

TABLE OF CONTENT

Appendix A	TRADE SUBMISSION THROUGH XML DOCUMENT (REPORTING)	1
A.1	Types of Trade Event Requests.....	1
A.2	Types of Trade Event Responses	2
A.2.1	Detail Level Response.....	2
A.2.2	Document Level Exception	2
A.3	Convention of XML Document Layout Description	2
A.3.1	FpML diagrams.....	2
A.3.2	Field specifications	2
A.4	Trade Event Request Document.....	6
A.4.1	trdoc:tradeEventRequestDocument	6
A.4.2	trdoc:requestDocumentHeader Component	9
A.4.3	trdoc:requestDocumentDetails Component	13
A.4.4	eventActivityReport Component.....	15
A.4.5	eventActivityReportRetracted Component	25
A.4.6	NotificationMessageHeader Component.....	33
A.5	Trade Event Response Document	37
A.5.1	trdoc:tradeEventResponseDocument.....	37
A.5.2	trdoc:responseDocumentHeader Component.....	39
A.5.3	trdoc:responseDocumentDetails Component	43
A.5.4	eventActivityReportStatus Component	45
A.5.5	eventActivityReportException Component.....	48
A.5.6	ResponseMessageHeader (for Reporting) Component.....	50
A.6	FpML structures for reporting purpose	53
A.6.1	Reporting - Trade Events	54
A.6.1.1	Reporting – New Trade.....	55
A.6.1.2	Reporting – Amendment.....	57
A.6.1.3	Reporting – Termination.....	60
A.6.1.4	Reporting – Withdrawal.....	67
A.6.1.5	Reporting – Quit	68
A.6.1.6	Reporting – Backloading	69
A.6.1.7	Reporting – Relink.....	72
A.6.1.8	Reporting – Suppress Uncertain	75
A.6.2	Reporting – Trade.....	77
A.6.3	Reporting - Products.....	98
A.6.3.1	Reporting - Interest Rate	98
A.6.3.2	Reporting – Foreign Exchange	184
A.6.3.3	Reporting – Equity	205
A.6.3.4	Reporting - Common FpML Structures.....	259
A.6.4	Required Fields for Reporting Requirement and Fields for Linking and Matching.....	279
A.6.4.1	Common for all asset classes (under New Trade event, Backloading event or Amendment event).	279
A.6.4.2	Interest Rate	282
A.6.4.3	Foreign Exchange	298
A.6.4.4	Equity.....	302

	A.6.4.5	Termination event	310
	A.6.4.6	Withdrawal event	311
A.6.5		Non-amendable Fields.....	312
	A.6.5.1	Interest Rate	312
	A.6.5.2	Foreign Exchange	314
	A.6.5.3	Equity	315
A.7		Summary on Coding Schemes	316
A.8		Typical usage of PartyTradeInformation block.....	329

Appendix A TRADE SUBMISSION THROUGH XML DOCUMENT (REPORTING)

A user submits trade event requests in a trade event request file. The request file should be a well-formed XML document that conforms to a HKTR-R system's specific XML Schema.

In response, an XML-encoded document will be returned to the user.

The HKTR-R system uses FpML which is an XML standard for representing financial products. The system currently uses FpML v5.5 (reporting view) and FpML v5.2 (reporting view) for the reporting service. Extensions to the standard FpML schema are made to address the HKTR-R system's specific requirements.

The support of FpML v5.2 is mainly for backward compatibility reasons. The interface remains unchanged as in the previous release. Nevertheless, one should note the following when reporting with FpML v5.2:

- **Lack of support of new products and features.** As the support of FpML v5.2 is mainly for backward compatibility reasons, the support of new products and new features are lacking. In other words, if a participant needs to report new products and features, one should use FpML v5.5. For the supported products and features in FpML 5.5, please refer to section A.4.1.

For details on FpML v5.2 support, please refer to "Appendix A - Trade Submission Through XML Document (Reporting) for FpML 5.2.doc" in the "CSV v1.0 or FpML v5.2" folder, which is located under the AIDG main document folder.

For further information on syntactical requirements of FpML / XML (e.g. case sensitiveness requirement on element tags, etc.), please refer to the following web sites for detailed specification:

- FpML official web site: <http://www.fpml.org>
- XML official web site: <http://www.w3.org/XML>

A.1 Types of Trade Event Requests

Through the use of FpML, users can make trade event requests supported by the HKTR-R system in reporting views, which includes:

- Trade Life Cycle Events which covers:
 - New Trade
 - Amendment
 - Partial/Full Termination
 - Withdrawal
 - Quit
 - Backloading

- Relink
 - Suppress Uncertain
- Cancellation of previously submitted unmatched relink trade event

A.2 Types of Trade Event Responses

A.2.1 Detail Level Response

After processing all the requests in the request file, the system will collect the results of each request and format a corresponding response record.

For reporting purpose, the typical response is:

- Report acknowledgement
- Report exception

A.2.2 Document Level Exception

If a severe error occurs (e.g. the whole XML document is not well-formed) such that the system cannot correctly interpret the individual trade event requests, the request file will be rejected as a whole and the system will not process the individual trade event requests.

A.3 Convention of XML Document Layout Description

An XML request or response document consists of XML blocks which are extended FpML and HKICL's proprietary XML components.

This document will provide detailed layout on component basis for better readability.

A.3.1 FpML diagrams

For each detailed layout of an XML component, a high-level hierarchical structure diagram will be presented first. Although the structure of the components in the diagram follows the extended schema, the cardinality of the elements shown in the diagram still follows the FpML standard instead of the custom restricted cardinality. In our system design, the restricted cardinality validation will be enforced by validation logic instead of the XSD schema validation.

In the diagrams, there are elements that are supported by FpML but are being crossed out. These are the elements that are not supported by our system, and **would be ignored if any of these elements are found in the request message.**

A.3.2 Field specifications

Following the diagram, a detailed table with the following information will be presented to the user:

- **Field reference number**

A reference number merely for easy referencing.

- **Field location**

The path of the element in the FpML document in XPath format (usually relative to a particular element in the document).

- **Field name**

The name of the element. If the field name belongs to the namespace of the HKTR-R system, the field name will be qualified with a “trdoc:” (for request / response document headers) or “tr:” (within individual trade request) prefix. If no namespace prefixing the field name, user can assume that the field belongs to the FpML name space.

If the name is prefixed with a ‘@’ character, it is (one of) the attributes of the element in the previous row.

As required by the XML (FpML) standard, the field names (i.e. element tags in XML document) are case sensitive.

- **Data Type**

Data type will be provided if the element is an elementary data item.

The data type is presented with XML data type name. For example, a decimal type elementary data field is presented with format string as “xsd:decimal”.

For string fields, if there is a restriction of length, a maximum length quoted inside a pair of parenthesis is shown. For example, a normalized string with a maximum of 255 characters is presented in the form of “xsd:normalizedString (255)”.

Different string fields may also be subject to different character set checking and case sensitivity handling. For further information on the supported character sets and case sensitivity processing logic on different string fields, please consult section 4.3 and section 4.4 of the AIDG main document.

Note also that for string fields, unless otherwise specified, empty string input (i.e. through the use of empty XML tag) is prohibited. One can only specify a non-empty string element, or not to include the element in the document altogether.

For decimal fields, the number of digits in its integral part and its decimal part are specified inside a pair of parenthesis, separated by a comma. For example, the type “xsd:decimal (15,4)” indicates that the decimal value should have at most 15 digits in its integral part, and at most 4 digits in its decimal part.

For date fields (i.e. fields of type xsd:date / xsd:dateTime), the year value of the date should not exceed 9999. In other words, date value such as “10000-01-01” (in “year-month-day” format) is not allowed.

For enumerated types and coding scheme, please refer to Appendix F (Reporting – Ref – Enumerations and coding schemes.xlsx) for a list of eligible values of respective type.

- **Description**

A brief description about the meaning and usage of the element.

For the full details, please refer to the specification of FpML 5.5 recommendation:

<http://www.fpml.org/spec/fpml-5-5-8-rec-2/>

- **Usage Rule**

Generally, the HKTR-R system interprets a field according to the FpML standard but sometimes it may impose its own processing rule or interpretation. Wherever appropriate, customized rule for a particular field will be specified in this field description.

- **Cardinality**

The number of occurrence an element is allowed in the FpML document. “a..b” indicates that the number of occurrence allowed is from “a” to “b” (e.g. “0..U” denotes that the element can occur from 0 times to unlimited times in FpML document).

For the attribute part, it will present either “Req.” for required attribute or “Opt.” for optional attribute.

Sometimes, the cardinality would be represented as “0..1 (1..1)”. This means that the FpML schema requires that the cardinality of the field should be 0..1, while our schema further restricts it to 1..1.

- **Colouring of table cells**

The field description tables in the following sections adopt a cell-colouring scheme, which reveals different information about the field:

- a) A **green-coloured** cell indicates that the field is a custom field in HKTR-R, i.e. it is not found in the standard FpML schema.

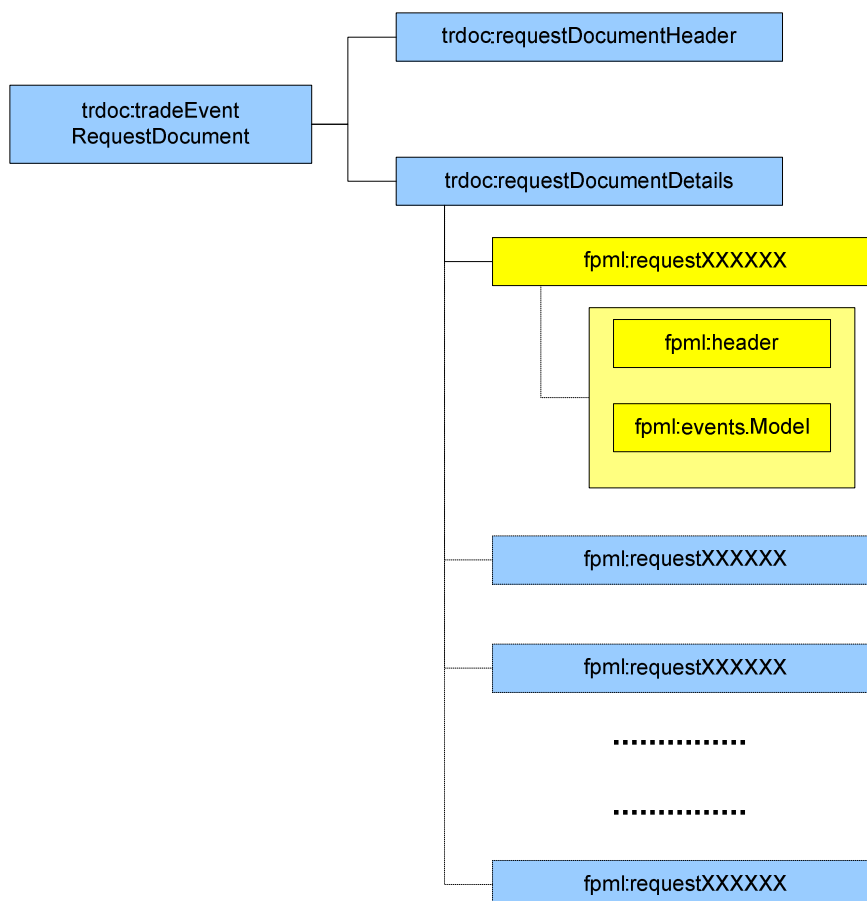
- b) An **orange-coloured** cell indicates that the field can be further expanded, and that the description of fields within the expanded structure will be further elaborated in later sections.

