b>Description:</b>	<b>TR Trade Reference:</b> /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/trade-ref"	Not applicable.  This rule is FpML specific.

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	Check if the <a href="#">TR trade reference</a> , <a href="#">CP trade reference</a> , <a href="#">UTI</a> , <a href="#">Prior-UTI</a> and <a href="#">UTI-TID</a> values are consistent across different <a href="#">&lt;partyTradeIdentifier&gt;</a> elements.	<p><a href="#">CP Trade Reference</a>:</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=<a href="http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref">"http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref"</a></p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=<a href="http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref">"http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref"</a></p> <p><a href="#">UTI</a>:</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme=<a href="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier">"http://www.fpml.org/coding-scheme/external/unique-transaction-identifier"</a></p> <p>Or</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme=<a href="http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier">"http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier"</a></p> <p><a href="#">Prior-UTI</a>:</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme=<a href="http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier">"http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier"</a></p> <p>Or</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme=<a href="http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier">"http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier"</a></p> <p><a href="#">UTI-TID</a>:</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme=<a href="http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id">"http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id"</a></p>	

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		<p>Or</p> <p><a href="http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier-unique-trade-id">/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier-unique-trade-id"</a></p>	
hktr-fpml-misc-18-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> All trade events</p> <p><b>Description:</b>  Check if the <a href="#">user trade reference</a>, <a href="#">agent trade reference</a> values are consistent for the same referenced party across different <a href="#">&lt;partyTradeIdentifier&gt;</a> elements.</p>	<p><a href="#">User Trade Reference:</a>  <a href="#">/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref"</a></p> <p>Or</p> <p><a href="#">/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-user-trade-ref"</a></p> <p><a href="#">Agent Trade Reference:</a>  <a href="#">/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"</a></p> <p>Or</p> <p><a href="#">/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref"</a></p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-misc-19-r	<p><b>Context:</b> <a href="#">Trade</a></p> <p><b>Description:</b>  Every <a href="#">PartyReference</a> in elements of <a href="#">PartyTradeInformation</a> list should be unique.</p>	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-fpml-ird-2-r	<p><b>Context:</b> Swap</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat</p> <p><b>Description:</b> There must be 1 and only 1 fixed-leg and 1 and only 1 floating-leg.</p> <p>Fixed leg / Floating leg can be identified by:</p> <ul style="list-style-type: none"> <li>Fixed Leg: /trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/fixedRateSchedule element exists.</li> <li>Floating Leg: /trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/floatingRateCalculation element exists.</li> </ul>	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-ird-3-r	<p><b>Context:</b> Swap</p> <p><b>Product:</b> InterestRate:IRSwap:Basis, InterestRate:CrossCurrency:Basis</p> <p><b>Description:</b> There must be 2 and only 2 floating-legs.</p> <p>Floating leg can be identified by:</p> <ul style="list-style-type: none"> <li>Floating Leg: /trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/floatingRateCalculation element exists.</li> </ul>	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-ird-12-r	<p><b>Context:</b> Swap</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFixed, InterestRate:CrossCurrency:FixedFixed</p>	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p><b>Description:</b> There must be 2 and only 2 fixed legs.</p> <p>Fixed leg can be identified by:</p> <ul style="list-style-type: none"><li>Fixed Leg: /trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/fixedRateSchedule element exists.</li></ul>		
hktr-fpml-ird-13-r	<p><b>Context:</b> Swap</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis, InterestRate: CapFloor, InterestRate:FRA, InterestRate:Option:Swaption</p> <p><b>Description:</b> The floatingRateIndexScheme attribute with value under “InflationIndexDescription” must be existed under <a href="#">inflationRateCalculation</a>. Not allowed otherwise.</p>	<p><a href="#">inflationRateCalculation</a></p> <p>/trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/inflationRateCalculation</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-ird-14-r	<p><b>Context:</b> Swap</p> <p><b>Product:</b> <a href="#">InterestRate:IRSwap:Inflation</a></p> <p><b>Description:</b> /trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/rateCalculation on one and only one of the leg must be substituted by <a href="#">inflationRateCalculation</a>.</p>	<p>As described.</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-fpml-ird-15-r	<p><b>Context:</b> <a href="#">CapFloorStream</a></p> <p><b>Product:</b> <a href="#">InterestRate:CapFloor</a></p> <p><b>Description:</b> There must be 1 and only 1 floating-leg only.</p> <p>Floating leg can be identified by:</p> <ul style="list-style-type: none"> <li>Floating Leg: <a href="#">/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation</a> element exists.</li> </ul>	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-ird-16-r	<p><b>Context:</b> <a href="#">Swap</a></p> <p><b>Product:</b> <a href="#">InterestRate:Option:Swaption</a></p> <p><b>Description:</b> There must be 2 and only 2 <a href="#">swapStream</a> elements, and the leg must be either a floating-leg or fixed-leg.</p> <p>Fixed leg / Floating leg can be identified by:</p> <ul style="list-style-type: none"> <li>Fixed Leg: <a href="#">/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/fixedRateSchedule</a> element exists.</li> <li>Floating Leg: <a href="#">/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation</a> element exists.</li> </ul>	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-eqd-1-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Product:</b> <a href="#">Equity:Swap:PriceReturnBasicPerformance</a></p> <p><b>Description:</b></p>	<p><a href="#">Fee-In</a> <a href="#">/trade/equitySwapTransactionSupplement/additionalPayment/additionalPaymentAmount/paymentAmount/with</a> <a href="#">/trade/equitySwapTransactionSupplement/additionalPa</a></p>	<p><a href="#">Fee-In</a> Equity Swap Specific Details Block</p> <p><a href="#">Fee-Out</a> Equity Swap Specific Details Block</p>



Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	No duplicated <a href="#">Fee-In</a> or <a href="#">Fee-Out</a> should be found in the same request.	<p>yment/additionalPaymentAmount/paymentType="feeIn"</p> <p><a href="#">Fee-Out</a>  /trade/equitySwapTransactionSupplement/additionalPayment/additionalPaymentAmount/paymentAmount/with  /trade/equitySwapTransactionSupplement/additionalPayment/additionalPaymentAmount/paymentType="feeOut"</p>	
hktr-fpml-eqd-2-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Product:</b> <a href="#">Equity:Swap:ParameterReturnVariance</a></p> <p><b>Description:</b>  The <a href="#">Vega Notional Currency</a> and <a href="#">Vega Notional Amount</a> should co-exist if populated.</p>	<p><a href="#">Vega Notional Currency</a>  /trade/varianceSwapTransactionSupplement/tr:varianceExtension/tr:vegaNotionalAmountCurrency</p> <p><a href="#">Vega Notional Amount</a>  /trade/varianceSwapTransactionSupplement/varianceLeg/amount/variance/vegaNotionalAmount</p>	<p><a href="#">Vega Notional Currency</a>  Variance Leg - Amount Information Block</p> <p><a href="#">Vega Notional Amount</a>  Variance Leg - Amount Information Block</p>
hktr-fpml-eqd-3-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Product:</b> <a href="#">Equity:Swap:PriceReturnBasicPerformance</a></p> <p><b>Description:</b>  There must be one and only one <a href="#">ReturnLeg</a> in EquitySwapTransactionSupplement</p>	<p><a href="#">ReturnLeg</a>  /trade/equitySwapTransactionSupplement/returnLeg</p>	N/A

### D.2.3.2 FpML and CSV common rules - General

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-gen-req-1-r	<b>Context:</b> <a href="#">Request message</a> <b>Description:</b> <a href="#">Request ID</a> of individual request should not be empty.	<b>Request message:</b> EventActivityReport EventActivityReportRetracted  <b>Request ID:</b> header/messageId	<b>Request message:</b> Trade Event Request  <b>Request ID:</b> Event Request ID
hktr-gen-req-2-r	<b>Context:</b> <a href="#">Request message</a> <b>Description:</b> <a href="#">Request ID</a> of individual request should not be longer than 40 characters.	<b>Request message:</b> EventActivityReport EventActivityReportRetracted  <b>Request ID:</b> header/messageId	<b>Request message:</b> Trade Event Request  <b>Request ID:</b> Event Request ID
hktr-gen-req-3-r	<b>Context:</b> <a href="#">Request message</a> <b>Description:</b> <a href="#">Request ID</a> of individual request should be unique within the submitting party under the reporting view.	<b>Request message:</b> EventActivityReport EventActivityReportRetracted  <b>Request ID:</b> header/messageId	<b>Request message:</b> Trade Event Request  <b>Request ID:</b> Event Request ID
hktr-gen-req-4-r	<b>Context:</b> All elements / all values within FpML / CSV <b>Description:</b> All values in FpML / CSV are validated against their type, length, character set, and permissible values (in case if it is bounded by coding schemes / enumerated values / number ranges)	As described	As described
hktr-flt-fmt-1-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">New Trade</a> , <a href="#">Backloading</a> , <a href="#">Amendment</a>	<b>UTI:</b> /partiesTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-	<b>UTI:</b> Trade Header

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p><b>Description:</b>  (Applicable to FpML 5.2 / CSV 1.0 only)  Check trade <b>UTI</b> / <b>Prior-UTI</b> (if exists) for the following:</p> <ol style="list-style-type: none"> <li>1. Format check (contains one “ ” character)</li> <li>2. Field existence check (all the tokens within the values should be non-empty)</li> <li>3. Field length check (check the field length of each individual token)</li> </ol>	<p><a href="#">transaction-identifier</a>”</p> <p>Or</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme=”<a href="#">http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier</a>”</p> <p><b>Prior-UTI:</b>  /partyTradeIdentifier/tradeId/@tradeIdScheme=”<a href="#">http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier</a>”</p> <p>Or</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme=”<a href="#">http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier</a>”</p>	<p><b>Prior-UTI:</b>  Trade Header</p>
hktr-fld-fmt-2-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade</a>, <a href="#">Backloading</a>, <a href="#">Amendment</a></p> <p><b>Description:</b>  (Applicable to FpML 5.2 / CSV 1.0 only)  Check trade <b>UPI</b> (if exists) for the following:</p> <ol style="list-style-type: none"> <li>1. Format check (contains one “ ” character) (CSV 1.0 format only)</li> <li>2. Field existence check (all the tokens within the values should be non-empty)</li> <li>3. Field length check (check the field length of each individual tokens)</li> <li>4. Coding scheme check (the <b>product ID type</b> should be checked against their coding schemes)</li> </ol>	<p><b>UPI:</b>  /trade/swap/productId</p> <p>Or</p> <p>/trade/fxSingleLeg/productId</p> <p><b>Product ID type:</b>  productId/@productIdScheme</p>	<p><b>UPI :</b>  Trade Header</p> <p><b>Product ID type:</b>  Product ID type within the UPI field value.</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-gen-busi-3-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> All</p> <p><b>Description:</b>  User Trade Reference must be unique within the reporting view (except the status of the trade is withdrawn/quit/terminated) for the Reporting Party.</p>	<p><b>User Trade Reference:</b>  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-user-trade-ref"</p> <p><b>Reporting Party:</b>  /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty</p>	<p><b>User Trade Reference:</b>  Trade Header</p> <p><b>Reporting Party:</b>  Reporting Party (Type), and Reporting Party (ID) – File Level Request</p>
hktr-gen-busi-4-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> All</p> <p><b>Description:</b>  UTI must be unique for the reporting party within the reporting view (except the status of the trade is withdrawn/quit/terminated).</p>	<p><b>UTI:</b>  /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier"</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.hkicl.com.hk/scheme/hktr/new-issuer-identifier"</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-unique-transaction-identifier"</p>	<p><b>UTI:</b>  Trade Header</p>
hktr-gen-busi-5-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> All</p>	<p><b>User Event Reference:</b>  /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-event-ref"</p>	<p><b>User Event Reference:</b>  Trade Event – General Block</p> <p><b>Reporting Party:</b></p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<b>Product:</b> All  <b>Description:</b> User Event Reference must be unique (except the status of the trade event is cancelled) for the Reporting Party.	Or  /tr:partyEventInformation/tr:eventId/@eventIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-event-ref"  <b>Reporting Party:</b> /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty	Reporting Party (Type), and Reporting Party (ID) – File Level Request
hktr-gen-busi-6-r	<b>Action:</b> Request  <b>Event:</b> All  <b>Product:</b> All  <b>Description:</b> Agent Event Reference must be unique (except the status of the trade event is cancelled) for the agent.	<b>Agent Event Reference:</b> /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-event-ref"  Or  /tr:partyEventInformation/tr:eventId/@eventIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-event-ref"  <b>agent:</b> /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty	<b>Agent Event Reference:</b> Trade Event – General Block  <b>agent:</b> Submitting Party (Type), and Submitting Party (ID) – File Level Request
hktr-gen-busi-7-r	<b>Action:</b> Request  <b>Event:</b> New Trade, Backloading, Amendment  <b>Product:</b> All  <b>Description:</b> Agent Trade Reference must be unique within the reporting view (except the status of the trade is withdrawn/quit/terminated) for the agent.	<b>Agent Trade Reference:</b> /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"  Or  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref"	<b>Agent Trade Reference:</b> Trade Header  <b>agent:</b> Submitting Party (Type), and Submitting Party (ID) – File Level Request

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		<a href="#">agent:</a> /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty	
hktr-gen-busi-10-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">All</a> <b>Product:</b> <a href="#">All</a> <b>Description:</b> <a href="#">Agent Event Reference</a> is required for the <a href="#">agent</a> .	<b>Agent Event Reference:</b> /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-event-ref" Or /tr:partyEventInformation/tr:eventId/@eventIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-event-ref" <a href="#">agent:</a> /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty	<b>Agent Event Reference:</b> Trade Event – General Block  <a href="#">agent:</a> Submitting Party (Type), and Submitting Party (ID) – File Level Request
hktr-gen-busi-11-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">All</a> <b>Product:</b> <a href="#">All</a> <b>Description:</b> <a href="#">User Event Reference</a> is required for the <a href="#">Reporting Party</a> .	<b>User Event Reference:</b> /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-event-ref" Or /tr:partyEventInformation/tr:eventId/@eventIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-event-ref"  <b>Reporting Party:</b> /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty	<b>User Event Reference:</b> Trade Event – General Block  <b>Reporting Party:</b> Reporting Party (Type), and Reporting Party (ID) – File Level Request
hktr-gen-	<b>Action:</b> <a href="#">Request</a>	<b>Agent Trade Reference:</b> /trade/tradeHeader/partyTradeIdentifier/tradeId/@tra	<b>Agent Trade Reference:</b> Trade Header

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
busi-12-r	<p><b>Event:</b> <a href="#">New Trade, Backloading, Amendment</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p><b>Description:</b>  <a href="#">Agent Trade Reference</a> is required for the <a href="#">agent</a>.</p>	<p>deIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref"</p> <p><a href="#">agent:</a>  /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty</p>	<p><a href="#">agent:</a>  Submitting Party (Type), and Submitting Party (ID) – File Level Request</p>
hktr-gen-busi-14-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade, Backloading, Amendment</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p><b>Description:</b>  <a href="#">Agent Trade Reference</a> of Trade Header is not allowed for the <a href="#">Reporting Party</a>.</p>	<p><a href="#">Agent Trade Reference:</a>  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref"</p> <p><a href="#">Reporting Party:</a>  /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty</p>	<p><a href="#">Agent Trade Reference:</a>  Trade Header</p> <p><a href="#">Reporting Party:</a>  Reporting Party (Type), and Reporting Party (ID) – File Level Request</p>
hktr-gen-busi-19-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade, Backloading, Amendment</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p>The Asset Class and Product Taxonomy must be matched.</p>		

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-gen-busi-20-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade, Backloading, Amendment</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p><b>Description:</b>  The combination of <a href="#">Confirmation Platform ID</a> and <a href="#">CP Trade Reference</a> must be unique for the reporting party within the reporting view (except the status of the trade is withdrawn/quit/terminated).</p>	<p><a href="#">Confirmation Platform ID:</a>  /trade/tradeHeader/partyTradeInformation/relatedParty/partyReference</p> <p>with coding scheme of role equals to ConfirmationPlatform</p> <p><a href="#">CP Trade Reference:</a>  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref"</p>	<p><a href="#">Confirmation Platform ID:</a>  Trade Header</p> <p><a href="#">CP Trade Reference :</a>  Trade Header</p>
hktr-gen-busi-23-r	<p><b>Action:</b> <a href="#">All</a></p> <p><b>Event:</b> <a href="#">All</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p><b>Description:</b>  Event Request ID must be unique within the reporting view for the Submitting Party.</p>		
hktr-gen-busi-24-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment, Full Termination, Partial Termination, Quit, Withdrawal</a></p> <p><b>Product:</b> <a href="#">All</a></p>	<p><a href="#">Submitting Party:</a>  /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty</p> <p><a href="#">Reporting Party:</a>  /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty</p>	<p><a href="#">Submitting Party:</a>  Submitting Party (Type), and Submitting Party (ID) – File Level Request</p> <p><a href="#">Reporting Party:</a>  Reporting Party (Type), and Reporting Party (ID) – File Level Request</p>



Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<b>Description:</b> <a href="#">Submitting Party</a> must be eligible to submit a trade event for the <a href="#">Reporting Party</a> .		
hktr-gen-busi-27-r	<b>Action:</b> <a href="#">All</a> <b>Event:</b> <a href="#">All</a> <b>Product:</b> <a href="#">All</a> <b>Description:</b> The <a href="#">agent</a> is not allowed to submit trade event on behalf of the <a href="#">participant</a> for this product taxonomy via this channel. Also, non-trading participant agent is not allowed to submit trade event on behalf of itself.	<b>agent:</b> /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty  <b>participant:</b> /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty	<b>agent:</b> Submitting Party (Type), and Submitting Party (ID) – File Level Request  <b>participant:</b> Reporting Party (Type), and Reporting Party (ID) – File Level Request
hktr-gen-busi-28-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">All</a> <b>Product:</b> <a href="#">All</a> <b>Description:</b> If the party type is TREntityID, the party must be a valid TR participant or business entity.		
hktr-gen-busi-31-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">Amendment, Full Termination, Partial Termination, Quit, Withdrawal</a> <b>Product:</b> <a href="#">All</a> <b>Description:</b> For the post trade events submitted by <a href="#">reporting party</a> , either one of the following trade references	<b>TR Trade Reference:</b> /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/trade-ref"  <b>User Trade Reference:</b> /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref"	<b>TR Trade Reference:</b> Trade Event – Event Block  <b>User Trade Reference:</b> Trade Event – Event Block  <b>UTI:</b> Trade Event – Event Block  <a href="#">reporting party:</a>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	can be used to correlate the post trade event to the target trade. <a href="#">TR Trade Reference</a> , <a href="#">User Trade Reference</a> and <a href="#">UTI</a>	<b>UTI:</b> /trade/tradeHeader/partyTradeIdentifier/issuer/@issue rScheme="http://www.fpml.org/coding- scheme/external/cftc/issuer-identifier" /trade/tradeHeader/partyTradeIdentifier/tradeId/@tra deIdScheme="http://www.fpml.org/coding- scheme/external/unique-transaction-identifier"  <b>reporting party:</b> /trdoc:tradeEventRequestDocument/trdoc:requestDocu mentHeader/trdoc:reportingParty	Reporting Party (Type), and Reporting Party (ID) – File Level Request
hktr- gen- busi-38- r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">New Trade</a> , <a href="#">Backloading</a> , <a href="#">Amendment</a>  <b>Product:</b> <a href="#">All</a>  <b>Description:</b> The party type and ID of the <a href="#">Trade Party 1</a> and <a href="#">Trade Party 2</a> in the trade header must be same as the <a href="#">Trade Parties</a> in the trade details.	<b>Trade Party 1</b> in the trade header: /tr:tradeParty1  <b>Trade Party 2</b> in the trade header: /tr:tradeParty2  <b>Trade Parties</b> in the trade detail: IR Swap /trade/swap/swapStream[1 2]/payerPartyReference And /trade/swap/swapStream[1 2]/receiverPartyReference  FRA /trade/fra/buyerPartyReference And /trade/fra/sellerPartyReference  CapFloor /trade/capFloor/capFloorStream/receiverPartyReferenc e And /trade/capFloor/capFloorStream/payerPartyReference  Swaption /trade/swaption/buyerPartyReference	<b>Trade Party 1</b> in the trade header: Trade Party 1 > Type, ID – Trade Header  <b>Trade Party 2</b> in the trade header: Trade Party 2 > Type, ID – Trade Header  <b>Trade Parties</b> in the trade detail: All products except Equity Swap, Equity Variance Swap: General Trade Details Block  Equity Swap: Equity Leg Block  Equity Variance Swap: Variance Leg – General Information Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		<p>And /trade/swaption/sellerPartyReference</p> <p>FX Forward or NDF /trade/fxSingleLeg/exchangedCurrency1/payerPartyReference /trade/fxSingleLeg/exchangedCurrency2/payerPartyReference</p> <p>FX Option or NDO /trade/fxOption/buyerPartyReference /trade/fxOption/sellerPartyReference</p> <p>Equity Swap: /trade/equitySwapTransactionSupplement/returnLeg/payerPartyReference /trade/equitySwapTransactionSupplement/returnLeg/receiverPartyReference</p> <p>Equity Option: /trade/equityOptionTransactionSupplement/buyerPartyReference /trade/equityOptionTransactionSupplement/sellerPartyReference</p> <p>Equity Variance Swap: /trade/varianceSwapTransactionSupplement/varianceLeg/payerPartyReference /trade/varianceSwapTransactionSupplement/varianceLeg/receiverPartyReference</p>	
hktr-gen-busi-39-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">All</a></p> <p><b>Product:</b> <a href="#">All</a></p>	<p><b>Reporting For:</b> /tr:eventActivityReport/tr:reportingFor</p>	<p><b>Reporting For:</b> Trade Event Request</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<b>Description:</b> <a href="#">Reporting For</a> must not be masked party.		
hktr-gen-busi-40-r	<b>Action:</b> <a href="#">Cancel</a> <b>Event:</b> <a href="#">Relink</a> <b>Product:</b> <a href="#">All</a> <b>Description:</b> Agent is not allowed to cancel the event which is submitted by reporting party.		
hktr-gen-busi-41-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">Relink</a> <b>Product:</b> <a href="#">All</a> <b>Description:</b> <a href="#">Submitting Party</a> must be eligible to submit a Relink event for the <a href="#">Reporting Party</a> .	<b>Submitting Party:</b> /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty  <b>Reporting Party:</b> /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty	<b>Submitting Party:</b> Submitting Party (Type), and Submitting Party (ID) – File Level Request  <b>Reporting Party:</b> Reporting Party (Type), and Reporting Party (ID) – File Level Request
hktr-gen-busi-46-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">All</a> <b>Product:</b> <a href="#">All</a> <b>Description:</b> The Party Name should be consistent for a certain combination of Party Type and Party ID.		
hktr-gen-busi-48-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">Amendment, Full Termination, Partial Termination, Quit, Withdrawal</a>	<b>TR Trade Reference:</b> /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/trade-ref"	<b>TR Trade Reference:</b> Trade Event – Event Block  <b>Agent Trade Reference:</b>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p><b>Product:</b> All</p> <p><b>Description:</b>  For the post trade events submitted by <a href="#">agent</a>, either one of the following trade references can be used to correlate the post trade event to the target trade.  <a href="#">TR Trade Reference</a>, <a href="#">Agent Trade Reference</a>, <a href="#">User Trade Reference</a> and <a href="#">UTI</a></p>	<p><a href="#">Agent Trade Reference:</a>  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"</p> <p><a href="#">User Trade Reference:</a>  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref"</p> <p><a href="#">UTI:</a>  /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier"  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier"</p> <p><a href="#">agent:</a>  /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty</p>	<p>Trade Event – Event Block</p> <p><a href="#">User Trade Reference:</a>  Trade Event – Event Block</p> <p><a href="#">UTI:</a>  Trade Event – Event Block</p> <p><a href="#">agent:</a>  Submitting Party (Type), and Submitting Party (ID) – File Level Request</p>
hktr-gen-busi-51-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade</a>, <a href="#">Backloading</a>, <a href="#">Amendment</a></p> <p><b>Product:</b> All</p> <p><b>Description:</b>  <a href="#">UTI-TID</a> must be unique for the reporting party within the reporting view (except the status of the trade is withdrawn/quit/terminated).</p>	<p><a href="#">UTI-TID:</a>  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id"  Or  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier-unique-trade-id"</p>	<p><a href="#">UTI-TID:</a>  Trade Header</p>
hktr-gen-busi-52-	<p>For FpML 5.2 / CSV 1.0,  <b>Action:</b> <a href="#">Request</a></p>	<p>For FpML 5.2,  <a href="#">Product Type:</a>  /trade/swap/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier-unique-trade-id"</p>	<p><a href="#">Product Type:</a>  Trade Event Request</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
r	<p><b>Event:</b> <a href="#">New Trade, Backloading, Amendment</a></p> <p><b>Description:</b>  <a href="#">Product Type</a> must be populated with values supported by the HKTR system.</p> <p>Below are the values supported:</p> <ul style="list-style-type: none"> <li>- InterestRate:IRSwap:FixedFloat</li> <li>- InterestRate:IRSwap:Basis</li> <li>- InterestRate:IRSwap:OIS</li> <li>- ForeignExchange:NDF</li> </ul>	<p><a href="http://www.fpml.org/coding-scheme/product-taxonomy">p://www.fpml.org/coding-scheme/product-taxonomy</a>"</p> <p>Or</p> <p>/trade/fxSingleLeg/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p>	
	<p>For FpML 5.5 / CSV 2.0,  <b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade, Backloading, Amendment</a></p> <p><b>Description:</b>  <a href="#">Product Type</a> must be populated with values supported by the HKTR system.</p> <p>Below are the values supported:</p> <ul style="list-style-type: none"> <li>- InterestRate:IRSwap:FixedFloat</li> <li>- InterestRate:IRSwap:Basis</li> <li>- InterestRate:IRSwap:OIS</li> <li>- InterestRate:IRSwap:FixedFixed</li> <li>- InterestRate:IRSwap:Inflation</li> <li>- InterestRate:CrossCurrency:FixedFloat</li> <li>- InterestRate:CrossCurrency:FixedFixed</li> <li>- InterestRate:CrossCurrency:Basis</li> <li>- InterestRate:CapFloor</li> <li>- InterestRate:FRA</li> <li>- InterestRate:Option:Swaption</li> <li>- ForeignExchange:NDF</li> <li>- ForeignExchange:Forward</li> <li>- ForeignExchange:VanillaOption</li> <li>- ForeignExchange:NDO</li> </ul>	<p>For FpML 5.5,  <b>Product Type:</b>  /trade/swap/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/fxSingleLeg/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/fxOption/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>trade/swaption/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>trade/fra/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p>	