Most of the fields are FpML fields. Fields that are custom-defined by HKICL, can be identified with namespace “tr”.

A.4 Trade Event Request Document

A.4.1 `trdoc:tradeEventRequestDocument`

The general structure of the XML request document can be illustrated as follows:



The root element of a request document is “tradeEventRequestDocument”. The submitted XML document consists of two main components:

- ***trdoc:requestDocumentHeader*** (document header block)

The header contains the user’s unique identification to the request and some file level control information such as the number of detail items prepared in the request. For detailed layout, refer to A.4.2.

- ***trdoc:requestDocumentDetails*** (document detail block)

The Details block contains one or more individual event request which should be encoded with FpML’s ***eventActivityReport*** or ***eventActivityReportRetracted*** message. For detailed layout, please refer to appendix A.4.4 and A.4.5 respectively.

For each request, there are two major components:

- **header** (FpML message header)

The standard FpML message header component is fully described in appendix A.4.6.

- **Events.Model** (FpML model group for Trade Events)

For trade events for reporting purpose, this group is substituted with the following event components depending on the event to be reported:

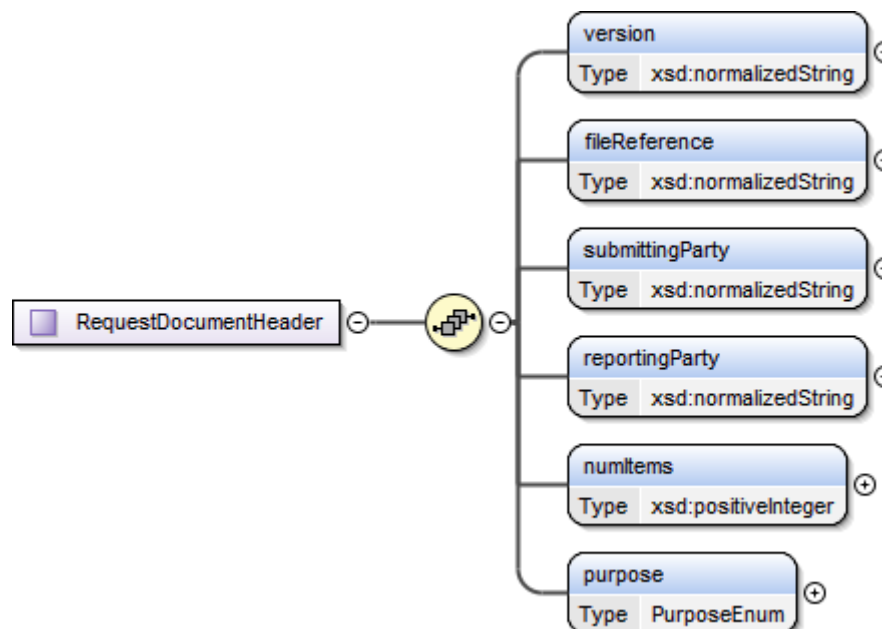
Eligible Sub-Product	Trade Event - Event Component (Reference)								
	New Trade - tr:newTrade (Appendix A.6.1.1)	Amendment - tr:amendment (Appendix A.6.1.2)	Full Termination - tr:termination (Appendix A.6.1.3)	Partial Termination - tr:termination (Appendix A.6.1.3)	Withdrawal - tr:withdrawal (Appendix A.6.1.4)	Quit - tr:quit (Appendix A.6.1.5)	Backloading - tr:backloading (Appendix A.6.1.6)	Relink - tr:relink (Appendix A.6.1.7)	Suppress Uncertain - tr:suppressUncertain (Appendix A.6.1.8)
Interest Rate Swap (Floating vs. Fixed)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Interest Rate Swap (Fixed vs. Fixed)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Basis Swap	✓	✓	✓	✓	✓	✓	✓	✓	✓
Overnight Index Swap	✓	✓	✓	✓	✓	✓	✓	✓	✓
Cross Currency Swap (Floating vs. Fixed)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Cross Currency Swap (Fixed vs. Fixed)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Cross Currency Swap (Basis Swap)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Inflation Swap	✓	✓	✓	✓	✓	✓	✓	✓	✓
Swaption	✓	✓	✓	✓	✓	✓	✓	✓	✓
Cap & Floor	✓	✓	✓	✓	✓	✓	✓	✓	✓
Forward Rate Agreement	✓	✓	✓		✓	✓	✓	✓	✓
FX Non-Deliverable Forward	✓	✓	✓		✓	✓	✓	✓	✓
FX Deliverable Forward	✓	✓	✓		✓	✓	✓	✓	✓
FX Option	✓	✓	✓		✓	✓	✓	✓	✓
FX Non-Deliverable Option	✓	✓	✓		✓	✓	✓	✓	✓
FX Swap	✓	✓	✓		✓	✓	✓	✓	✓
Equity Option – Price Return Basic Performance (a.k.a. Equity Option)	✓	✓	✓	✓	✓	✓	✓	✓	✓

Eligible Sub-Product	Trade Event - Event Component (Reference)								
	New Trade - tr:newTrade (Appendix A.6.1.1)	Amendment - tr:amendment (Appendix A.6.1.2)	Full Termination - tr:termination (Appendix A.6.1.3)	Partial Termination - tr:termination (Appendix A.6.1.3)	Withdrawal - tr:withdrawal (Appendix A.6.1.4)	Quit - tr:quit (Appendix A.6.1.5)	Backloading - tr:backloading (Appendix A.6.1.6)	Relink - tr:relink (Appendix A.6.1.7)	Suppress Uncertain - tr:suppressUncertain (Appendix A.6.1.8)
Equity Swap – Price Return Basic Performance (a.k.a. Equity Swap)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Equity Swap – Parameter Return Variance (a.k.a. Variance Swap)	✓	✓	✓	✓	✓	✓	✓	✓	✓

The mapping of message/element encoding to the HKTR-R's reporting request types is as follows:

Request Type	FpML Message Usage	FpML Element Usage
Reporting of trade event (reporting)	eventActivityReport	“eventActivityReport”
Cancellation of Relink event (reporting)	eventActivityReportRetracted	---

A.4.2 trdoc:requestDocumentHeader Component



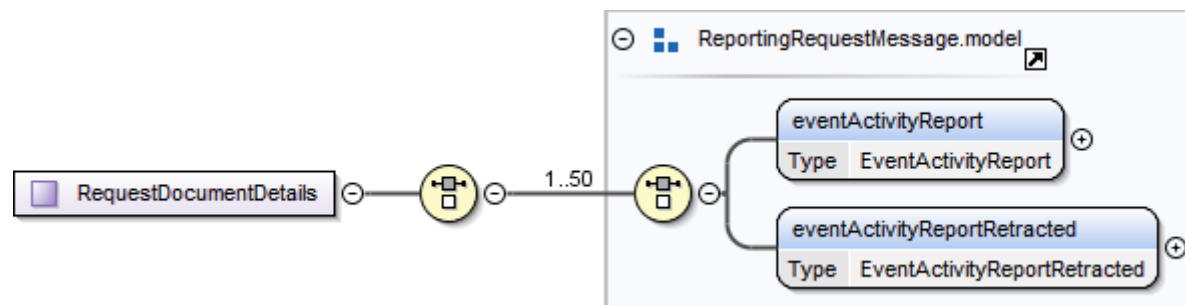
Field Ref. No.	Field location	Field name / @Attribute	Data Type	Description	Usage Rule	Card.
1	/trdoc:tradeEventRequestDocument	trdoc:requestDocumentHeader	---	The header element for storing file-scoped information.		1..1
1.1	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader	trdoc:version	xsd:normalizedString (5)	The version number that is common to all FpML messages within the file	The FpML version. For FpML 5.5, please fill in "5.5".	1..1
1.2	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader	trdoc:fileReference	xsd:normalizedString (30)	A unique file reference to identify the whole submission of requests.	This file reference will be carried forward to the response file for user to correlate the requests.	1..1

Field Ref. No.	Field location	Field name / @Attribute	Data Type	Description	Usage Rule	Card.
	er				It is a user assigned alphanumeric field with a maximum of 30 characters in length.	
1.3	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader	trdoc:submittingParty	xsd:normalizedString (35)	<p>The HKTR Entity ID, LEI, SWIFTBIC, CICR, or BRN of the HKTR participant submitting the request on behalf of the other HKTR participant.</p> <p>For Party ID SWIFT BIC and BRN, party should input the first eight digits only Example SWIFTBIC: HKMAHKHHXXX should be inputted as HKMAHKHH BRN: 12345678 – 000 – 04 – 11 – A should be inputted as 12345678</p> <p>For Party ID CICR, party should input all character(s) and digits Example For Local company (CI): Seven digits such as 9999999 For Non-local company (CR): Character(s) plus seven digits such as X9999999 or XX9999999.</p>	<p>A submitting party can submit a trade on behalf of a trading party. The ID should have been registered with HKTR.</p> <p>If the trading party reports the trade to HKTR-R by itself, the participant ID of the submitting party should be the same as that of the reporting party.</p> <p>It must be a participant not yet closed and configured as the authorized agent for the member specified in “reportingParty” element.</p> <p><u>Further format, length and value constraints on different party IDs:</u></p> <p>LEI, HKTR Entity ID, SWIFT BIC, CICR, BRN: Please refer to the format field in “PartyIdentifierType” sheet as stipulated in the worksheet of “Reporting – Ref – Enumerations and coding schemes.xls”.</p>	1..1
	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty	@partyIdScheme	xsd:anyURI	Party Id. Coding Scheme	<p>It must be one of the followings:</p> <ul style="list-style-type: none"> “http://www.fpml.org/coding-scheme/external/iso17442” (for party using LEI). “http://www.hkicl.com.hk/scheme/hktr/tr-entity-id” (for party using 	Req.