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<ul style="list-style-type: none"> <li>- Equity:Swap:ParameterReturnVariance</li> <li>- Equity:Swap:PriceReturnBasicPerformance</li> <li>- Equity:Option:PriceReturnBasicPerformance</li> </ul>	<p>Or</p> <p>trade/capFloor/productType/@productTypeScheme="<a href="http://www.fpml.org/coding-scheme/product-taxonomy">http://www.fpml.org/coding-scheme/product-taxonomy</a>"</p> <p>Or</p> <p>/trade/varianceSwapTransactionSupplement/productType/@productTypeScheme="<a href="http://www.fpml.org/coding-scheme/product-taxonomy">http://www.fpml.org/coding-scheme/product-taxonomy</a>"</p> <p>Or</p> <p>/trade/equitySwapTransactionSupplement/productType/@productTypeScheme="<a href="http://www.fpml.org/coding-scheme/product-taxonomy">http://www.fpml.org/coding-scheme/product-taxonomy</a>"</p> <p>Or</p> <p>/trade/equityOptionTransactionSupplement/productType/@productTypeScheme="<a href="http://www.fpml.org/coding-scheme/product-taxonomy">http://www.fpml.org/coding-scheme/product-taxonomy</a>"</p>	

### D.2.3.3 FpML and CSV common rules - Events

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-event-busi-1-r	<b>Action:</b> Request <b>Event:</b> Amendment, Full Termination, Partial Termination <b>Product:</b> All <b>Description:</b> The <a href="#">target trade</a> for the trade event must exist and the status is active, matured or quitted by the system.	<a href="#">target trade</a> : Trade or TradeIdentifier	<a href="#">target trade</a> : Trade Reference – Event Block Agent Trade Reference – Event Block User Trade Reference – Event Block Unique Transaction Identifier (UTI) – Event Block
hktr-event-busi-8-r	<b>Action:</b> Request <b>Event:</b> Amendment, Full Termination, Partial Termination <b>Product:</b> All <b>Description:</b> The <a href="#">Event Date</a> of the post trade event must be equal to or later than the <a href="#">Event Date</a> of the last processed event.	<a href="#">Event Date</a> : /agreementDate	<a href="#">Event Date</a> : Agreement Date – Event Block
hktr-event-busi-10-r	<b>Action:</b> Request <b>Event:</b> All <b>Product:</b> All <b>Description:</b> The event type and product taxonomy must be a valid combination.		
hktr-	<b>Action:</b> Request	<a href="#">Asset Class</a> :	<a href="#">Asset Class</a> :



Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
event-busi-11-r	<p><b>Event:</b> <a href="#">Amendment</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p><b>Description:</b>  The <a href="#">Asset Class</a> and <a href="#">Product Taxonomy</a> in the Amendment event must be the same as the original trade.</p>	<p>For FX  /trade/fxSingleLeg/primaryAssetClass  /trade/fxOption/primaryAssetClass</p> <p>For IR  /trade/swap/primaryAssetClass</p> <p>For EQ  /trade/varianceSwapTransactionSupplement/primaryAssetClass  /trade/equitySwapTransactionSupplement/primaryAssetClass  /trade/equityOptionTransactionSupplement/primaryAssetClass</p> <p><a href="#">Product Taxonomy:</a>  For FX  /trade/fxSingleLeg/productType  /trade/fxOption/productType</p> <p>For IR  /trade/swap/productType</p> <p>For EQ  /trade/varianceSwapTransactionSupplement/productType  /trade/equitySwapTransactionSupplement/productType  /trade/equityOptionTransactionSupplement/productType</p>	<p>Trade Header</p> <p><a href="#">Product Taxonomy:</a>  Trade Event Request</p>
hktr-event-busi-12-r	<p><b>Action:</b> <a href="#">Cancel</a></p> <p><b>Event:</b> <a href="#">Relink</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p><b>Description:</b></p>		

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	The trade event can be cancelled only when the trade event exists and the status is "Unmatched".		
hktr-event-busi-13-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> Partial Termination</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:Option:Swaption</p> <p><b>Description:</b>  The <a href="#">Change in Notional Amount</a> must be smaller than the current <a href="#">Notional Amount</a> of the trade.</p>	<p><a href="#">Change in Notional Amount:</a>  /changeInNotionalAmount[1   2]/amount</p> <p><a href="#">Notional Amount:</a>  IR Swap  /trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> <p>FRA  /trade/fra/notional/amount</p> <p>CapFloor  /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> <p>Swaption  /trade/swaption/swap/swapStream[1   2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p>	<p><a href="#">Change in Notional Amount:</a>  Event Block</p> <p><a href="#">Notional Amount:</a>  Calculation Period Amount and Rate Block</p>
hktr-event-busi-14-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> Full Termination, Partial Termination</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis,</p>	<p><a href="#">Change in Notional Amount:</a>  /changeInNotionalAmount[1   2]/amount</p> <p><a href="#">Outstanding in Notional Amount:</a>  /outstandingNotionalAmount[1   2]/amount</p> <p><a href="#">Notional Amount:</a>  IR Swap  /trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p>	<p><a href="#">Change in Notional Amount:</a>  Event Block</p> <p><a href="#">Outstanding in Notional Amount:</a>  Event Block</p> <p><a href="#">Notional Amount:</a>  Calculation Period Amount and Rate Block</p> <p>FX:NDF &amp; Forward  Exchanged Currency 1 - Payment Amount,  Exchanged Currency 2 - Payment Amount</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>InterestRate:CapFloor,  InterestRate:Option:Swaption,  InterestRate:FRA,  ForeignExchange:NDF,  ForeignExchange:VanillaOption,  ForeignExchange:Forward, ForeignExchange:NDO</p> <p><b>Description:</b>  The sum of the <a href="#">Change in Notional Amount</a> and the <a href="#">Outstanding Notional Amount</a> should be equal to the current <a href="#">Notional Amount</a>.</p>	<p>FRA  /trade/fra/notional/amount</p> <p>CapFloor  /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> <p>Swaption  /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> <p>FX:NDF &amp; Forward  /trade/fxSingleLeg/exchangedCurrency1/paymentAmount/amount    /trade/fxSingleLeg/exchangedCurrency2/paymentAmount/amount</p> <p>FX Option &amp; FX:NDO  /trade/fxOption/putCurrencyAmount/amount    /trade/fxOption/callCurrencyAmount/amount</p>	<p>FX Option &amp; FX:NDO  Put Notional, Call Notional</p>
hktr-event-busi-35-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment, Full Termination, Partial Termination</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p><b>Description:</b>  The <a href="#">Effective Date</a> must be equal to / after the <a href="#">Agreement Date</a>.</p>	<p><a href="#">Effective Date:</a>  /effectiveDate</p> <p><a href="#">Agreement Date:</a>  /agreementDate</p>	<p><a href="#">Effective Date:</a>  Event Block</p> <p><a href="#">Agreement Date:</a>  Event Block</p>
hktr-	<b>Action:</b> <a href="#">Request</a>	<a href="#">Trade Date:</a>	<a href="#">Trade Date:</a>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
event-busi-37-r	<p><b>Event:</b> <a href="#">Amendment</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p><b>Description:</b> The <a href="#">Trade Date</a> is not allowed to be modified.</p>	/trade/tradeHeader/tradeDate	Trade Header
hktr-event-busi-39-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment</a></p> <p><b>Product:</b> <a href="#">InterestRate:IRSwap:FixedFloat</a>, <a href="#">InterestRate:IRSwap:Basis</a>, <a href="#">InterestRate:IRSwap:OIS</a>, <a href="#">InterestRate:IRSwap:FixedFixed</a>, <a href="#">InterestRate:IRSwap:Inflation</a>, <a href="#">InterestRate:CrossCurrency:FixedFloat</a>, <a href="#">InterestRate:CrossCurrency:FixedFixed</a>, <a href="#">InterestRate:CrossCurrency:Basis</a>, <a href="#">InterestRate:Option:Swaption</a>, <a href="#">InterestRate:CapFloor</a>, <a href="#">InterestRate:FRA</a>, <a href="#">ForeignExchange:NDF</a>, <a href="#">ForeignExchange:VanillaOption</a>, <a href="#">ForeignExchange:Forward</a>, <a href="#">ForeignExchange:NDO</a></p> <p><b>Description:</b> The <a href="#">notional currency</a> is not allowed to modify.</p>	<p><a href="#">notional currency</a> :</p> <p>IR Swap /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency</p> <p>FRA /trade/fra/notional/currency</p> <p>CapFloor /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency</p> <p>Swaption /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency</p> <p>FX:NDF &amp; Forward /trade/fxSingleLeg/exchangedCurrency1/paymentAmount/currency</p> <p>/trade/fxSingleLeg/exchangedCurrency2/paymentAmount/currency</p> <p>FX Option &amp; FX:NDO /trade/fxOption/putCurrencyAmount/currency</p>	<p><a href="#">notional currency</a>:</p> <p>IR Calculation Period Amount and Rate Block &gt; Notional Amount &gt; Currency</p> <p>FX:NDF &amp; Forward Exchanged Currency 1 - Payment Amount – Fx Single Leg Block Exchanged Currency 2 - Payment Amount – Fx Single Leg Block</p> <p>FX Option &amp; FX:NDO Put/Call notional currency - FX Option Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		/trade/fxOption/callCurrencyAmount/currency	
hktr-event-busi-49-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> Full Termination</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:FRA, InterestRate:Option:Swaption, ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:NDO, ForeignExchange:VanillaOption</p> <p><b>Description:</b> For Full Termination, Outstanding Notional Amount must be zero.</p>	<p><b>Outstanding Notional Amount:</b> /outstandingNotionalAmount[1   2]/amount</p>	<p><b>Outstanding Notional Amount:</b> Event Block</p>
hktr-event-busi-56-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> Relink</p> <p><b>Product:</b> All</p> <p><b>Description:</b> The related trade(s) for Relink must exist and the status is/are not withdrawn/quitted.</p>		
hktr-event-busi-67-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading</p>	<p><b>event date:</b> For New Trade, /trade/tradeHeader/tradeDate</p>	<p><b>event date:</b> For New Trade, Trade Date – Trade Header</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<b>Product:</b> <a href="#">All</a>  <b>Description:</b> Participant is not allowed to submit the trade event with <a href="#">event date</a> outside the latest Reporting Obligation period.	For Backloading, /tr:backloadingDate	For Backloading, Backloading Date – Event Block
hktr-event-busi-72-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">Relink</a>  <b>Product:</b> <a href="#">All</a>  <b>Description:</b> The trades of <a href="#">Relink From</a> and <a href="#">Relink To</a> must not be currently linking to each other.	<b>Relink From:</b> /tr:relinkFrom  <b>Relink To:</b> /tr:relinkTo	<b>Relink From:</b> Event Block  <b>Relink To:</b> Event Block
hktr-event-busi-73-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">Relink</a>  <b>Product:</b> <a href="#">All</a>  <b>Description:</b> <a href="#">Relink From</a> and <a href="#">Relink To</a> must not be the same.	<b>Relink From:</b> /tr:relinkFrom  <b>Relink To:</b> /tr:relinkTo	<b>Relink From:</b> Event Block  <b>Relink To:</b> Event Block
hktr-event-busi-81-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">Backloading</a>  <b>Product:</b> <a href="#">All</a>  <b>Description:</b> The <a href="#">Backloading Date</a> should be equal to or after the <a href="#">Trade Date</a> .	<b>Backloading Date:</b> /tr:backloadingDate  <b>Trade Date:</b> /trade/tradeHeader/tradeDate	<b>Backloading Date:</b> Event Block  <b>Trade Date:</b> Trade Header
hktr-	<b>Action:</b> <a href="#">Request</a>	<b>Backloading Date:</b>	<b>Backloading Date:</b>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
event-busi-82-r	<b>Event:</b> <a href="#">Backloading</a>  <b>Product:</b> <a href="#">All</a>  <b>Description:</b> The <a href="#">Backloading Date</a> must not be a future date.	/tr:backloadingDate	Event Block
hktr-event-busi-83-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">New Trade</a> , <a href="#">Backloading</a>  <b>Product:</b> <a href="#">All</a>  <b>Description:</b> The <a href="#">Trade Date</a> must not be a future date.	<b>Trade Date:</b> /trade/tradeHeader/tradeDate	<b>Trade Date:</b> Trade Header
hktr-event-busi-89-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">Full Termination</a> , <a href="#">Partial Termination</a>  <b>Product:</b> <a href="#">InterestRate:IRSwap:FixedFloat</a> , <a href="#">InterestRate:IRSwap:Basis</a> , <a href="#">InterestRate:IRSwap:OIS</a> , <a href="#">InterestRate:IRSwap:FixedFixed</a> , <a href="#">InterestRate:IRSwap:Inflation</a> , <a href="#">InterestRate:CrossCurrency:FixedFloat</a> , <a href="#">InterestRate:CrossCurrency:FixedFixed</a> , <a href="#">InterestRate:CrossCurrency:Basis</a> , <a href="#">InterestRate:CapFloor</a> , <a href="#">InterestRate:FRA</a> , <a href="#">InterestRate:Option:Swaption</a> , <a href="#">ForeignExchange:NDF</a> , <a href="#">ForeignExchange:Forward</a> , <a href="#">ForeignExchange:NDO</a> , <a href="#">ForeignExchange:VanillaOption</a>  <b>Description:</b> The <a href="#">Change in Notional Currency</a> must be same as the <a href="#">Outstanding Notional Currency</a> and these must	<b>Change in Notional Currency:</b> /changeInNotionalAmount[1   2]/currency  <b>Outstanding in Notional Currency:</b> /outstandingNotionalAmount[1   2]/currency  <b>Notional Currency:</b> IR Swap /trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency  FRA /trade/fra/notional/currency  CapFloor /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency	<b>Change In Notional Currency</b> Event Block > Change In Notional Amount (Currency 1) > Currency Event Block > Change In Notional Amount (Currency 2) > Currency  <b>Outstanding Notional Currency:</b> Event Block > Outstanding Notional Amount (Currency 1) > Currency Event Block > Outstanding Notional Amount (Currency 2) > Currency  <b>Notional Currency:</b> Calculation Period Amount and Rate Block > Notional Amount > Currency  FX:NDF & Forward Exchanged Currency 1 - Payment Amount > Currency, Exchanged Currency 2 - Payment Amount > Currency

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	match with the <a href="#">Notional Currency</a> of the original trade.	Swaption /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency  FX:NDF & Forward /trade/fxSingleLeg/exchangedCurrency1/paymentAmount/currency  /trade/fxSingleLeg/exchangedCurrency2/paymentAmount/currency  FX Option & FX:NDO /trade/fxOption/putCurrencyAmount/currency  /trade/fxOption/callCurrencyAmount/currency	FX Option & FX:NDO Put Notional > Currency, Call Notional > Currency
hktr-event-busi-91-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">New Trade</a>  <b>Product:</b> <a href="#">All</a>  <b>Description:</b> The <a href="#">Trade Date</a> of New Trade event should not be earlier than the launch date.	<b>Trade Date:</b> /trade/tradeHeader/tradeDate	<b>Trade Date:</b> Trade Header
hktr-event-busi-92-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">Full Termination</a> , <a href="#">Partial Termination</a> , <a href="#">Quit</a> , <a href="#">Withdrawal</a> , <a href="#">Suppress Uncertain</a>  <b>Product:</b> <a href="#">All</a>  <b>Description:</b> The party of <a href="#">Reporting For</a> in the post trade event must be same as the party of Reporting For in the	<b>Reporting For:</b> /tr:eventActivityReport/tr:reportingFor	<b>Reporting For:</b> Trade Event Request Block



Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	original trade. For Suppress Uncertain event, the Reporting For must be the counter trade party in the target trade.		
hktr-event-busi-93-r	<b>Action:</b> Request <b>Event:</b> New Trade, Backloading, Amendment, Full Termination, Partial Termination, Relink, Quit, Suppress Uncertain <b>Product:</b> All <b>Description:</b> If the Reporting For is a TR entity with originating party, the Reporting Party must have effective originating relationship with the Reporting For on the event date.	<b>Reporting For:</b> /tr:eventActivityReport/tr:reportingFor	<b>Reporting For:</b> Trade Event Request Block
hktr-event-busi-97-r	<b>Action:</b> Request <b>Event:</b> New Trade, Backloading <b>Product:</b> All <b>Description:</b> Bilateral Comments must be unique within the reporting view (except the status of the trade is withdrawn/quit) for the Reporting Party.	<b>Bilateral Comments:</b> tr:bilateralComments	<b>Bilateral Comments:</b> Trade Header
hktr-event-busi-98-r	<b>Action:</b> Request <b>Event:</b> Amendment, Full Termination, Partial Termination <b>Product:</b> All <b>Description:</b>	<b>Backloading Date:</b> /tr:backloadingDate  <b>Event Date:</b> /agreementDate	<b>Backloading Date:</b> Event Block  <b>Event Date:</b> Agreement Date – Event Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	For backloaded trade, the <a href="#">Event Date</a> of post trade event must be later than the <a href="#">Backloading Date</a> .		
hktr-event-busi-101-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">Backloading</a> <b>Product:</b> <a href="#">All</a> <b>Description:</b> The <a href="#">Backloading Date</a> should not be earlier than the launch date.	<a href="#">Backloading Date:</a> /tr:backloadingDate	<a href="#">Backloading Date:</a> Event Block
hktr-event-busi-103-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">New Trade</a> , <a href="#">Backloading</a> , <a href="#">Amendment</a> <b>Product:</b> <a href="#">All</a> <b>Description:</b> <a href="#">Special Terms</a> is required with <a href="#">Special Terms Indicator</a> is "Yes", not allowed otherwise.	<a href="#">Special Terms Indicator:</a> /tr:specialTermsIndicator  <a href="#">Special Terms:</a> /trade/tradeHeader/partyTradeInformation/tr:specialTerms	<a href="#">Special Terms Indicator:</a> Trade Header  <a href="#">Special Terms:</a> Trade Header
hktr-event-busi-108-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">Full Termination</a> , <a href="#">Partial Termination</a> , <a href="#">Relink</a> , <a href="#">Quit</a> , <a href="#">Withdrawal</a> , <a href="#">Suppress Uncertain</a> <b>Product:</b> <a href="#">All</a> <b>Description:</b> The product taxonomy of the post trade events must match with the data in the trade.	Not applicable	
hktr-event-busi-	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">New Trade</a> , <a href="#">Backloading</a> , <a href="#">Amendment</a>	<a href="#">Payer Party / Receiver Party:</a> For IR: /trade/(swap swaption/swap)/swapStream[1 2]/paye	For IR and FX: Not applicable . This rule is FpML specific.

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
110-r	<p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption, ForeignExchange:NDF, ForeignExchange:Forward, Equity:Swap:PriceReturnBasicPerformance</p> <p><b>Description:</b>  The <b>Payer Party</b> of one leg must match the <b>Receiver Party</b> of the other leg and vice versa.</p>	<p>rPartyReference  /trade/(swap   swaption/swap)/swapStream[1   2]/receiverPartyReference</p> <p>For FX:  /trade/fxSingleLeg/exchangedCurrency1/payerPartyReference  /trade/fxSingleLeg/exchangedCurrency1/receiverPartyReference  /trade/fxSingleLeg/exchangedCurrency2/payerPartyReference  /trade/fxSingleLeg/exchangedCurrency2/receiverPartyReference</p> <p>For EQ:  /trade/equitySwapTransactionSupplement/returnLeg/payerPartyReference  /trade/equitySwapTransactionSupplement/returnLeg/receiverPartyReference  /trade/equitySwapTransactionSupplement/interestLeg/payerPartyReference  /trade/equitySwapTransactionSupplement/interestLeg/receiverPartyReference</p>	<p>For EQ:  Equity Leg – Equity Leg Block  Interest Leg – Interest Leg Block</p>
hktr-event-busi-111-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> Partial Termination</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:Option:Swaption</p>	<p><b>Change in Notional Amount:</b>  /changeInNotionalAmount[1   2]/amount</p> <p><b>Outstanding in Notional Amount:</b>  /outstandingNotionalAmount[1   2]/amount</p> <p><b>Notional Amount:</b>  IR Swap  /trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> <p>CapFloor</p>	<p><b>Change in Notional Amount:</b>  Event Block</p> <p><b>Outstanding in Notional Amount:</b>  Event Block</p> <p><b>Notional Amount:</b>  Calculation Period Amount and Rate Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<b>Description:</b> For Partial Termination, the <a href="#">Change in Notional Amount</a> and <a href="#">Outstanding Notional Amount</a> cannot be zero for all leg.	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue  Swaption /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue	
hktr-event-busi-116-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">Amendment, Full Termination, Partial Termination</a>  <b>Product:</b> <a href="#">All</a>  <b>Description:</b> The <a href="#">Effective Date</a> of post trade event must be equals to or after the <a href="#">Trade Date</a> .	<b>Effective Date:</b> /effectiveDate  <b>Trade Date:</b> /trade/tradeHeader/tradeDate	<b>Effective Date:</b> Event Block  <b>Trade Date:</b> Trade Header
hktr-event-busi-117-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">New Trade, Backloading, Amendment</a>  <b>Product:</b> <a href="#">All</a>  <b>Description:</b> <a href="#">CP Trade Reference</a> is required when <a href="#">Confirmation Platform ID</a> is not “OTHERS” or “PAPER”; Not allowed otherwise.	<b>Confirmation Platform ID:</b> /trade/tradeHeader/partyTradeInformation/relatedParty/partyReference  with coding scheme of role equals to ConfirmationPlatform  <b>CP Trade Reference:</b> /trade/tradeHeader/partyTradeIdentifier/tradeId  For New Trade or Backloading event, with URI http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref  For Amendment, with URI	<b>Confirmation Platform ID:</b> Trade Header  <b>CP Trade Reference:</b> Trade Header

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref	
hktr-event-busi-118-r	<b>Action:</b> Request <b>Event:</b> New Trade, Backloading, Amendment <b>Product:</b> All <b>Description:</b> UTI is required when UTI Indicator is "Yes"; Not allowed otherwise.	<b>UTI Indicator:</b> /trade/tradeHeader/partyTradeIdentifier/tr:utilIndicator  <b>UTI:</b> /trade/tradeHeader/partyTradeIdentifier/issuer/@issu rScheme="http://www.fpml.org/coding- scheme/external/cftc/issuer-identifier" /trade/tradeHeader/partyTradeIdentifier/tradeId/@tra deldScheme="http://www.fpml.org/coding- scheme/external/unique-transaction-identifier"  Or  /trade/tradeHeader/partyTradeIdentifier/issuer/@issu rScheme="http://www.hkicl.com.hk/scheme/hktr/new -issuer-identifier" /trade/tradeHeader/partyTradeIdentifier/tradeId/@tra deldScheme="http://www.hkicl.com.hk/scheme/hktr/ new-unique-transaction-identifier"	<b>UTI Indicator:</b> Trade Header  <b>UTI:</b> Trade Header
hktr-event-busi-119-r	<b>Action:</b> Request <b>Event:</b> New Trade, Backloading, Amendment <b>Product:</b> All <b>Description:</b> Central Counterparty ID is required only when Clearing is "Yes"; Not allowed otherwise.	<b>Clearing:</b> /trade/tradeHeader/partyTradeInformation/tr:clearing  <b>Central Counterparty ID:</b> /trade/tradeHeader/partyTradeInformation/relatedPart y/partyReference	<b>Clearing:</b> Trade Header  <b>Central Counterparty ID:</b> Trade Header
hktr-event-busi-123-r	<b>Action:</b> Request <b>Event:</b> Relink	<b>Relink From:</b> /tr:relinkFrom  <b>Relink To:</b>	<b>Relink From:</b> Event Block  <b>Relink To:</b>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<b>Product:</b> <a href="#">All</a>  <b>Description:</b> If <a href="#">Relink To</a> is blank, the trade of <a href="#">Relink From</a> must be linked or unlinked.	/tr:relinkTo	Event Block
hktr-event-busi-130-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">Relink</a>  <b>Product:</b> <a href="#">All</a>  <b>Description:</b> If <a href="#">Relink To</a> is blank, the counter trade party of <a href="#">Relink From</a> must be an Overseas Incorporated AI or a designated BE of an overseas incorporated AI.	<a href="#">Relink From:</a> /tr:relinkFrom  <a href="#">Relink To:</a> /tr:relinkTo	<a href="#">Relink From:</a> Event Block  <a href="#">Relink To:</a> Event Block
hktr-event-busi-131-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">Relink</a>  <b>Product:</b> <a href="#">All</a>  <b>Description:</b> If <a href="#">Relink To</a> is not blank, the linking fields of the trades of <a href="#">Relink From</a> and <a href="#">Relink To</a> must be matched.	<a href="#">Relink To:</a> /tr:relinkTo	<a href="#">Relink To:</a> Event Block
hktr-event-busi-132-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">Amendment</a>  <b>Product:</b> <a href="#">All</a>  <b>Description:</b> The following change of counterparty is allowed. 1) change active TR entity without reporting service		

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	and originating party to non-registered party, provided that the party type used in the Amendment event is not maintained in the TR entity 2) change closed business entity to non-registered party 3) change non-registered party to TR participant, active business entity, non-registered party 4) change active TR entity to non-registered party, provided that the party type and ID used in the Amendment event match with the original trade		
hktr-event-busi-133-r	<b>Action:</b> Request  <b>Event:</b> Amendment  <b>Product:</b> All  <b>Description:</b> The direction of trade parties can be changed only when the trade parties are same as the original trade.		
hktr-event-busi-137-r	<b>Action:</b> Request  <b>Event:</b> Suppress Uncertain  <b>Product:</b> All  <b>Description:</b> The request is allowed by Overseas Incorporated AI only.		
hktr-event-busi-138-r	<b>Action:</b> Request  <b>Event:</b> Suppress Uncertain  <b>Product:</b> All	<b>Suppress Uncertain Indicator:</b> /tr:suppressUncertainIndicator	<b>Suppress Uncertain Indicator:</b> Suppress Uncertain Indicator - Event Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<b>Description:</b> The <a href="#">Suppress Uncertain Indicator</a> from the event must be different from the current value.		
hktr-event-busi-139-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">Suppress Uncertain</a>  <b>Product:</b> <a href="#">All</a>  <b>Description:</b> Agent is not allowed to submit Suppress Uncertain as the target trade is not linked with a trade submitted by the agent.		
hktr-event-busi-142-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">Withdrawal</a>  <b>Product:</b> <a href="#">All</a>  <b>Description:</b> The target trade for the trade event must exist and the status is not withdrawn.		
hktr-event-busi-143-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">New Trade, Backloading, Amendment</a>  <b>Product:</b> <a href="#">InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:OIS, InterestRate:IRSwap:Basis, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption,</a>		



Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:NDO, ForeignExchange:VanillaOption</p> <p><b>Description:</b> When the Notional Amount of one of the legs is zero, the other leg must be zero.</p>		
hktr-event-busi-144-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> Relink</p> <p><b>Product:</b> All</p> <p><b>Description:</b> If Relink To is not blank, the trades must be linked or unlinked originally.</p>	<p>Relink To: /tr:relinkTo</p>	<p>Relink To: Event Block</p>
hktr-event-busi-145-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> Quit, Suppress Uncertain</p> <p><b>Product:</b> All</p> <p><b>Description:</b> Participant is not allowed to submit the trade event outside the latest Reporting Obligation period.</p>		
hktr-event-busi-147-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> Relink</p> <p><b>Product:</b> All</p> <p><b>Description:</b> The Reporting Party of Relink From and Relink To must not be the same.</p>	<p>Relink From: /tr:relinkFrom</p> <p>Relink To: /tr:relinkTo</p>	<p>Relink From: Event Block</p> <p>Relink To: Event Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-event-busi-148-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">Relink</a> <b>Product:</b> <a href="#">All</a> <b>Description:</b> The trade party of <a href="#">Relink From</a> and <a href="#">Relink To</a> must be TR participant with reporting service or business entity with designated relationship.	<a href="#">Relink From:</a> /tr:relinkFrom  <a href="#">Relink To:</a> /tr:relinkTo	<a href="#">Relink From:</a> Event Block  <a href="#">Relink To:</a> Event Block
hktr-event-busi-149-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">Relink</a> <b>Product:</b> <a href="#">All</a> <b>Description:</b> The party of <a href="#">Reporting For</a> must be same as the original trade.	<a href="#">Reporting For:</a> /tr:eventActivityReport/tr:reportingFor	<a href="#">Reporting For:</a> Trade Event Request Block
hktr-event-busi-150-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">Relink</a> <b>Product:</b> <a href="#">All</a> <b>Description:</b> Request for multiple Relink events on the same trade is not allowed until the previous Relink event is completed or cancelled.		
hktr-event-busi-151-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">Quit</a>	<a href="#">target trade:</a> Trade or TradeIdentifier	<a href="#">target trade:</a> Trade Reference – Event Block Agent Trade Reference – Event Block User Trade Reference – Event Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<b>Product:</b> All  <b>Description:</b> The <b>target trade</b> for the trade event must exist and the status is active.		Unique Transaction Identifier (UTI) – Event Block
hktr-event-busi-152-r	<b>Action:</b> Request  <b>Event:</b> Amendment  <b>Product:</b> All  <b>Description:</b> The following change of <b>Reporting For</b> is allowed. 1) change active TR entity without reporting service and originating party to non-registered party, provided that the party type used in the Amendment event is not maintained in the TR entity 2) change closed business entity to non-registered party 3) change non-registered party to TR participant, active business entity, non-registered party	<b>Reporting For:</b> /tr:eventActivityReport/tr:reportingFor	<b>Reporting For:</b> Trade Event Request Block
hktr-event-busi-153-r	<b>Action:</b> Request  <b>Event:</b> Amendment, Full Termination, Partial Termination  <b>Product:</b> All  <b>Description:</b> Participant is not allowed to submit the trade event with <b>event date</b> outside the latest Reporting Obligation period.	<b>event date:</b> /agreementDate	<b>event date:</b> Agreement Date – Event Block
hktr-event-	<b>Action:</b> Request	<b>Agreement Date:</b> /agreementDate	<b>Agreement Date:</b> Agreement Date – Event Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
busi-154-r	<b>Event:</b> Amendment, Full Termination, Partial Termination  <b>Product:</b> All  <b>Description:</b> The Agreement Date must not be a future date.		
hktr-event-busi-155-r	<b>Action:</b> Request  <b>Event:</b> Amendment, Full Termination, Partial Termination  <b>Product:</b> All  <b>Description:</b> The Event Date of the post trade event must be later than the Event Date of bulk change.		
hktr-event-busi-156-r	<b>Action:</b> Request  <b>Event:</b> Partial Termination  <b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:Option:Swaption  <b>Description:</b> The Outstanding Notional Amount must be smaller than the current Notional Amount of the trade.	<b>Change in Notional Currency:</b> /changeInNotionalAmount[1   2]/currency  <b>Outstanding in Notional Currency:</b> /outstandingNotionalAmount[1   2]/currency  <b>Notional Currency:</b> IR Swap /trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency  CapFloor /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency  Swaption	<b>Change In Notional Currency</b> Event Block > Change In Notional Amount (Currency 1) > Currency Event Block > Change In Notional Amount (Currency 2) > Currency  <b>Outstanding Notional Currency:</b> Event Block > Outstanding Notional Amount (Currency 1) > Currency Event Block > Outstanding Notional Amount (Currency 2) > Currency  <b>Notional Currency:</b> Calculation Period Amount and Rate Block > Notional Amount > Currency

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		/trade/swaption/swap/swapStream[1   2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency	
hktr-event-busi-158-r	<b>Action:</b> Request <b>Event:</b> Amendment, Full Termination, Partial Termination <b>Product:</b> All <b>Description:</b> If the trade is quitted by the system, the Event Date of the post trade event must be before or equal to the quitted date.	<b>Event Date:</b> /agreementDate	<b>Event Date:</b> Agreement Date – Event Block
hktr-event-busi-159-r	<b>Action:</b> Request <b>Event:</b> Amendment <b>Product:</b> All <b>Description:</b> It is not allowed to modify the trade party of a linked trade.		
hktr-event-busi-161-r	<b>Action:</b> Request <b>Event:</b> Amendment, Full Termination, Partial Termination, Quit, Withdrawal <b>Product:</b> All <b>Description:</b> If there is more than one trade with the same quoted trade reference, a unique trade reference must be used to correlate the post trade event.		

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-event-busi-162-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p><b>Description:</b>  It is not allowed to amend the target trade, as there is another active / matured trade with the same <a href="#">UTI</a> / <a href="#">UTI-TID</a> / <a href="#">User Trade Reference</a> / <a href="#">Agent Trade Reference</a> / combination of <a href="#">Confirmation Platform ID</a> and <a href="#">CP Trade Reference</a>; or there is another active / matured / terminated trade with the same <a href="#">Bilateral Comments</a>.</p>	<p><b>UTI:</b>  /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier"  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier"  Or  /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.hkicl.com.hk/scheme/hktr/new-issuer-identifier"  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier"</p> <p><b>UTI-TID:</b>  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id"  Or  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier-unique-trade-id"</p> <p><b>Confirmation Platform ID:</b>  /trade/tradeHeader/partyTradeInformation/relatedParty/partyReference  with coding scheme of role equals to ConfirmationPlatform</p> <p><b>CP Trade Reference:</b>  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref"  Or  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tra</p>	<p><a href="#">UTI</a>, <a href="#">UTI-TID</a>, <a href="#">Confirmation Platform ID</a>, <a href="#">CP Trade Reference</a>, <a href="#">User Trade Reference</a>, <a href="#">Agent Trade Reference</a>, <a href="#">Bilateral Comments</a>:  Trade Header</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		<p>deIdScheme="http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref"</p> <p>User Trade Reference:  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref"  Or  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-user-trade-ref"</p> <p>Agent Trade Reference:  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"  Or  /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref"</p> <p>Bilateral Comments:  tr:bilateralComments</p>	
hktr-event-busi-163-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> Suppress Uncertain</p> <p><b>Product:</b> All</p> <p><b>Description:</b>  The <a href="#">target trade</a> for the trade event must exist and the status is active/terminated.</p>	<p><a href="#">target trade:</a>  Trade or TradeIdentifier</p>	<p><a href="#">target trade:</a>  Trade Reference – Event Block  Agent Trade Reference – Event Block  User Trade Reference – Event Block  Unique Transaction Identifier (UTI) – Event Block</p>
hktr-event-busi-	<p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p>	<p><b>Buyer and Seller:</b>  For IR  buyer:</p>	<p><b>Buyer and Seller:</b>  For IR  General Trade Details Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
165-r	<p><b>Product:</b> InterestRate:Option:Swaption, InterestRate:CapFloor, InterestRate: FRA</p> <p><b>Description:</b> Buyer must not be equal to Seller.</p>	<p>/trade/swaption/buyerPartyReference  Or  /trade/capFloor/capFloorStream/receiverPartyReference  Or  /trade/fra/buyerPartyReference</p> <p>seller:  /trade/swaption/sellerPartyReference  Or  /trade/capFloor/capFloorStream/payerPartyReference  Or  /trade/fra/sellerPartyReference</p>	
hktr-event-busi-179-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> All</p> <p><b>Description:</b> The party type and ID of Reporting For must be same as the party type and ID of the Trade Party 1 or Trade Party 2.</p>	<p><b>Reporting For:</b> /tr:eventActivityReport/tr:reportingFor</p> <p><b>Trade Party 1:</b> /tr:tradeParty1</p> <p><b>Trade Party 2:</b> /tr:tradeParty2</p>	<p><b>Reporting For:</b> Trade Event Request</p> <p><b>Trade Party 1:</b> Trade Party 1 &gt; Type, ID – Trade Header</p> <p><b>Trade Party 2:</b> Trade Party 2 &gt; Type, ID – Trade Header</p>
hktr-event-busi-180-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> All</p> <p><b>Description:</b> The party type and ID of the Trade Party 1 must not be equal to the party type and ID of the Trade Party 2.</p>	<p><b>Trade Party 1:</b> /tr:tradeParty1</p> <p><b>Trade Party 2:</b> /tr:tradeParty2</p>	<p><b>Trade Party 1:</b> Trade Party 1 &gt; Type, ID – Trade Header</p> <p><b>Trade Party 2:</b> Trade Party 2 &gt; Type, ID – Trade Header</p>