Field Ref. No.	Field location	Field name / @Attribute	Data Type	Description	Usage Rule	Card.
					<p>HKTR Entity ID).</p> <ul style="list-style-type: none"> • “http://www.fpml.org/ext/iso9362” (for party using SWIFT BIC). • “http://www.hkicl.com.hk/scheme/ci-cr” (for party using CI/CR number) • “http://www.hkicl.com.hk/scheme/hkbrn” (for party using Hong Kong Business Registration Number). <p>Note that the party specified must be a HKTR participant.</p>	
1.4	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader	trdoc:reportingParty	xsd:normalizedString (35)	<p>The HKTR Entity ID, LEI, SWIFTBIC, CICR, or BRN of the HKTR participant who reports the trade event.</p> <p>For Party ID SWIFT BIC and BRN, party should input the first eight digits only Example SWIFTBIC: HKMAHKHHXXX should be inputted as HKMAHKHH BRN: 12345678 – 000 – 04 – 11 – A should be inputted as 12345678</p> <p>For Party ID CICR, party should input all character(s) and digits Example For Local company (CI): Seven digits such as 9999999 For Non-local company (CR): Character(s) plus seven digits such as X9999999 or XX9999999.</p>	<p>It must be an active participant in the HKTR-R system. The ID should have been registered with HKTR.</p> <p><u>Further format, length and value constraints on different party IDs:</u></p> <p><i>LEI, HKTR Entity ID, SWIFT BIC, CICR, BRN:</i> Please refer to the format field in “PartyIdentifierType” sheet as stipulated in the worksheet of “Reporting – Ref – Enumerations and coding schemes.xls”.</p>	1..1

Field Ref. No.	Field location	Field name / @Attribute	Data Type	Description	Usage Rule	Card.
	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty	@partyIdScheme	xsd:anyURI	Party Id. Coding Scheme	<p>It must be one of the followings:</p> <ul style="list-style-type: none"> • “http://www.fpml.org/coding-scheme/external/iso17442” (for party using LEI). • “http://www.hkicl.com.hk/scheme/hktr/tr-entity-id” (for party using HKTR Entity ID). • “http://www.fpml.org/ext/iso9362” (for party using SWIFT BIC). • “http://www.hkicl.com.hk/scheme/ci-cr” (for party using CI/CR number) • “http://www.hkicl.com.hk/scheme/hkbrn” (for party using Hong Kong Business Registration Number). <p>Note that the party specified must be a HKTR participant.</p>	Req.
1.5	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader	trdoc:numItems	xsd:positiveInteger (3)	Total number of reporting items in the request file.	The number will be reconciled with the actual no. of trade event request record embedded in the <requestDocumentDetails> block.	1..1
1.6	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader	trdoc:purpose	xsd:normalizedString(15)	The purpose of the file.	For reporting purpose, it must be “Reporting”.	1..1
1.7	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader	@purposeScheme	xsd:anyURI	Purpose: Coding Scheme	<p>Simply ignored by HKTR-R system.</p> <p>Always use the default value: “http://www.hkicl.com.hk/scheme/hktr/purpose”</p>	Opt.

A.4.3 trdoc:requestDocumentDetails Component

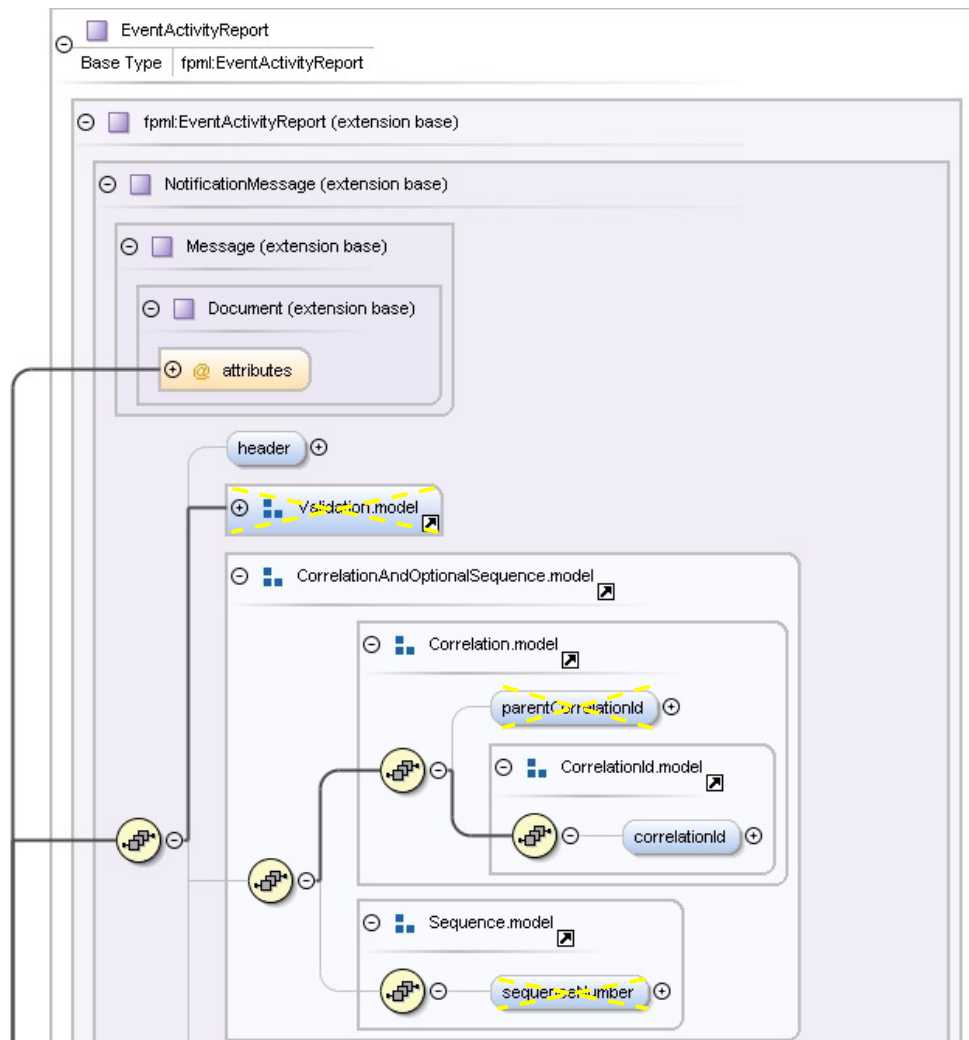


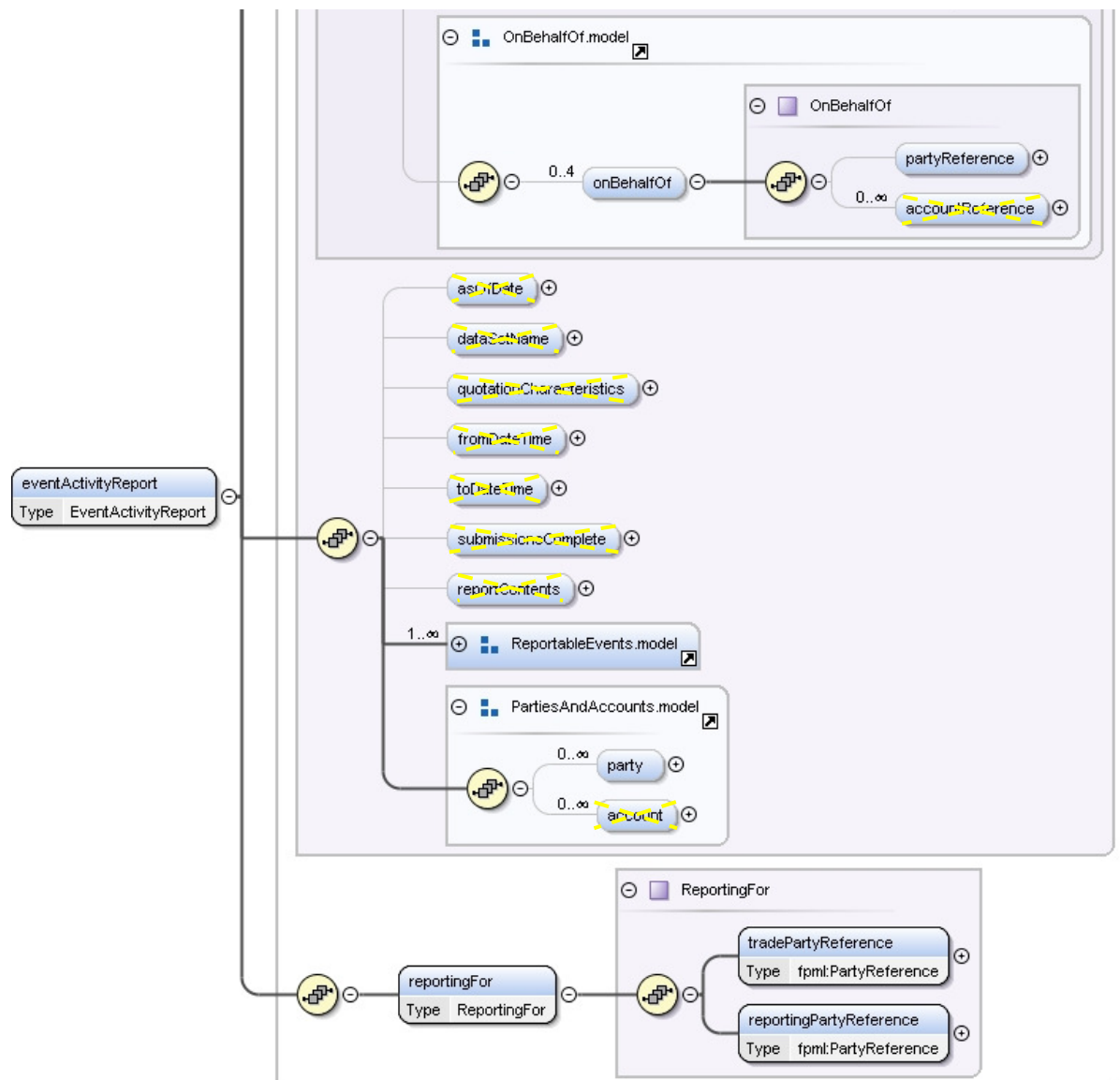
Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
2	/trdoc:tradeEventRequestDocument	trdoc:requestDocumentDetails	---	The detail block of one or more requests		1..1
2.1	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentDetails	tr:eventActivityReport	---	<p>Used only if the purpose of the file is "Reporting".</p> <p>Either eventActivityReport or eventActivityReportRetracted component exists.</p> <p>It is used to report a trade event for reporting purpose.</p> <p>For layout of eventActivityReport, refer to appendix A.4.4.</p>		1..50
	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentDetails/tr:eventActivit	@fpmlVersion	---		The FpML version. For FpML 5.5, please fill in "5.5".	Req.

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
	yReport					
2.2	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentDetails	tr:eventActivityReportRetracted	---	<p>Used only if the purpose of the file is "Reporting".</p> <p>Either eventActivityReport or eventActivityReportRetracted component exists.</p> <p>It is used to cancel, in particular, the relink event for the reporting trade. It cannot be applied to other new trade or post trade events for reporting.</p> <p>For the layout of eventActivityReportRetracted, refer to appendix A.4.5.</p>		1..50
	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentDetails/tr:eventActivityReportRetracted	@fpmlVersion		The FpML version. For FpML 5.5, please fill in "5.5".		Req.

A.4.4 eventActivityReport Component

The structure of `eventActivityReport` block is illustrated in the following diagram.





Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
1	/	tr:eventActivityReport	---	It is used to either report a trade event.		0..U (1..50)
1.1	/tr:eventActivityReport	header	---	A type refining the generic message header content to make it specific to request messages. For detailed layout, refer to appendix A.4.4.		0..1 (1..1)
1.2	/tr:eventActivityReport	correlationId	xsd:normalized String (40)	A qualified identifier used to correlate between messages.	The correlation Id. must contain either the user / agent assigned unique trade event Id. carried in the previous event request.	0..1 (1..1)
	/tr:eventActivityReport/correlationId	@correlationIdScheme	xsd:anyURI	Correlation Id. Coding Scheme	User may specify Agent Event Reference (agent only), or User Event Reference (reporting party only). To specify Agent Event Reference, this URI must be “ http://www.hkicl.com.hk/scheme/hktr/agent-event-ref ”. To specify User Event Reference, this URI must be “ http://www.hkicl.com.hk/scheme/hktr/user-event-ref ”.	Req.

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
1.3	/tr:eventActivityReport	onBehalfOf	---	Indicates which party (and accounts) a trade is being processed for.	<p>If the request is submitted by the agent participant, this field is used to specify the actual reporting party.</p> <p>If “submittingParty” is different from “reportingParty” as specified in the XML block “requestDocumentHeader” (Refer to appendix A.4.2), it must be specified with same value as the “reportingParty” field.</p> <p>If the party is submitting the request for itself, this block must be omitted.</p> <p>The HKTR-R system does not support reference to an account rather than a party.</p>	0..4 (0..1)
1.3.1	/tr:eventActivityReport/onBehalfOf	partyReference	Reference	The party for which the message receiver should work.	Only HKTR Entity ID, LEI, SWIFTBIC, CICR, and BRN are supported. The party referenced must be a HKTR participant.	0..1 (1..1)
	/tr:eventActivityReport/onBehalfOf/partyReference	@href	xsd:IDREF	The reference to a party.	It indicates the reference of the party block representing the actual reporting party.	Req.
1.4	/tr:eventActivityReport	(event)	---	<p>User can use this block to input a trade or post trade events block as defined in appendix A.6.</p> <p>If other event types are specified, the request will be rejected for unsupported trade event.</p>		1..U (1..1)

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
1.5	/tr:eventActivityReport	party	---	<p>A legal entity or a subdivision of a legal entity.</p> <p>Parties can perform multiple roles in a trade lifecycle. For example, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of broker, calculation agent, etc. In FpML roles are defined in multiple places within a document.</p>		0..U (1..50)
	/tr:eventActivityReport/party	@id	xsd:ID	The id uniquely identifying the Party within the document.		Req.

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
1.5.1	/tr:eventActivityReport/party	partyId	xsd:normalizedString (63)	<p>A party identifier can be one of the either</p> <ul style="list-style-type: none"> • Legal Entity Identifier • HKTR Entity ID • SWIFT BIC • Certificate of Incorporation (CI) / Certificate of Registration (CR) Number • Hong Kong Business Registration Number (BRN) • User Defined Code • Masked Party <p>For Party ID SWIFT BIC and BRN, party should input the first eight digits only Example SWIFTBIC: HKMAHKHHXXX should be inputted as HKMAHKHH BRN: 12345678 – 000 – 04 – 11 – A should be inputted as 12345678</p> <p>For Party ID CICR, party should input all character(s) and digits Example For Local company (CI): Seven digits such as 9999999 For Non-local company (CR): Character(s) plus seven digits such as X9999999 or XX9999999.</p>	<p><u>Further format, length and value constraints on different party IDs:</u></p> <p>LEI, HKTR Entity ID, SWIFT BIC, CICR, BRN, User Defined Code: Please refer to the format field in “PartyIdentifierType” sheet as stipulated in the worksheet of “Reporting – Ref – Enumerations and coding schemes.xls”.</p> <p>Confirmation Platform ID: Format: xsd:normalizedString(63) For the valid values of confirmation platform ID, please refer to “CPIIdentifier” sheet as stipulated in the worksheet of “Reporting – Ref – Enumerations and coding schemes.xls”</p> <p>Central Counterparty ID: Format: xsd:normalizedString(63) For the valid values of confirmation platform ID, please refer to “CCPIIdentifier” sheet as stipulated in the worksheet of “Reporting – Ref – Enumerations and coding schemes.xls”</p>	0..U (1..15)

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
	/tr:eventActivityReport/ party/partyId	@partyIdScheme	xsd:anyURI	Party Id. Coding Scheme	<p>If the element is referenced by “sentTo”, “onBehalfOf” field of “../tr:eventActivityReport” or any non-payment related fields (e.g. trade counterparties), it must be one of the followings:</p> <ul style="list-style-type: none"> • “http://www.fpml.org/coding-scheme/external/iso17442” (for party using LEI). • “http://www.hkicl.com.hk/scheme/hktr/tr-entity-id” (for party using HKTR Entity ID). • “http://www.fpml.org/ext/iso9362” (for party using SWIFT BIC). • “http://www.hkicl.com.hk/scheme/cicrn” (for party using CI/CR number) • “http://www.hkicl.com.hk/scheme/hkbrn” (for party using Hong Kong Business Registration Number). • “http://www.hkicl.com.hk/scheme/hktr/user-defined” (for party using user defined ID). • “http://www.hkicl.com.hk/scheme/hktr/masked-party-id” (for party using masked party ID) <p>Note that in the submitted document, exactly one of the above can be present.</p>	Opt. (Req.)

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
					<p>If it is used to represent the central counterparty, the scheme should be: "http://www.hkicl.com.hk/scheme/hktr/ccp-id". Note that this scheme should also be used to represent the CCP when the trade is novated to CCP.</p> <p>If it is used to represent the confirmation platform, the scheme should be: "http://www.hkicl.com.hk/scheme/hktr/cp-id".</p>	
1.5.2	/tr:eventActivityReport/party	partyName	xsd:normalized String (80)	The party name of the organization. A free format string.	Note: Reporting Party should not provide any identity information of transacting party that is a private individual. Its party name should be inputted as "Individual".	0..1
1.6	/tr:eventActivityReport	tr:reportingFor	---	Indicates which of the trading parties the reporting party reports the trade for.	The reporting party can make use of this field to specify the actual trade party it reports trade for.	1..1
1.6.1	/tr:eventActivityReport/tr:reportingFor	tr:tradePartyReference	Reference	The actual trade party.		1..1

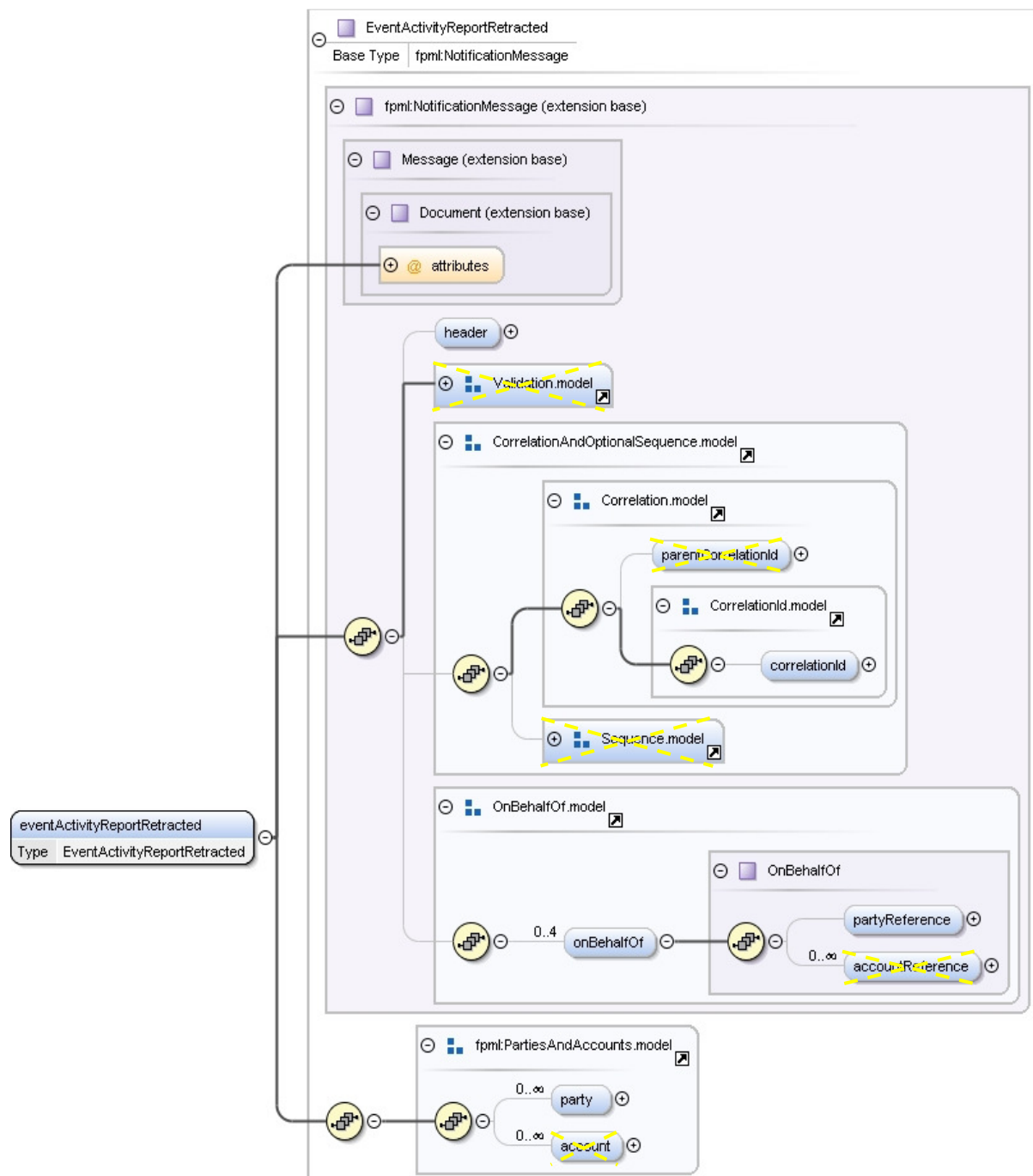
Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
	/tr:eventActivityReport/tr:reportingFor/tr:tradePartyReference	@href	xsd:IDREF	The reference to a party.	<p>It indicates the reference of the party block representing the actual trade party. The ID of the party it references can only use one of the following schemes:</p> <ul style="list-style-type: none"> • "http://www.fpml.org/coding-scheme/external/iso17442" (for party using LEI). • "http://www.hkicl.com.hk/scheme/hktr/tr-entity-id" (for party using HKTR Entity ID). • "http://www.fpml.org/ext/iso9362" (for party using SWIFT BIC). • "http://www.hkicl.com.hk/scheme/cicrn" (for party using CI/CR number) • "http://www.hkicl.com.hk/scheme/hkbrn" (for party using Hong Kong Business Registration Number). • "http://www.hkicl.com.hk/scheme/hktr/user-defined" (for party using user defined ID). <p>Masked party is not allowed.</p>	Req.
1.6.2	/tr:eventActivityReport	tr:reportingPartyReference	Reference	The reporting party that reports for the actual trade party.		1..1

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
	/tr:eventActivityReport/tr:reportingFor/tr:reportingPartyReference	@href	xsd:IDREF	The reference to a party.	<p>It indicates the reference of the reporting party block representing the reporting party. The ID of the party it references can be one of the following schemes:</p> <ul style="list-style-type: none"> • “http://www.fpml.org/coding-scheme/external/iso17442” (for party using LEI). • “http://www.hkicl.com.hk/scheme/hktr/tr-entity-id” (for party using HKTR Entity ID). • “http://www.fpml.org/ext/iso9362” (for party using SWIFT BIC). • “http://www.hkicl.com.hk/scheme/cicrn” (for party using CI/CR number) • “http://www.hkicl.com.hk/scheme/hkbrn” (for party using Hong Kong Business Registration Number). <p>Note that the party specified must be a HKTR participant.</p>	Req.

A.4.5 eventActivityReportRetracted Component

The `eventActivityReportRetracted` component is specifically used to cancel a “Relink” event for reporting. It cannot be used to cancel a new trade event nor a post-trade event for reporting.

The structure of `eventActivityReportRetracted` block is illustrated in the following diagram.



Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
1	/	tr:eventActivityReport Retracted	---	It is used specifically to cancel a previously reported “Relink” trade event which is unmatched / not yet affirmed. It cannot be used to cancel other trade events.		0..U (1..50)
1.1	/tr:eventActivityReportRetracted	header	---	A type refining the generic message header content to make it specific to request messages. For detailed layout, refer to appendix A.4.5.		0..1 (1..1)
1.2	/tr:eventActivityReportRetracted	correlationId	xsd:normalized String (40)	A qualified identifier used to correlate between messages.	The correlation Id. must contain either (a) the HKTR-R system assigned Event Reference returned in previous response in replying the previous event request; or (b) the user / agent assigned unique trade event Id. carried in the previous event request.	0..1 (1..1)

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
	/tr:eventActivityReportRetracted/correlationId	@correlationIdScheme	xsd:anyURI	Correlation Id. Coding Scheme	<p>User may specify Agent Event Reference (agent only), User Event Reference (reporting party only) or HKTR Event Reference.</p> <p>To specify Agent Event Reference, this URI must be "http://www.hkicl.com.hk/scheme/hktr/agent-event-ref".</p> <p>To specify User Event Reference, this URI must be "http://www.hkicl.com.hk/scheme/hktr/user-event-ref".</p> <p>To specify HKTR-R system assigned Event Reference for the previous submitted trade event, the URI must be "http://www.hkicl.com.hk/scheme/hktr/event-ref"</p>	Req.

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
1.3	/tr:eventActivityReportRetracted	onBehalfOf	---	Indicates which party (and accounts) a trade is being processed for.	<p>If the request is submitted by the agent participant, this field is used to specify the actual reporting party.</p> <p>If “submittingParty” is different from “reportingParty” as specified in the XML block “requestDocumentHeader” (Refer to appendix A.4.2), it must be specified with same value as the “reportingParty” field.</p> <p>If the party is submitting the request for itself, this block must be omitted.</p> <p>The HKTR-R system does not support reference to an account rather than a party.</p>	0..4 (0..1)
1.3.1	/tr:eventActivityReportRetracted/onBehalfOf	partyReference	Reference	The party for which the message receiver should work.	Only HKTR Entity ID, LEI, SWIFTBIC, CICR, and BRN are supported. The party referenced must be a HKTR participant.	0..1 (1..1)
	/tr:eventActivityReportRetracted/onBehalfOf/partyReference	@href	xsd:IDREF	The reference to a party.	It indicates the reference of the party block representing the actual reporting party.	Req.

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
1.5	/tr:eventActivityReportRetracted	party	---	<p>A legal entity or a subdivision of a legal entity.</p> <p>Parties can perform multiple roles in a trade lifecycle. For example, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of broker, calculation agent, etc. In FpML roles are defined in multiple places within a document.</p>		0..U (1..50)
	/tr:eventActivityReportRetracted/party	@id	xsd:ID	The id uniquely identifying the Party within the document.		Req.

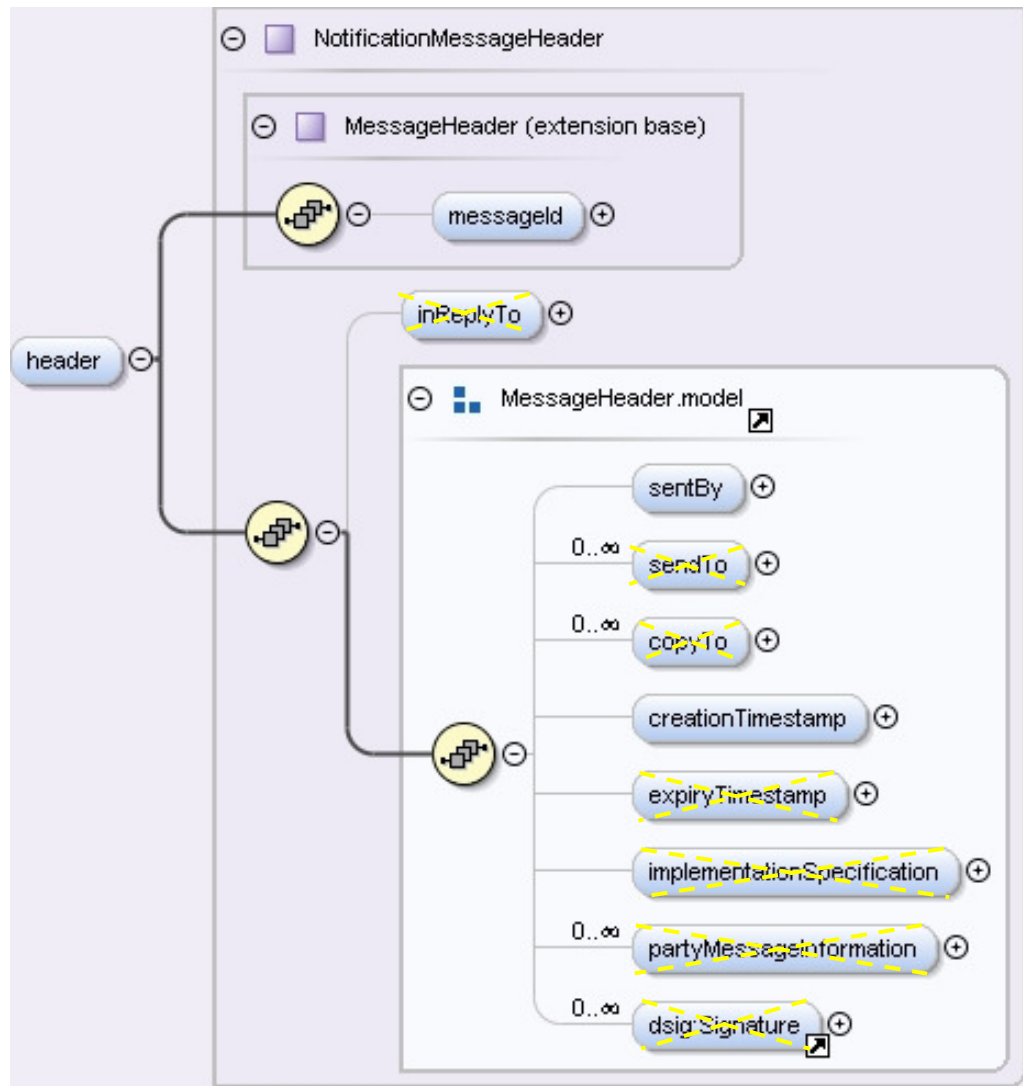
Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
1.5.1	/tr:eventActivityReportRetracted/party	partyId	xsd:normalizedString (40)	<p>A party identifier can be one of the either</p> <ul style="list-style-type: none"> • Legal Entity Identifier • HKTR Entity ID • SWIFT BIC • Certificate of Incorporation (CI) / Certificate of Registration (CR) Number • Hong Kong Business Registration Number (BRN) <p>For Party ID SWIFT BIC and BRN, party should input the first eight digits only Example SWIFTBIC: HKMAHKHHXXX should be inputted as HKMAHKHH BRN: 12345678 - 000 - 04 - 11 - A should be inputted as 12345678</p> <p>For Party ID CICR, party should input all character(s) and digits Example For Local company (CI): Seven digits such as 9999999 For Non-local company (CR): Character(s) plus seven digits such as X9999999 or XX999999.</p>	<p><u>Further format, length and value constraints on different party IDs:</u></p> <p>LEI, HKTR Entity ID, SWIFT BIC, CICR, BRN, User Defined Code: Please refer to the format field in “PartyIdentifierType” sheet as stipulated in the worksheet of “Reporting – Ref – Enumerations and coding schemes.xls”.</p>	0..U (1..15)
	/tr:eventActivityReportRetracted/party/partyId	@partyIdScheme	xsd:anyURI	Party Id. Coding Scheme	<p>If the element is referenced by “sentTo”, “onBehalfOf” field of “../tr:eventActivityReportRetracted” or any non-payment related fields (e.g. trade counterparties), it must be one of the followings:</p> <ul style="list-style-type: none"> • “http://www.fpml.org/coding-scheme/external/iso17442” (for party using LEI). 	Opt. (Req.)

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
					<ul style="list-style-type: none"> • “http://www.hkicl.com.hk/scheme/hktr/tr-entity-id” (for party using HKTR Entity ID). • “http://www.fpml.org/ext/iso9362” (for party using SWIFT BIC). • “http://www.hkicl.com.hk/scheme/cicrn” (for party using CI/CR number) • “http://www.hkicl.com.hk/scheme/hkbrn” (for party using Hong Kong Business Registration Number). <p>Note that in the submitted document, exactly one of the above can be present.</p> <p>To represent the central counterparty, the scheme “http://www.hkicl.com.hk/scheme/hktr/ccp-id” should be used. Please note that this scheme should also be used to represent the CCP when the trade is novated to CCP.</p> <p>To represent the confirmation platform, the scheme “http://www.hkicl.com.hk/scheme/hktr/cp-id” should be used.</p>	

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
1.5.2	/tr:eventActivityReportRetracted/party	partyName	xsd:normalized String (80)	The party name of the organization. A free format string.	Note: Reporting Party should not provide any identity information of transacting party that is a private individual. Its party name should be inputted as “Individual”. (This is inapplicable when private individual is registered as TR participant.)	0..1

A.4.6 NotificationMessageHeader Component

The eventActivityReport and the eventActivityReportRetracted message for reporting embed a header component of type NotificationMessageHeader with the following structure.



Field Ref. No.	Field location (relative to /tr:eventActivityReport)	Field name	Data Type	Description	Usage Rule	Card.
1	/	header	---	A type refining the generic message header content to make it specific to request messages.		1..1
1.1	/header	messageId	xsd:normalizedString (40)	A unique identifier (within its coding scheme) assigned to the message.	It is treated as the unique message ID assigned by user on each request. If the HKTR-R system receives two requests with the same identifier, the latter one will be rejected.	0..1 (1..1)
		@messageIdScheme	xsd:anyURI	Coding Scheme of messageIdScheme.	The HKTR-R system only supports party in coding scheme of " http://www.hkicl.com.hk/scheme/hktr/message-id ". If this attribute is not specified, the above is coding scheme is presumed.	Opt. (Req.)