### D.2.3.4 FpML and CSV common rules - Interest Rate

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-ird-busi-4-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation</p> <p><b>Description:</b> If the product is not “Cross Currency”, the Notional Amount/Currency in the two legs of the swap must be the same.</p>	<p><b>Notional amount:</b> /trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> <p><b>Notional currency:</b> /trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency</p>	<p><b>Notional amount:</b> Notional Amount &gt; Amount - Leg 1 - Calculation Period Amount and Rate Block</p> <p>Or</p> <p>Notional Amount &gt; Amount - Leg 2 - Calculation Period Amount and Rate Block</p> <p><b>Notional currency:</b> Notional Amount &gt; Currency - Leg 1 - Calculation Period Amount and Rate Block</p> <p>Or</p> <p>Notional Amount &gt; Currency - Leg 2 - Calculation Period Amount and Rate Block</p>
hktr-ird-busi-8-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:Option:Swaption, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis</p> <p><b>Description:</b> The payer party of one leg must not be equal to the payer party of the other leg.</p>	<p>payer party of one leg and payer party of the other leg: /trade/(swap   swaption/swap)/swapStream[1   2]/payerPartyReference/@href</p>	<p>payer party of one leg and payer party of the other leg: Leg 1 Payer Participant ID - General Trade Details Block Leg 2 Payer Participant ID - General Trade Details Block</p>
hktr-	<b>Action:</b> Request	<b>Trade Date:</b>	<b>Trade Date:</b>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
ird-busi-12-r	<p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption, InterestRate:CapFloor, InterestRate:FRA</p> <p><b>Description:</b>  The Trade Date must be on or before the Maturity Date where the Maturity date can be determined as follows:</p> <p>For Swap, the latter Termination Date (unadjusted) among the 2 legs.</p> <p>For CapFloor and FRA, the Termination Date.</p> <p>For Swaption, the Expiration Date if American or European exercise; the last date in Bermuda Exercise Dates if Bermuda exercise.</p>	<p>/trade/tradeHeader/tradeDate</p> <p>For Swap, the Termination Date:  /trade/swap/swapStream[1 2]/calculationPeriodDates/terminationDate/unadjustedDate</p> <p>For CapFloor, the Termination Date:  /trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/unadjustedDate</p> <p>For FRA, the Termination Date:  /trade/fra/adjustedTerminationDate</p> <p>For Swaption, the Expiration Date:  /trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate  the Bermuda Exercise Dates:  /trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</p>	<p>Trade Header</p> <p>Termination Date:  Calculation Period Dates Block</p> <p>Expiration Date / Bermuda Exercise Dates:  Swaption Block</p>
hktr-ird-busi-22-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment, Partial Termination, Full Termination</p> <p><b>Product:</b> InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis, InterestRate:CrossCurrency:FixedFixed</p>	<p>New Trade, Backloading, Amendment</p> <p>Notional Currency:  /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency</p> <p>Partial Termination, Full Termination</p>	<p>New Trade, Backloading, Amendment</p> <p>Notional currency:  Calculation Period Amount and Rate Block &gt; Notional Amount &gt; Currency</p> <p>Partial Termination, Full Termination</p> <p>Change In Notional Currency</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<b>Description:</b> The <b>Notional Currency</b> in the two legs of the swap must not be the same.	<b>Change In Notional Currency</b> /(changeInNotionalAmount[1]/currency   changeInNotionalAmount[2]/currency)  <b>Outstanding Notional Currency:</b> /(outstandingNotionalAmount[1]/currency   outstandingNotionalAmount[2]/currency)	Event Block > Change In Notional Amount (Currency 1) > Currency Event Block > Change In Notional Amount (Currency 2) > Currency  <b>Outstanding Notional Currency:</b> Event Block > Outstanding Notional Amount (Currency 1) > Currency Event Block > Outstanding Notional Amount (Currency 2) > Currency
hktr-ird-busi-30-r	<b>Action:</b> Request  <b>Event:</b> New Trade, Backloading, Amendment  <b>Product:</b> InterestRate:Option:Swaption  <b>Description:</b> The <b>Buyer</b> and <b>Seller</b> must be equal to <b>Payer Party</b> and <b>Receiver Party</b> .	<b>Buyer:</b> /trade/swaption/buyerPartyReference  <b>Seller:</b> /trade/swaption/sellerPartyReference  <b>Payer Party:</b> /trade/swaption/swap/swapStream[1   2]/payerPartyReference  <b>Receiver Party:</b> /trade/swaption/swap/swapStream[1   2]/receiverPartyReference	<b>Buyer:</b> Buyer  <b>Seller:</b> Seller  <b>Payer Party or Receiver Party:</b> Leg 1 Payer Leg 2 Payer
hktr-ird-busi-31-r	<b>Action:</b> Request  <b>Event:</b> Backloading  <b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis	<b>Backloading Date:</b> /tr:backloadingDate  For Swap, the <b>Termination Date:</b> /trade/swap/swapStream[1   2]/calculationPeriodDates /terminationDate/unadjustedDate  For CapFloor, the <b>Termination Date:</b> /trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/unadjustedDate  For Swaption, the <b>Expiration Date:</b>	<b>Backloading Date:</b> Event Block  <b>Termination Date:</b> Calculation Period Dates Block  <b>Expiration Date:</b> Swaption Block  <b>Bermuda Exercise Dates:</b> Swaption Block

	<p>InterestRate: CapFloor,  InterestRate:FRA  InterestRate:Option:Swaption</p> <p><b>Description:</b>  The Backloading Date must be equal to or before the Maturity Date.</p> <p>For Swap, the Maturity Date is chosen from the latest of Termination Date (unadjusted) among 2 legs.</p> <p>For CapFloor and FRA, the Termination Date will be chosen.</p> <p>For Swaption, the Expiration Date if American or European exercise style; the last date in Bermuda Exercise Dates if Bermuda exercise.</p>	<p>/trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate</p> <p>the Bermuda Exercise Dates:  /trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</p> <p>For FRA, the Termination Date:  /trade/fra/adjustedTerminationDate</p>	
hktr-ird-busi-32-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> Amendment</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat,  InterestRate:IRSwap:FixedFixed,  InterestRate:IRSwap:Inflation,  InterestRate:IRSwap:Basis,  InterestRate:IRSwap:OIS,  InterestRate:CrossCurrency:FixedFloat,  InterestRate:CrossCurrency:FixedFloat,  InterestRate:CrossCurrency:Basis  InterestRate: CapFloor,  InterestRate:FRA  InterestRate:Option:Swaption</p> <p><b>Description:</b>  The Event Date of the post trade event must be before the Maturity Date specified in that event.</p>	<p><b>Event Date:</b>  /agreementDate</p> <p>For Swap, the Termination Date:  /trade/swap/swapStream[1 2]/calculationPeriodDates/terminationDate/unadjustedDate</p> <p>For CapFloor, the Termination Date:  /trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/unadjustedDate</p> <p>For Swaption, the Expiration Date:  /trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate</p> <p>the Bermuda Exercise Dates:  /trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</p> <p>For FRA, the Termination Date:</p>	<p><b>Event Date:</b>  Agreement Date – Event Block</p> <p><b>Termination Date:</b>  Calculation Period Dates Block</p> <p><b>Expiration Date:</b>  Swaption Block</p> <p><b>Bermuda Exercise Dates:</b>  Swaption Block</p>

	<p>For Swap, the Maturity Date is chosen from the latter <a href="#">Termination Date</a> (unadjusted) among 2 legs.</p> <p>For CapFloor and FRA, the <a href="#">Termination Date</a>.</p> <p>For Swaption, the <a href="#">Expiration Date</a> if American or European exercise; the last date in <a href="#">Bermuda Exercise Dates</a> if Bermuda exercise.</p>	/trade/fra/adjustedTerminationDate	
hktr-ird-busi-33-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment</a>, <a href="#">Full Termination</a>, <a href="#">Partial Termination</a></p> <p><b>Product:</b> <a href="#">InterestRate:IRSwap:FixedFloat</a>,  <a href="#">InterestRate:IRSwap:FixedFixed</a>,  <a href="#">InterestRate:IRSwap:Inflation</a>,  <a href="#">InterestRate:IRSwap:Basis</a>,  <a href="#">InterestRate:IRSwap:OIS</a>,  <a href="#">InterestRate:CrossCurrency:FixedFloat</a>,  <a href="#">InterestRate:CrossCurrency:FixedFloat</a>,  <a href="#">InterestRate:CrossCurrency:Basis</a>  <a href="#">InterestRate:CapFloor</a>,  <a href="#">InterestRate:FRA</a>  <a href="#">InterestRate:Option:Swaption</a></p> <p><b>Description:</b>  The <a href="#">Event Date</a> of the post trade event must be before the Maturity Date of the original trade.</p> <p>For Swap, the Maturity Date is chosen from the latter <a href="#">Termination Date</a> (unadjusted) among 2 legs.</p> <p>For CapFloor and FRA, the <a href="#">Termination Date</a>.</p> <p>For Swaption, the <a href="#">Expiration Date</a> if American or European exercise; the last date in <a href="#">Bermuda Exercise Dates</a> if Bermuda exercise.</p>	<p><b>Event Date:</b>  <a href="#">/agreementDate</a></p> <p>For Swap, the <a href="#">Termination Date</a>:  <a href="#">/trade/swap/swapStream[1 2]/calculationPeriodDates</a>  <a href="#">/terminationDate/unadjustedDate</a></p> <p>For CapFloor, the <a href="#">Termination Date</a>:  <a href="#">/trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/unadjustedDate</a></p> <p>For Swaption, the <a href="#">Expiration Date</a>:  <a href="#">/trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate</a>  the <a href="#">Bermuda Exercise Dates</a>:  <a href="#">/trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</a></p> <p>For FRA, the <a href="#">Termination Date</a>:  <a href="#">/trade/fra/adjustedTerminationDate</a></p>	<p><b>Event Date:</b>  Agreement Date – Event Block</p> <p><b>Termination Date:</b>  Calculation Period Dates Block</p> <p><b>Expiration Date:</b>  Swaption Block</p> <p><b>Bermuda Exercise Dates:</b>  Swaption Block</p>

hktr-ird-busi-34-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment</a></p> <p><b>Product:</b> <a href="#">InterestRate:IRSwap:FixedFloat</a>,  <a href="#">InterestRate:IRSwap:FixedFixed</a>,  <a href="#">InterestRate:IRSwap:Inflation</a>,  <a href="#">InterestRate:IRSwap:Basis</a>,  <a href="#">InterestRate:IRSwap:OIS</a>,  <a href="#">InterestRate:CrossCurrency:FixedFloat</a>,  <a href="#">InterestRate:CrossCurrency:FixedFloat</a>,  <a href="#">InterestRate:CrossCurrency:Basis</a>,  <a href="#">InterestRate:CapFloor</a>,  <a href="#">InterestRate:FRA</a>,  <a href="#">InterestRate:Option:Swaption</a></p> <p><b>Description:</b>  The <a href="#">Effective Date</a> of post trade event must be before the Maturity Date specified in that event.</p> <p>For Swap, the Maturity Date is chosen from the latter <a href="#">Termination Date</a> (unadjusted) among 2 legs.</p> <p>For CapFloor and FRA, the <a href="#">Termination Date</a>.</p> <p>For Swaption, the <a href="#">Expiration Date</a> if American or European exercise; the last date in <a href="#">Bermuda Exercise Dates</a> if Bermuda exercise.</p>	<p><b>Effective Date:</b>  <a href="#">/effectiveDate</a></p> <p>For Swap, the <a href="#">Termination Date</a>:  <a href="#">/trade/swap/swapStream[1 2]/calculationPeriodDates</a>  <a href="#">/terminationDate/unadjustedDate</a></p> <p>For CapFloor, the <a href="#">Termination Date</a>:  <a href="#">/trade/capFloor/capFloorStream/calculationPeriodDate</a>  <a href="#">s/terminationDate/unadjustedDate</a></p> <p>For Swaption, the <a href="#">Expiration Date</a>:  <a href="#">/trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate</a>  the <a href="#">Bermuda Exercise Dates</a>:  <a href="#">/trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</a></p> <p>For FRA, the <a href="#">Termination Date</a>:  <a href="#">/trade/fra/adjustedTerminationDate</a></p>	<p><b>Effective Date:</b>  Event Block</p> <p><b>Termination Date:</b>  Calculation Period Dates Block</p> <p><b>Expiration Date:</b>  Swaption Block</p> <p><b>Bermuda Exercise Dates:</b>  Swaption Block</p>
hktr-ird-busi-35-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment</a>, <a href="#">Full Termination</a>, <a href="#">Partial Termination</a></p> <p><b>Product:</b> <a href="#">InterestRate:IRSwap:FixedFloat</a>,  <a href="#">InterestRate:IRSwap:FixedFixed</a>,  <a href="#">InterestRate:IRSwap:Inflation</a>,  <a href="#">InterestRate:IRSwap:Basis</a>,  <a href="#">InterestRate:IRSwap:OIS</a>,</p>	<p><b>Effective Date:</b>  <a href="#">/effectiveDate</a></p> <p>For Swap, the <a href="#">Termination Date</a>:  <a href="#">/trade/swap/swapStream[1 2]/calculationPeriodDates</a>  <a href="#">/terminationDate/unadjustedDate</a></p> <p>For CapFloor, the <a href="#">Termination Date</a>:  <a href="#">/trade/capFloor/capFloorStream/calculationPeriodDate</a>  <a href="#">s/terminationDate/unadjustedDate</a></p>	<p><b>Effective Date:</b>  Event Block</p>

	<p>InterestRate:CrossCurrency:FixedFloat,  InterestRate:CrossCurrency:FixedFixed,  InterestRate: CrossCurrency:Basis  InterestRate: CapFloor,  InterestRate:FRA  InterestRate:Option:Swaption</p> <p><b>Description:</b>  The <b>Effective Date</b> of post trade event must be before the Maturity Date of the original trade.</p> <p>For Swap, the Maturity Date is chosen from the latter <b>Termination Date</b> (unadjusted) among 2 legs.</p> <p>For CapFloor and FRA, the <b>Termination Date</b>.</p> <p>For Swaption, the <b>Expiration Date</b> if American or European exercise; the last date in <b>Bermuda Exercise Dates</b> if Bermuda exercise.</p>	<p>For Swaption, the <b>Expiration Date</b>:  /trade/swaption/(americanExercise/expirationDate   europeanExercise/exerciseDate)/adjustableDate/unadjustedDate  the <b>Bermuda Exercise Dates</b>:  /trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</p> <p>For FRA, the <b>Termination Date</b>:  /trade/fra/adjustedTerminationDate</p>	
hktr-ird-busi-36-r	<p><b>Context:</b> Swap</p> <p><b>Product:</b>  InterestRate:IRSwap:FixedFloat,  InterestRate:IRSwap:Inflation,  InterestRate:IRSwap:Basis,  InterestRate:IRSwap:OIS,  InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis  InterestRate: CapFloor,  InterestRate:FRA  InterestRate:Option:Swaption</p> <p><b>Description:</b>  There must be only 1 inflation leg for Inflation Swap. No inflation leg should be found on other Interest Rate product.</p> <p>The inflation leg can be identified by the value</p>	<p><b>Floating Rate Index:</b></p> <p>For Swap &amp; Swaption:  /trade/(swap   swaption/swap)/swapStream[1   2]/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex</p> <p>For CapFloor:  /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex</p> <p>For FRA:  /trade/fra/floatingRateIndex</p>	<p><b>Floating Rate Index:</b>  Calculation Period Amount and Rate Block</p>

	Floating Rate Index under the coding scheme "InflationIndexDescription".		
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### D.2.3.5 FpML and CSV common rules - Foreign Exchange