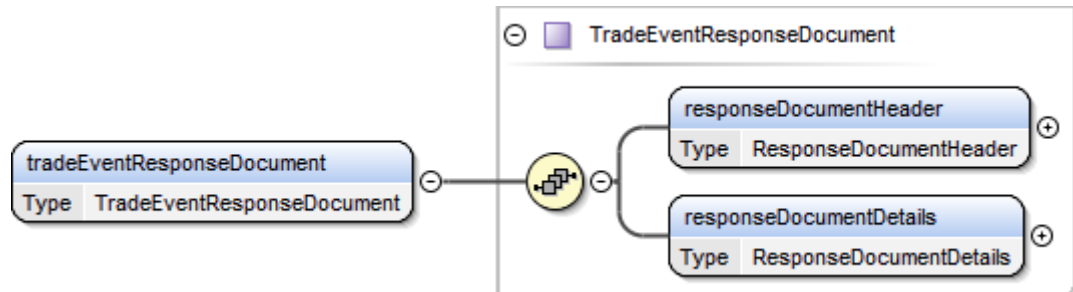
Field Ref. No.	Field location (relative to /tr:eventActivityReport)	Field name	Data Type	Description	Usage Rule	Card.
1.2	/header	sentBy	xsd:normalized String (35)	<p>The unique identifier (within its coding scheme) for the originator of a message instance.</p> <p>For Party ID SWIFT BIC and BRN, party should input the first eight digits only Example SWIFTBIC: HKMAHKHHXXX should be inputted as HKMAHKHH BRN: 12345678 – 000 – 04 – 11 – A should be inputted as 12345678</p> <p>For Party ID CICR, party should input all character(s) and digits Example For Local company (CI): Seven digits such as 9999999 For Non-local company (CR): Character(s) plus seven digits such as X9999999 or XX999999.</p>	<p>If the element “../tr:eventActivityReport/onBehalfOf” (Refer to section A.4.4) is not specified, the party is the trade reporting party. Otherwise, it is the agent party submitting the request on behalf of the party specified in the element.</p> <p><u>Further format, length and value constraints on different party IDs:</u></p> <p><i>LEI, HKTR Entity ID, SWIFT BIC, CICR, BRN:</i> Please refer to the format field in “PartyIdentifierType” sheet as stipulated in the worksheet of “Reporting – Ref – Enumerations and coding schemes.xls”.</p>	0..1 (1..1)

Field Ref. No.	Field location (relative to /tr:eventActivityReport)	Field name	Data Type	Description	Usage Rule	Card.
	/header/sentBy	@messageAddressScheme	xsd:anyURI	Coding Scheme of sentBy.	<p>It must be one of the followings:</p> <ul style="list-style-type: none"> • “http://www.fpml.org/coding-scheme/external/iso17442” (for party using LEI). • “http://www.hkicl.com.hk/scheme/hktr/tr-entity-id” (for party using HKTR Entity ID). • “http://www.fpml.org/ext/iso9362” (for party using SWIFT BIC). • “http://www.hkicl.com.hk/scheme/cicrn” (for party using CI/CR number) • “http://www.hkicl.com.hk/scheme/hkbrn” (for party using Hong Kong Business Registration Number). <p>Note that the party specified must be a HKTR participant.</p>	Opt. (Req.)
1.3	/header	creationTimestamp	xsd:dateTime	The date and time (on the source system) when this message instance was created.		0..1 (1..1)

A.5 Trade Event Response Document

A.5.1 `trdoc:tradeEventResponseDocument`

The general structure of the XML request document can be illustrated as follows:



The root element of a response document is “tradeEventResponseDocument”. The submitted XML document is consisted of two main components:

- ***trdoc:responseDocumentHeader*** (document header block)

The header returns the user’s unique identification carried on the original request document header. It also carries a system-assigned unique reference to the document and a file-level error code, if any. For the detailed layout, refer to A.4.2.

- ***trdoc:responseDocumentDetails*** (document detail block)

The Details block contains one or more event request which should be encoded with FpML’s ***eventActivityReportStatus*** or ***eventActivityReportException*** message. For the detailed layout, refer to appendix A.5.4 (eventActivityReportAcknowledgement) and A.5.5 (eventActivityReportException) respectively.

Note that in case of malformed request file name or malformed request file, an empty *responseDocumentDetails* block will be returned.

For each response, there exists:

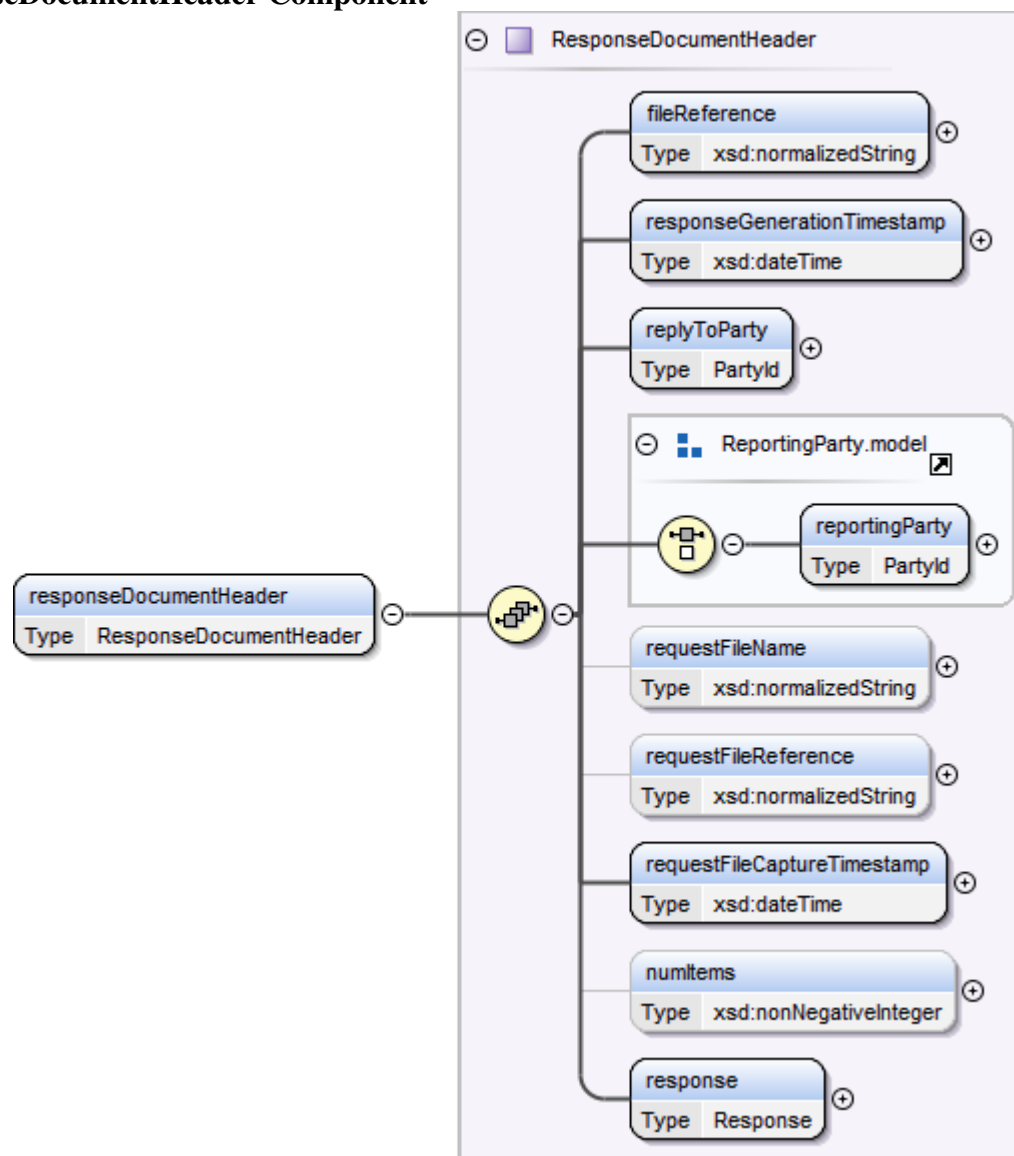
- ***header*** (FpML response message header)

The standard FpML message header component is fully described in appendix A.5.2.

The mapping of message/element encoding to the HKTR-R's reporting response types is as follows:

Response Type	FpML Message Usage
Successful Data Capturing	eventActivityReportStatus
Rejection Response	eventActivityReportException

A.5.2 trdoc:responseDocumentHeader Component

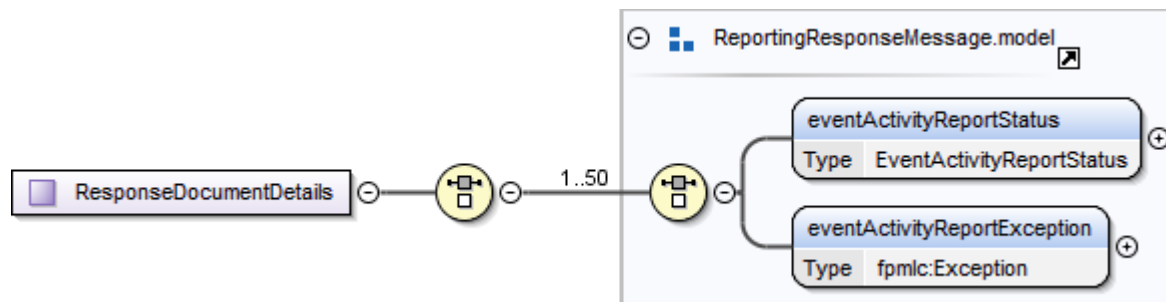


Field Ref. No.	Field location	Field name	Data Type	Description / Usage Rule	Card.
1	/trdoc:tradeResponseDocument	trdoc:responseDocumentHeader	---	The header element for storing file-scoped information	1..1
1.1	/trdoc:tradeResponseDocument/trdoc:responseDocumentHeader	trdoc:fileReference	xsd:normalizedString (30)	A unique document identifier generated by the HKTR-R system to requesting party for reference.	1..1
1.2	/trdoc:tradeResponseDocument/trdoc:responseDocumentHeader	trdoc:responseGenerationTimestamp	xsd:dateTime	The time at which the response file is generated	1..1
1.3	/trdoc:tradeResponseDocument/trdoc:responseDocumentHeader	trdoc:replyToParty	xsd:normalizedString (35)	The TR participant who receives the response. Generally speaking, it should be identical to the submittingParty specified in the request document.	1..1
	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:replyToParty	@partyIdScheme	xsd:anyURI	<p>It must be one of the followings:</p> <ul style="list-style-type: none"> • "http://www.fpml.org/coding-scheme/external/iso17442" (for party using LEI). • "http://www.hkicl.com.hk/scheme/hktr/tr-entity-id" (for party using HKTR Entity ID). • "http://www.fpml.org/ext/iso9362" (for party using SWIFT BIC). • "http://www.hkicl.com.hk/scheme/cicrn" (for party using CI/CR number) • "http://www.hkicl.com.hk/scheme/hkbrn" (for party using Hong Kong Business Registration Number). <p>Note that the party specified must be a HKTR participant.</p>	Req.
1.4	/trdoc:tradeResponseDocument/trdoc:responseDocumentHeader	trdoc:reportingParty	xsd:normalizedString (35)	The HKTR Entity ID, LEI, SWIFTBIC, CICR, or BRN of the reporting party. The reporting party must be a HKTR participant.	0..1