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-fx-busi-15-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> ForeignExchange:NDF, ForeignExchange:Forward</p> <p><b>Description:</b>  The Exchange Rate - Quoted Currency Pair Currency 1 and Exchange Rate - Quoted Currency Pair Currency 2 must be equal to the exchanged currencies.</p>	<p>Exchange Rate - Quoted Currency Pair Currency 1:  /trade/fxSingleLeg/exchangeRate/quotedCurrencyPair/currency1</p> <p>Exchange Rate - Quoted Currency Pair Currency 2:  /trade/fxSingleLeg/exchangeRate/quotedCurrencyPair/currency2</p>	<p>Exchange Rate - Quoted Currency Pair Currency 1:  Fx Single Leg Block</p> <p>Exchange Rate - Quoted Currency Pair Currency 2:  Fx Single Leg Block</p>
hktr-fx-busi-22-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> Backloading</p> <p><b>Product:</b> ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO</p> <p><b>Description:</b>  The Backloading Date must be equal to or before the Maturity Date where the Maturity date can be determined as follows:</p> <p>For FX Forward or NDF, the Value Date.</p> <p>For FX Option or NDO, the Expiration Date.</p>	<p>Backloading Date:  /tr:backloadingDate</p> <p>Value Date:  /trade/fxSingleLeg/valueDate</p> <p>Expiration Date:  American Option:  /trade/fxOption/americanExercise/expiryDate  European Option:  /trade/fxOption/europeanExercise/expiryDate</p>	<p>Backloading Date:  Event Block</p> <p>Value Date:  Value Date</p> <p>Expiration Date:  Expiration Date</p>
hktr-fx-busi-23-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> Amendment</p>	<p>Value Date:  /trade/fxSingleLeg/valueDate</p>	<p>Value Date:  Value Date</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p><b>Product:</b> ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO</p> <p><b>Description:</b>  The Event Date of the post trade event must be before the Maturity Date specified in that event where the Maturity date can be determined as follows:</p> <p>For FX Forward or NDF, the Value Date.</p> <p>For FX Option or NDO, the Expiration Date.</p>	<p><b>Expiration Date:</b>  American Option:  /trade/fxOption/americanExercise/expiryDate  European Option:  /trade/fxOption/europeanExercise/expiryDate</p>	<p><b>Expiration Date:</b>  Expiration Date</p>
hktr-fx-busi-24-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> Amendment, Full Termination, Partial Termination</p> <p><b>Product:</b> ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO</p> <p><b>Description:</b>  The Event Date of the post trade event must be before the Maturity Date of the original trade where the Maturity date can be determined as follows:</p> <p>For FX Forward or NDF, the Value Date.</p> <p>For FX Option or NDO, the Expiration Date.</p>	<p><b>Value Date:</b>  /trade/fxSingleLeg/valueDate</p> <p><b>Expiration Date:</b>  American Option:  /trade/fxOption/americanExercise/expiryDate  European Option:  /trade/fxOption/europeanExercise/expiryDate</p>	<p><b>Value Date:</b>  Value Date</p> <p><b>Expiration Date:</b>  Expiration Date</p>
hktr-fx-busi-25-	<p><b>Action:</b> Request</p>	<p><b>Value Date:</b>  /trade/fxSingleLeg/valueDate</p>	<p><b>Value Date:</b>  Value Date</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
r	<p><b>Event:</b> <a href="#">Amendment</a></p> <p><b>Product:</b> <a href="#">ForeignExchange:NDF</a>,  <a href="#">ForeignExchange:Forward</a>,  <a href="#">ForeignExchange:VanillaOption</a>,  <a href="#">ForeignExchange:NDO</a></p> <p><b>Description:</b>  The Effective Date of post trade event must be before the Maturity Date specified in that event where the Maturity date can be determined as follows:</p> <p>For FX Forward or NDF, the <a href="#">Value Date</a>.</p> <p>For FX Option or NDO, the <a href="#">Expiration Date</a>.</p>	<p><a href="#">Expiration Date:</a>  American Option:  /trade/fxOption/americanExercise/expiryDate  European Option:  /trade/fxOption/europeanExercise/expiryDate</p>	<p><a href="#">Expiration Date:</a>  Expiration Date</p>
hktr-fx-busi-26-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment</a>, <a href="#">Full Termination</a>, <a href="#">Partial Termination</a></p> <p><b>Product:</b> <a href="#">ForeignExchange:NDF</a>,  <a href="#">ForeignExchange:Forward</a>,  <a href="#">ForeignExchange:VanillaOption</a>,  <a href="#">ForeignExchange:NDO</a></p> <p><b>Description:</b>  The Effective Date of post trade event must be before the Maturity Date of the original trade where the Maturity date can be determined as follows:</p> <p>For FX Forward or NDF, the <a href="#">Value Date</a>.</p> <p>For FX Option or NDO, the <a href="#">Expiration Date</a>.</p>	<p><a href="#">Value Date:</a>  /trade/fxSingleLeg/valueDate</p> <p><a href="#">Expiration Date:</a>  American Option:  /trade/fxOption/americanExercise/expiryDate  European Option:  /trade/fxOption/europeanExercise/expiryDate</p>	<p><a href="#">Value Date:</a>  Value Date</p> <p><a href="#">Expiration Date:</a>  Expiration Date</p>

### D.2.3.6 FpML and CSV common rules - Equity

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr- eqd- busi-1-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b>  Equity:Swap:PriceReturnBasicPerformance  Equity:Option:PriceReturnBasicPerformance  Equity:Swap:ParameterReturnVariance</p> <p><b>Description:</b></p> <p>When the transaction type is <a href="#">SingleName</a>, the underlying Asset Type must be “Equity” (FpML) / “share” (CSV);</p> <p>When the transaction type is <a href="#">SingleIndex</a>, the underlying Asset Type must be “Index”.</p>	<p><a href="#">SingleName</a>:  /trade/varianceSwapTransactionSupplement/varianceLeg/underlyer/singleUnderlyer/equity</p> <p>Or</p> <p>/trade/equitySwapTransactionSupplement/returnLeg/underlyer/singleUnderlyer/equity</p> <p>Or</p> <p>/trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/equity</p> <p><a href="#">SingleIndex</a>:  /trade/varianceSwapTransactionSupplement/varianceLeg/underlyer/singleUnderlyer/index</p> <p>Or</p> <p>/trade/equitySwapTransactionSupplement/returnLeg/underlyer/singleUnderlyer/index</p> <p>Or</p> <p>/trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/index</p>	<p><a href="#">SingleName</a>:  Single Underlyer Block</p> <p><a href="#">SingleIndex</a>:  Single Underlyer Block</p>
hktr- eqd- busi-2-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b>  Equity:Option:PriceReturnBasicPerformance</p>	<p><a href="#">Trade Date</a>:  /trade/tradeHeader/tradeDate</p> <p><a href="#">Expiration Date</a>:  /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate</p>	<p><a href="#">Trade Date</a>:  Trade Header</p> <p><a href="#">Expiration Date</a>:  Option Exercise Block</p> <p>(Bermuda exercise is represented by the “Option</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<b>Description:</b> For Bermuda Exercise, its <a href="#">Expiration Date</a> must be after the <a href="#">Trade Date</a> .		style" field being filled with "Bermuda")
hktr-eqd-busi-5-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">Partial Termination</a>  <b>Product:</b> <a href="#">Equity:Swap:PriceReturnBasicPerformance</a> <a href="#">Equity:Swap:ParameterReturnVariance</a>  <b>Description:</b> The <a href="#">Change in Notional Amount 1</a> must be smaller than the current deal notional amount (for Equity Swap) or current variance amount (for Variance Swap) of the trade.	<a href="#">Change in Notional Amount 1</a> : /changeInNotionaAmount[1]	<a href="#">Change in Notional Amount 1</a> : Event Block
hktr-eqd-busi-7-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">Full Termination</a> , <a href="#">Partial Termination</a>  <b>Product:</b> <a href="#">Equity:Swap:PriceReturnBasicPerformance</a> <a href="#">Equity:Swap:ParameterReturnVariance</a>  <b>Description:</b> The sum of the <a href="#">Change in Notional Amount 1</a> and the <a href="#">Outstanding Notional Amount 1</a> should be equal to the current deal notional amount (for Equity Swap) or variance amount (for Variance Swap).	<a href="#">Change in Notional Amount 1</a> /changeInNotionaAmount[1]  <a href="#">Outstanding Notional Amount 1</a> /outstandingNotionalAmount[1]	<a href="#">Change in Notional Amount 1</a> Event Block  <a href="#">Outstanding Notional Amount 1</a> Event Block
hktr-eqd-busi-10-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">Full Termination</a> , <a href="#">Partial Termination</a>	<a href="#">Change in Notional Amount 1</a> /changeInNotionaAmount[1]  <a href="#">Outstanding Notional Amount 1</a>	<a href="#">Change in Notional Amount 1</a> Event Block  <a href="#">Outstanding Notional Amount 1</a>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<b>Product:</b> Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance  <b>Description:</b> The currency of <a href="#">Change in Notional Amount 1</a> and <a href="#">Outstanding Notional Amount 1</a> must match with the currency of Deal Notional Amount (for Equity Swap) or Variance Amount (for Variance Swap) of the original trade.	/outstandingNotionalAmount[1]	Event Block
hktr- eqd- busi-13-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">Partial Termination</a>  <b>Product:</b> Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance  <b>Description:</b> For Partial Termination, the <a href="#">outstanding notional amount 1</a> must be smaller than the current deal notional (for Equity Swap) or variance amount (for Variance Swap) of the trade.	<a href="#">Outstanding Notional Amount 1</a> /outstandingNotionalAmount[1]	<a href="#">Outstanding Notional Amount 1</a> Event Block
hktr- eqd- busi-15-r	<b>Action:</b> <a href="#">Request</a>  <b>Event:</b> <a href="#">Full Termination</a>  <b>Product:</b> Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance  <b>Description:</b> For Full Termination, the <a href="#">Outstanding Notional Amount 1</a> must be zero.	<a href="#">Outstanding Notional Amount 1</a> /outstandingNotionalAmount[1]	<a href="#">Outstanding Notional Amount 1</a> Event Block
hktr-	<b>Action:</b> <a href="#">Request</a>	<a href="#">Outstanding Notional Amount 1</a>	<a href="#">Outstanding Notional Amount 1</a>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
eqd-busi-18-r	<b>Event:</b> <a href="#">Partial Termination</a>  <b>Product:</b> <a href="#">Equity:Swap:PriceReturnBasicPerformance</a> , <a href="#">Equity:Swap:ParameterReturnVariance</a>  <b>Description:</b> For Partial Termination, the <a href="#">Outstanding Notional Amount 1</a> cannot be zero.	/outstandingNotionalAmount[1]	Event Block
hktr-eqd-busi-22-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">Amendment</a>  <b>Product:</b> <a href="#">Equity:Swap:PriceReturnBasicPerformance</a>  <b>Description:</b> The <a href="#">deal notional currency</a> is not allowed to modify.	<b>deal notional currency :</b> /trade/equitySwapTransactionSupplement/returnLeg/notional/notionalAmount/currency	<b>deal notional currency:</b> Equity Leg Block
hktr-eqd-busi-23-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">Amendment</a>  <b>Product:</b> <a href="#">Equity:Swap:ParameterReturnVariance</a>  <b>Description:</b> The <a href="#">variance Amount</a> currency is not allowed to modify.	<b>Variance Amount :</b> /trade/varianceSwapTransactionSupplement/varianceLeg/amount/variance/varianceAmount/currency	<b>Variance Amount:</b> Variance Leg – Amount Information
hktr-eqd-busi-25-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">Partial Termination</a>  <b>Product:</b> <a href="#">Equity:Option:PriceReturnBasicPerformance</a>	<a href="#">Change in Number of Options</a> /changeInNumberOfOptions	<a href="#">Change in Number of Options</a> Event Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<b>Description:</b> The <a href="#">Change in Number of Options</a> must be smaller than the current number of options of the trade.		
hktr-eqd-busi-26-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">Full Termination</a> , <a href="#">Partial Termination</a> <b>Product:</b> , <a href="#">Equity:Option:PriceReturnBasicPerformance</a> <b>Description:</b> The sum of the <a href="#">Change in Number of Options</a> and the <a href="#">Outstanding Number of Options</a> should be equal to the current number of options.	<a href="#">Change in Number of Options</a> /changeInNumberOfOptions  <a href="#">Outstanding Number of Options</a> /outstandingNumberOfOptions	<a href="#">Change in Number of Options</a> Event Block  <a href="#">Outstanding Number of Options</a> Event Block
hktr-eqd-busi-27-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">Full Termination</a> <b>Product:</b> <a href="#">Equity:Option:PriceReturnBasicPerformance</a> <b>Description:</b> For Full Termination, the <a href="#">Outstanding Number of Options</a> must be zero.	<a href="#">Outstanding Number of Options</a> /outstandingNumberOfOptions	<a href="#">Outstanding Number of Options</a> Event Block
hktr-eqd-busi-28-r	<b>Action:</b> <a href="#">Request</a> <b>Event:</b> <a href="#">Partial Termination</a> <b>Product:</b> <a href="#">Equity:Option:PriceReturnBasicPerformance</a> <b>Description:</b> For Partial Termination, the <a href="#">Outstanding Number</a>	<a href="#">Outstanding Number of Options</a> /outstandingNumberOfOptions	<a href="#">Outstanding Number of Options</a> Event Block



Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	of Options cannot be zero.		
hktr- eqd- busi-29-r	<p><b>Action:</b> Request</p> <p><b>Event:</b> Backloading</p> <p><b>Product:</b>  Equity:Option:PriceReturnBasicPerformance  Equity:Swap:PriceReturnBasicPerformance  Equity:Swap:ParameterReturnVariance  Equity:Other</p> <p><b>Description:</b>  The Backloading Date must be equal to or before the Trade Maturity Date.</p> <p>Trade Maturity Date is:</p> <ul style="list-style-type: none"> <li>- For Equity Option, the expiration date;</li> <li>- For Variance Swap, the valuation date;</li> <li>- For Equity Swap, the latter termination date (unadjusted) between equity leg and interest leg</li> <li>- For Equity Exotic, the final maturity date.</li> </ul>	<p><b>Backloading Date:</b>  /tr:backloadingDate</p> <p><b>Expiration Date</b> (Equity Option):  /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate  OR  /trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise/expirationDate/adjustableDate/unadjustedDate  OR  /trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p><b>Valuation Date</b> (Variance Swap):  /trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate</p> <p><b>Termination Date</b> (Equity Swap):  Equity leg:  /trade/equitySwapTransactionSupplement/returnLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Interest leg:  /trade/equitySwapTransactionSupplement/interestLeg/interestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate</p> <p><b>Final Maturity Date</b> (Equity Exotic)  Not applicable</p>	<p><b>Backloading Date:</b>  Event Block</p> <p><b>Expiration Date</b> (Equity Option)  Option Exercise Block</p> <p><b>Valuation Date</b> (Variance Swap)  Variance Leg – General Information Block</p> <p><b>Termination Date</b> (Equity Swap)  Interest Leg Block  OR  Equity Leg Block</p> <p><b>Final Maturity Date</b> (Equity Exotic)  General Trade Details Block</p>
hktr-	<b>Action:</b> Request	<b>Event Date:</b>	<b>Event Date:</b>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
eqd-busi-30-r	<p><b>Event:</b> <a href="#">Amendment</a></p> <p><b>Product:</b>  <a href="#">Equity:Option:PriceReturnBasicPerformance</a>  <a href="#">Equity:Swap:PriceReturnBasicPerformance</a>  <a href="#">Equity:Swap:ParameterReturnVariance</a>  <a href="#">Equity:Other</a></p> <p><b>Description:</b>  The <a href="#">Event Date</a> of amendment event must be before the Trade Maturity Date.</p> <p>Trade Maturity Date is:</p> <ul style="list-style-type: none"> <li>- For Equity Option, the <a href="#">expiration date</a>;</li> <li>- For Variance Swap, the <a href="#">valuation date</a>;</li> <li>- For Equity Swap, the latter <a href="#">termination date</a> (unadjusted) between equity leg and interest leg</li> <li>- For Equity Exotic, the <a href="#">final maturity date</a>.</li> </ul>	<p>/agreementDate</p> <p><a href="#">Expiration Date</a> (Equity Option):  /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate  OR  /trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise/expirationDate/adjustableDate/unadjustedDate  OR  /trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p><a href="#">Valuation Date</a> (Variance Swap):  /trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate</p> <p><a href="#">Termination Date</a> (Equity Swap):  Equity leg:  /trade/equitySwapTransactionSupplement/returnLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Interest leg:  /trade/equitySwapTransactionSupplement/interestLeg/interestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate</p> <p><a href="#">Final Maturity Date</a> (Equity Exotic)  Not applicable</p>	<p>Event Block</p> <p><a href="#">Expiration Date</a> (Equity Option)  Option Exercise Block</p> <p><a href="#">Valuation Date</a> (Variance Swap)  Variance Leg – General Information Block</p> <p><a href="#">Termination Date</a> (Equity Swap)  Interest Leg Block  OR  Equity Leg Block</p> <p><a href="#">Final Maturity Date</a> (Equity Exotic)  General Trade Details Block</p>
hktr-eqd-busi-31-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment</a>, <a href="#">Partial Termination</a>, <a href="#">Full Termination</a></p>	<p><a href="#">Event Date</a>:  /agreementDate</p>	<p><a href="#">Event Date</a>:  Event Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<b>Product:</b> Equity:Option:PriceReturnBasicPerformance Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Equity:Other (Amendment only)  <b>Description:</b> The <b>Event Date</b> of the post trade event must be before the original Trade Maturity Date.		
hktr-eqd-busi-32-r	<b>Action:</b> Request  <b>Event:</b> Amendment  <b>Product:</b> Equity:Option:PriceReturnBasicPerformance Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Equity:Other  <b>Description:</b> The <b>Effective Date</b> of amendment event must be before the Trade Maturity Date.  Trade Maturity Date is: <ul style="list-style-type: none"> <li>- For Equity Option, the <b>expiration date</b>;</li> <li>- For Variance Swap, the <b>valuation date</b>;</li> <li>- For Equity Swap, the latter <b>termination date</b> (unadjusted) between equity leg and interest leg</li> <li>- For Equity Exotic, the <b>final maturity date</b>.</li> </ul>	<b>Effective Date:</b> /effectiveDate  <b>Expiration Date</b> (Equity Option): /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate OR /trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise/expirationDate/adjustableDate/unadjustedDate OR /trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate/unadjustedDate  <b>Valuation Date</b> (Variance Swap): /trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate  <b>Termination Date</b> (Equity Swap): Equity leg: /trade/equitySwapTransactionSupplement/returnLeg/terminationDate/adjustableDate/unadjustedDate  Interest leg: /trade/equitySwapTransactionSupplement/interestLeg/i	<b>Effective Date:</b> Event Block  <b>Expiration Date</b> (Equity Option) Option Exercise Block  <b>Valuation Date</b> (Variance Swap) Variance Leg – General Information Block  <b>Termination Date</b> (Equity Swap) Interest Leg Block OR Equity Leg Block  <b>Final Maturity Date</b> (Equity Exotic) General Trade Details Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		<p>nterestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate</p> <p><a href="#">Final Maturity Date</a> (Equity Exotic) Not applicable</p>	
hktr-eqd-busi-33-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment</a>, <a href="#">Partial Termination</a>, <a href="#">Full Termination</a></p> <p><b>Product:</b>  <a href="#">Equity:Option:PriceReturnBasicPerformance</a>  <a href="#">Equity:Swap:PriceReturnBasicPerformance</a>  <a href="#">Equity:Swap:ParameterReturnVariance</a>  <a href="#">Equity:Other</a> (Amendment only)</p> <p><b>Description:</b>  The <a href="#">Effective Date</a> of post trade event must be before the original Trade Maturity Date.</p>	<p><a href="#">Effective Date:</a> /effectiveDate</p>	<p><a href="#">Effective Date:</a> Event Block</p>
hktr-eqd-busi-34-r	<p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade</a>, <a href="#">Backloading</a>, <a href="#">Amendment</a></p> <p><b>Product:</b>  <a href="#">Equity:Swap:PriceReturnBasicPerformance</a>  <a href="#">Equity:Swap:ParameterReturnVariance</a>  <a href="#">Equity:Other</a></p> <p><b>Description:</b>  The <a href="#">Trade Date</a> must be before the Trade Maturity Date.</p> <p>Trade Maturity Date is:</p> <ul style="list-style-type: none"> <li>- For Variance Swap, the <a href="#">valuation date</a>;</li> <li>- For Equity Swap, the latter <a href="#">termination date</a> (unadjusted) between equity leg and</li> </ul>	<p><a href="#">Trade Date:</a> /trade/tradeHeader/tradeDate</p> <p><a href="#">Valuation Date</a> (Variance Swap): /trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate</p> <p><a href="#">Termination Date</a> (Equity Swap):  Equity leg: /trade/equitySwapTransactionSupplement/returnLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Interest leg: /trade/equitySwapTransactionSupplement/interestLeg/nterestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate</p>	<p><a href="#">Trade Date:</a> Trade Header</p> <p><a href="#">Valuation Date</a> (Variance Swap) Variance Leg – General Information Block</p> <p><a href="#">Termination Date</a> (Equity Swap) Interest Leg Block OR Equity Leg Block</p> <p><a href="#">Final Maturity Date</a> (Equity Exotic) General Trade Details Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>interest leg</p> <ul style="list-style-type: none"> <li>- For Equity Exotic, the <a href="#">final maturity date</a>.</li> </ul>	<p><a href="#">Final Maturity Date</a> (Equity Exotic)</p> <p>Not applicable</p>	
hktr-eqd-busi-35-r	<p>Action: Request</p> <p>Event: <a href="#">Partial Termination</a></p> <p>Product: <a href="#">Equity:Option:PriceReturnBasicPerformance</a></p> <p>Description: The <a href="#">Outstanding Number of Options</a> must be smaller than the current number of options of the trade.</p>	<p><a href="#">Outstanding Number of Options</a> /outstandingNumberOfOptions</p>	<p><a href="#">Change in Number of Options</a> Event Block</p>
hktr-eqd-busi-36-r	<p>Action: Request</p> <p>Event: <a href="#">Full Termination, Partial Termination</a></p> <p>Product: <a href="#">Equity:Option:PriceReturnBasicPerformance</a></p> <p>Description: For Equity Option, the following fields must be populated:  1. <a href="#">Outstanding Number Of Options</a></p> <p>The following fields are not applicable and must not be populated:  1. <a href="#">Change In Notional Amount (Currency 1)</a>  2. <a href="#">Outstanding Notional Amount (Currency 1)</a>  3. <a href="#">Change In Notional Amount (Currency 2)</a>  4. <a href="#">Outstanding Notional Amount (Currency 2)</a></p>	<p><a href="#">Outstanding Number of Options</a> /outstandingNumberOfOptions</p> <p><a href="#">Change In Notional Amount (Currency 1)</a> /changeInNotionalAmount[1]</p> <p><a href="#">Outstanding Notional Amount (Currency 1)</a> /outstandingNotionalAmount[1]</p> <p><a href="#">Change In Notional Amount (Currency 2)</a> /changeInNotionalAmount[2]</p> <p><a href="#">Outstanding Notional Amount (Currency 2)</a> /outstandingNotionalAmount[2]</p>	<p><a href="#">Outstanding Number of Options</a> Event Block</p> <p><a href="#">Change In Notional Amount (Currency 1)</a> Event Block</p> <p><a href="#">Outstanding Notional Amount (Currency 1)</a> Event Block</p> <p><a href="#">Change In Notional Amount (Currency 2)</a> Event Block</p> <p><a href="#">Outstanding Notional Amount (Currency 2)</a> Event Block</p>
hktr-eqd-busi-37-r	<p>Action: Request</p> <p>Event: <a href="#">Full Termination, Partial Termination</a></p>	<p><a href="#">Outstanding Notional Amount (Currency 1)</a> /outstandingNotionalAmount[1]</p>	<p><a href="#">Outstanding Notional Amount (Currency 1)</a> Event Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Product: Equity:Swap:PriceReturnBasicPerformance</p> <p>Description: For Equity Swap, the following field must be populated:</p> <ol style="list-style-type: none"> <li>Outstanding Notional Amount (Currency 1)</li> </ol> <p>The following fields are not applicable and must not be populated:</p> <ol style="list-style-type: none"> <li>Change In Notional Amount (Currency 2)</li> <li>Outstanding Notional Amount (Currency 2)</li> <li>Change In Number Of Options</li> <li>Outstanding Number Of Options</li> </ol>	<p>Change In Notional Amount (Currency 2) /changeInNotionalAmount[2]</p> <p>Outstanding Notional Amount (Currency 2) /outstandingNotionalAmount[2]</p> <p>Change In Number of Options /changeInNumberOfOptions</p> <p>Outstanding Number of Options /outstandingNumberOfOptions</p>	<p>Change In Notional Amount (Currency 2) Event Block</p> <p>Outstanding Notional Amount (Currency 2) Event Block</p> <p>Change In Number of Options Event Block</p> <p>Outstanding Number of Options Event Block</p>
hktr-eqd-busi-38-r	<p>Action: Request</p> <p>Event: Full Termination, Partial Termination</p> <p>Product: Equity:Swap:ParameterReturnVariance</p> <p>Description: For Variance Swap, the following fields must be populated:</p> <ol style="list-style-type: none"> <li>Outstanding Notional Amount (Currency 1)</li> </ol> <p>The following fields are not applicable and must not be populated:</p> <ol style="list-style-type: none"> <li>Change In Notional Amount (Currency 2)</li> <li>Outstanding Notional Amount (Currency 2)</li> <li>Change In Number Of Options</li> <li>Outstanding Number Of Options</li> </ol>	<p>Outstanding Notional Amount (Currency 1) /outstandingNotionalAmount[1]</p> <p>Change In Notional Amount (Currency 2) /changeInNotionalAmount[2]</p> <p>Outstanding Notional Amount (Currency 2) /outstandingNotionalAmount[2]</p> <p>Change In Number of Options /changeInNumberOfOptions</p> <p>Outstanding Number of Options /outstandingNumberOfOptions</p>	<p>Outstanding Notional Amount (Currency 1) Event Block</p> <p>Change In Notional Amount (Currency 2) Event Block</p> <p>Outstanding Notional Amount (Currency 2) Event Block</p> <p>Change In Number of Options Event Block</p> <p>Outstanding Number of Options Event Block</p>