Field Ref. No.	Field location	Field name	Data Type	Description / Usage Rule	Card.
	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty	@partyIdScheme	xsd:anyURI	<p>It must be one of the followings:</p> <ul style="list-style-type: none"> • "http://www.fpml.org/coding-scheme/external/iso17442" (for party using LEI). • "http://www.hkicl.com.hk/scheme/hktr/tr-entity-id" (for party using HKTR Entity ID). • "http://www.fpml.org/ext/iso9362" (for party using SWIFT BIC). • "http://www.hkicl.com.hk/scheme/cicrn" (for party using CI/CR number) • "http://www.hkicl.com.hk/scheme/hkbrn" (for party using Hong Kong Business Registration Number). <p>Note that the party specified must be a HKTR participant.</p>	Req.
1.5	/trdoc:tradeResponseDocument/trdoc:responseDocumentHeader	trdoc:requestFileName	xsd:normalizedString (255)	The original request file name submitted by the submitting party.	0..1
1.6	/trdoc:tradeResponseDocument/trdoc:responseDocumentHeader	trdoc:requestFileReference	xsd:normalizedString (30)	The file reference of the original request document.	0..1
1.7	/trdoc:tradeResponseDocument/trdoc:responseDocumentHeader	trdoc:requestFileCaptureTimestamp	xsd:dateTime	The timestamp at which the request file is captured.	1..1
1.8	/trdoc:tradeResponseDocument/trdoc:responseDocumentHeader	trdoc:numItems	xsd:nonNegativeInteger (3)	<p>It returns the number of response record to be returned to the user.</p> <p>If there is no document level exception, the number should be the same as the number of requests contained in the request document.</p> <p>If document level exception occurs and the system does not process detail request, the field will be blank and document level exception information can be acquired in "reason" block in the same header.</p>	0..1

Field Ref. No.	Field location	Field name	Data Type	Description / Usage Rule	Card.
1.9	/trdoc:tradeResponseDocument/trdoc:responseDocumentHeader	trdoc:response	---	The block that is used for holding the result of executing the request and their corresponding reasons for the response.	1..1
1.9.1	/trdoc:tradeResponseDocument/trdoc:responseDocumentHeader/trdoc:response	trdoc:responseCode	xsd:normalizedString (6)	<p>It carries a success return code if there is no document level exception. If a document-level exception occurs, it carries an error code with a reason description.</p> <p>User should not mix up this response code with the code returned for individual trade event detail response. There may be a situation in which all trade event requests are processed but rejected by the system and this field will still carry a success return code since no document level exception occurs.</p>	1..1
1.9.2	/trdoc:tradeResponseDocument/trdoc:responseDocumentHeader/trdoc:response	trdoc:responseDesc	xsd:normalizedString (1024)	<p>Reason description corresponding to the reasonCode.</p> <p>The field is not present if the reasonCode is success return code.</p>	0..1

A.5.3 trdoc:responseDocumentDetails Component

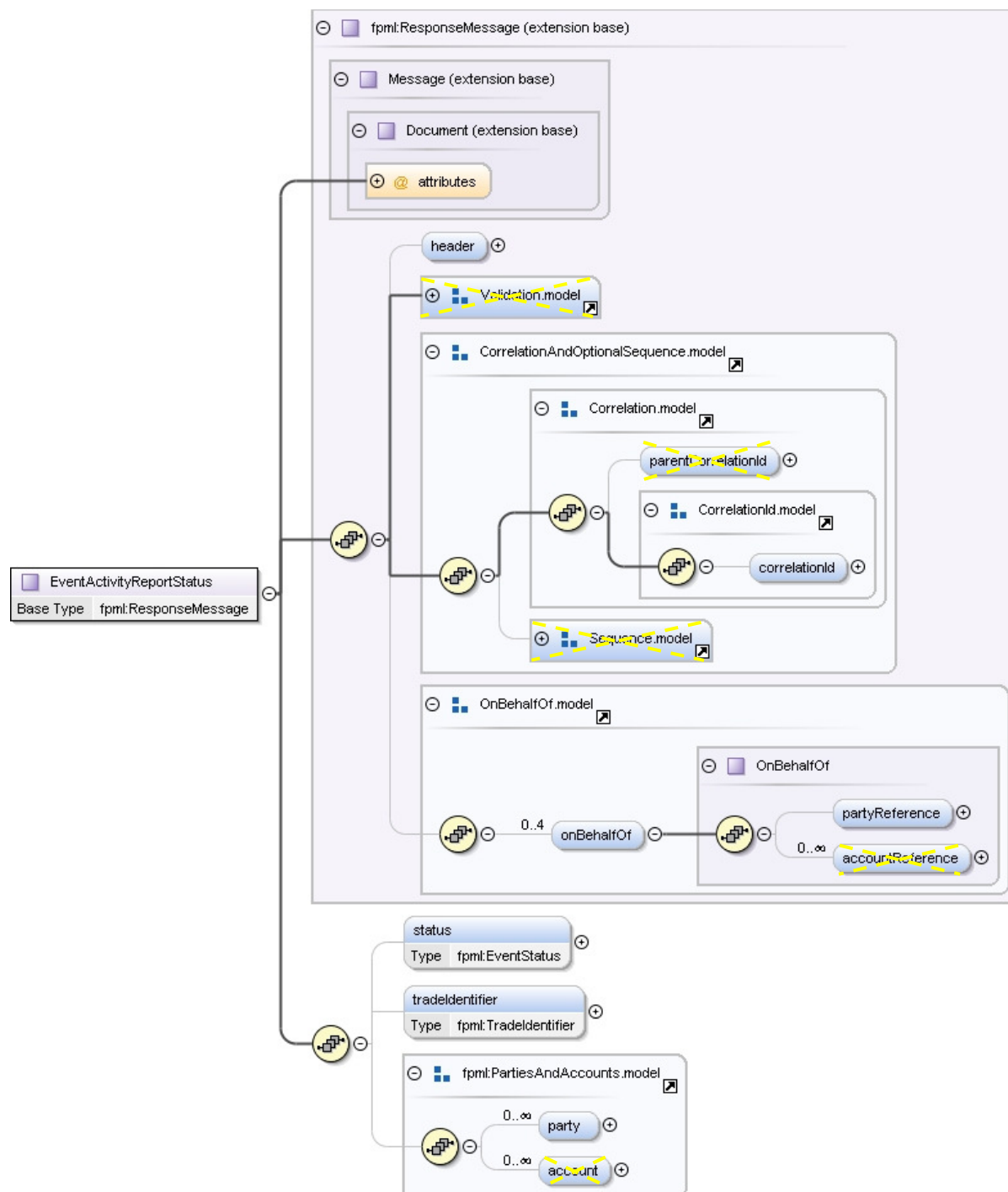


Field Reference Number	Field location	Field name	Data Type	Description / Usage Rule	Card.
2	/trdoc:tradeResponseDocument	trdoc:responseDocumentDetails	---	The document detail block embeds detail response message of either type eventActivityReportStatus or eventActivityReportException. The whole block will be absent if document level exception occurs since the system cannot proceed to process individual requests in the request document.	0..1
2.1	/trdoc:tradeResponseDocument/trdoc:responseDocumentDetails	tr:eventActivityReportStatus	---	Used only if the purpose of the file is "Reporting". Either a custom eventActivityReportStatus or the FpML eventActivityReportException message block will be returned. If the original request is processed successfully, a custom eventActivityReportStatus message block will be returned. For detailed format description, refer to appendix A.5.4.	1..50
	/trdoc:tradeResponseDocument/trdoc:responseDocumentDetails/tr:eventActivityReportStatus	@fpmlVersion	---	The FpML version. For FpML 5.5, the string "5.5" will be returned.	Req.

Field Reference Number	Field location	Field name	Data Type	Description / Usage Rule	Card.
2.2	/trdoc:tradeResponseDocument/trdoc:responseDocumentDetails	eventActivityReportException	---	<p>Used only if the purpose of the file is “Reporting”.</p> <p>Either a custom eventActivityReportStatus or the FpML eventActivityReportException message block will be returned.</p> <p>If the original request cannot be processed successfully, an FpML eventActivityReportException message block will be returned</p> <p>For detailed format description, refer to appendix A.5.5.</p>	1..50
	/trdoc:tradeResponseDocument/trdoc:responseDocumentDetails/eventActivityReportException	@fpmlVersion	---	The FpML version. For FpML 5.5, the string “5.5” will be returned.	Req.

A.5.4 eventActivityReportStatus Component

The structure of eventActivityReportStatus block is illustrated in the following diagram:

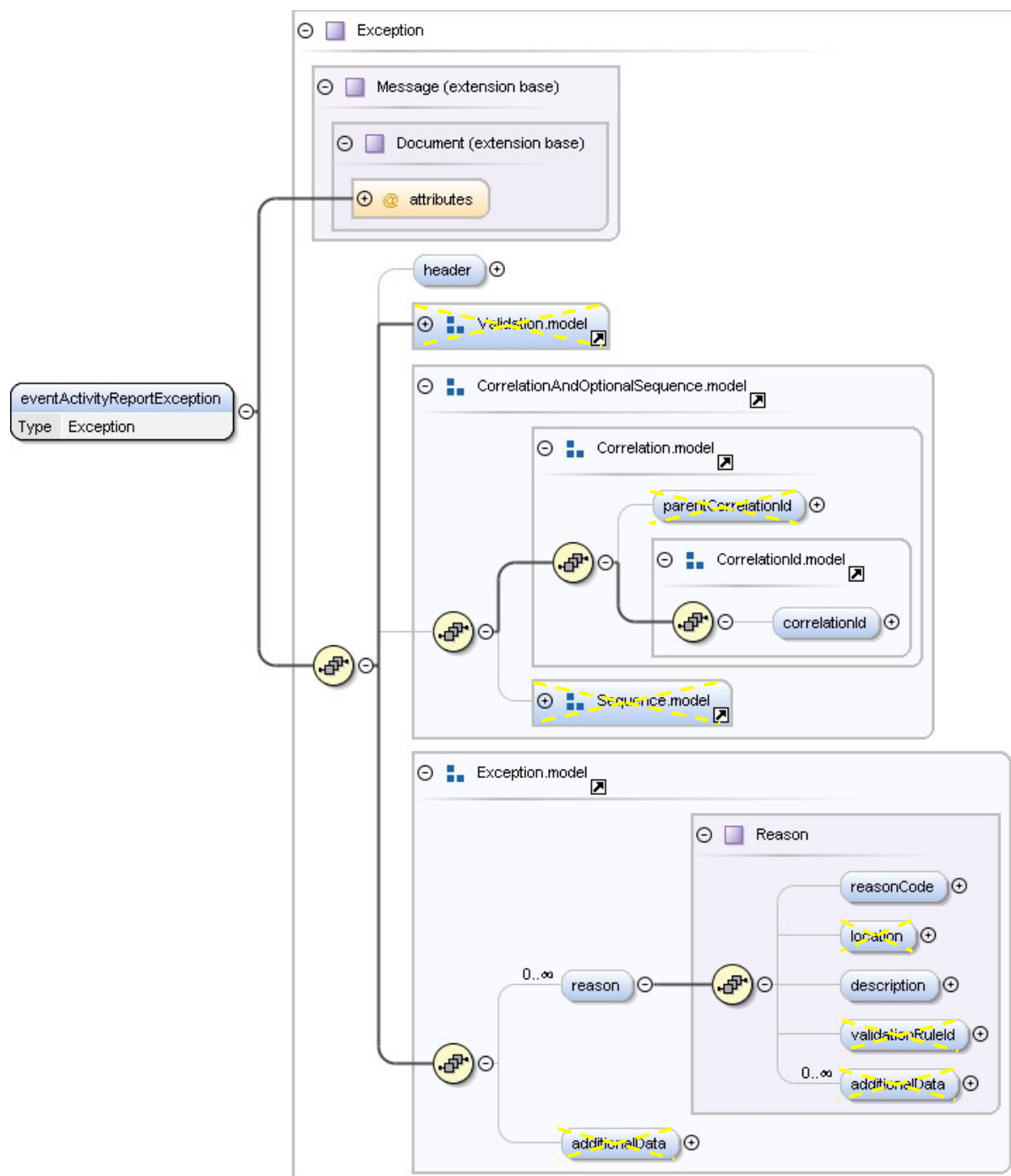


Field Reference Number	Field location	Field name	Data Type	Description / Usage Rule	Card.
1	/	tr:eventActivityReportStatus	---		0..U (1..50)
1.1	/tr:eventActivityReportStatus	header	---	A type refining the generic message header content to make it specific to request messages. For detailed layout, refer to appendix A.5.4.	0..1 (1..1)
1.2	/tr:eventActivityReportStatus	correlationId	xsd:normalizedString (40)	A qualified identifier used to correlate between messages. The HKTR-R system will return the assigned Event Reference.	0..1 (1..1)
	/tr:eventActivityReportStatus/correlationId	@correlationIdScheme	xsd:anyURI	Always returns the HKTR-R system assigned event reference under the URI: " http://www.hkicl.com.hk/scheme/hktr/event-re/ "	Req.
1.3	/tr:eventActivityReportStatus	onBehalfOf	---	Indicates which party (and accounts) a trade is being processed for. If the original request is submitted by an agent on behalf of reporting party, the field carries the reporting party's HKTR Entity Id.	0..1
1.3.1	/tr:eventActivityReportStatus/onBehalfOf	partyReference	Reference	The party for which the message receiver should work.	0..1
	/tr:eventActivityReportStatus/onBehalfOf/partyReference	@href	xsd:IDREF	A reference to a party	Req.
1.4	/tr:eventActivityReportStatus	tr:status	xsd:normalizedString(63)	Defines the status of a trade event. For the valid values of status, please refer to "EventStatus" as stipulated in the worksheet of "Reporting – Ref – Enumerations and coding schemes.xls"	0..1
	/tr:eventActivityReportStatus/tr:status	@eventStatusScheme	xsd:anyURI	Always returns the HKTR-R coding scheme URI for event status: " http://www.hkicl.com.hk/scheme/hktr/reporting/event-status/ "	Opt.

Field Reference Number	Field location	Field name	Data Type	Description / Usage Rule	Card.
1.5	/tr:eventActivityReportStatus	tr:tradeIdentifier	TradeIdentifier. Refer to section A.6.3.4.6 for details.	The HKTR-R system will return the TR Trade Reference if the trade event status is “Completed”.	0..1
1.6	/tr:eventActivityReportStatus	party	---	A legal entity or a subdivision of a legal entity. Parties can perform multiple roles in a trade lifecycle. For example, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of broker, calculation agent, etc. In FpML roles are defined in multiple places within a document.	0..U (0..50)
1.6.1	/tr:eventActivityReportStatus /party	partyId	xsd:normalizedString (40)	A party identifier, e.g. a S.W.I.F.T. bank identifier code (BIC). The HKTR-R system returns the HKTR-R system’s participant Id. when referring to the submitting party or the reporting parties of the original request.	0..U (1..15)
	/tr:eventActivityReportStatus /party/partyId	@partyIdScheme	xsd:anyURI	Party Id. Coding Scheme.	Opt. (Req.)

A.5.5 eventActivityReportException Component

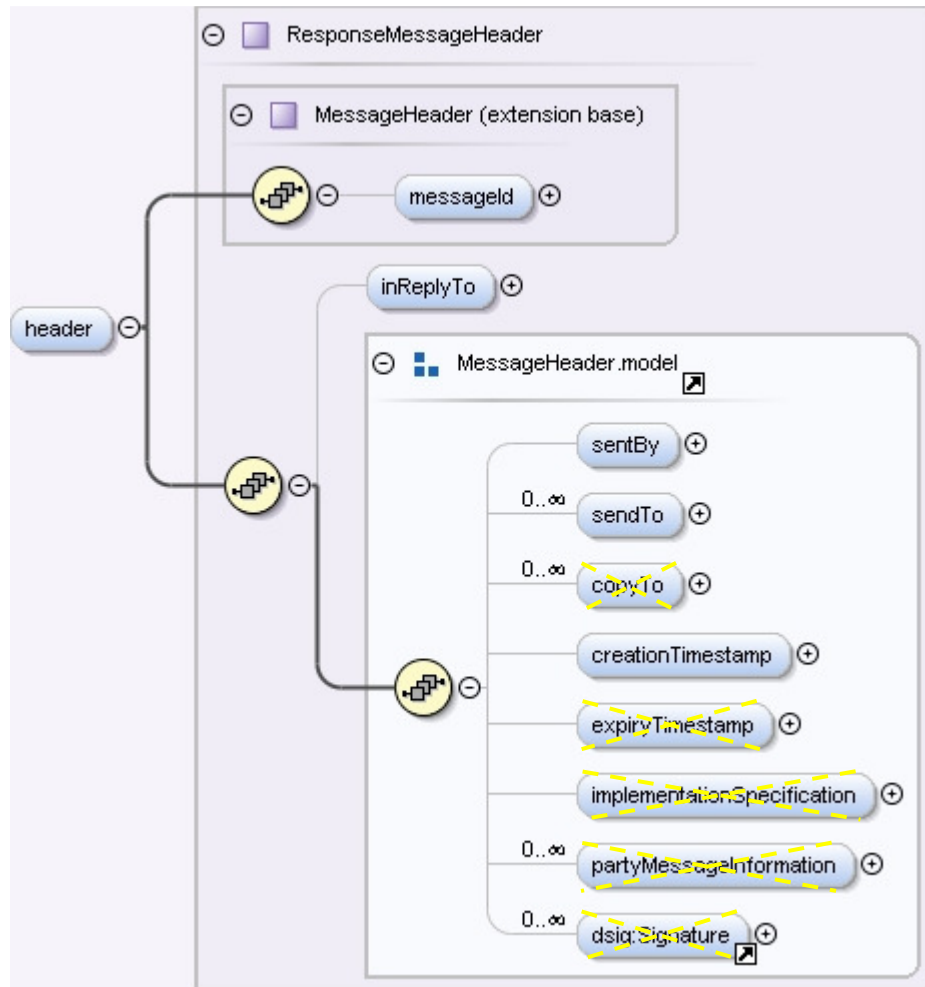
The structure of eventActivityReportException block is illustrated in the following diagram:



Field Reference Number	Field location	Field name	Data Type	Description / Usage Rule	Card.
2	/	eventActivityReportException	---		0..U (1..50)
2.1	/eventActivityReportException	header	---	A type refining the generic message header content to make it specific to request messages. For detailed layout, refer to appendix A.5.5.	0.1 (1..1)
2.2	/eventActivityReportException	correlationId	xsd:normalizedString (40)	A qualified identifier used to correlate between messages. The HKTR-R system will return the assigned Event Reference. Under critical exception that the correlation Id of the original request cannot be acquired, there will be no values for this element.	0..1
	/eventActivityReportException/correlationId	@correlationIdScheme	xsd:anyURI	Always returns the HKTR-R system assigned event reference under the URI: " http://www.hkicl.com.hk/scheme/hktr/event-ref "	Req.
2.3	/eventActivityReportException	reason	---	An instance of the Reason type used to record the nature of any errors associated with a message.	0..U (1..1)
2.3.1	/eventActivityReportException/reason	reasonCode	xsd:normalizedString (6)	A machine interpretable error code. Note that the HKTR-R system will return HKTR-R-specific error code, instead of the FpML standard codes	0.1 (1..1)
	/eventActivityReportException/reason/reasonCode	@reasonCodeScheme	xsd:anyURI	Always returns the HKTR-R coding scheme URI for reason code: " http://www.hkicl.com.hk/scheme/hktr/reporting/reason-code ".	Opt.
2.3.2	/eventActivityReportException/reason	description	xsd:string (1024)	Plain English text describing the associated error condition	0..1

A.5.6 ResponseMessageHeader (for Reporting) Component

eventActivityReportStatus or eventActivityReportException message embeds a common header component (ResponseMessageHeader) with the following structure.



Field Reference Number	Field location (relative to /tr:eventActivityReportStatus or /eventActivityReportException)	Field name	Data Type	Description / Usage Rule	Card.
1	/	header	---	A type refining the generic message header content to make it specific to request messages.	1..1
1.1	/header	messageId	xsd:normalizedString (40)	A unique identifier (within its coding scheme) assigned to the message. It is the unique response ID generated by HKTR-R system.	0..1 (1..1)
	/header/messageId	@messageIdScheme	xsd:anyURI	The HKTR-R system only supports party in coding scheme of " http://www.hkicl.com.hk/scheme/hktr/message-id ".	Req.
1.2	/header	inReplyTo	xsd:normalizedString (40)	A copy of the unique message identifier (within its own coding scheme) to which this message is responding. It is the message ID specified by user on the request message corresponding to this response. In case of the request message is not well-formed, an empty tag of inReplyTo would be presented.	0..1 (1..1)
	/header/inReplyTo	@messageIdScheme	xsd:anyURI	The HKTR-R system only supports party in coding scheme of " http://www.hkicl.com.hk/scheme/hktr/message-id ".	Req.
1.3	/header	sentBy	xsd:normalizedString (35)	The unique identifier (within its coding scheme) for the originator of a message instance. In HKTR-R, it must be "HKTR".	0..1 (1..1)
	/header/sentBy	@messageAddressScheme	xsd:anyURI	As the message must be from HKTR, the URL must be: <ul style="list-style-type: none"> "http://www.hkicl.com.hk/scheme/hktr/hktr" 	Opt. (Req.)
1.4	/header	sendTo	xsd:normalizedString (35)	A unique identifier (within its coding scheme) indicating an intended recipient of a message. In HKTR-R, it must be the submitting party of the request.	0..U (1..1)

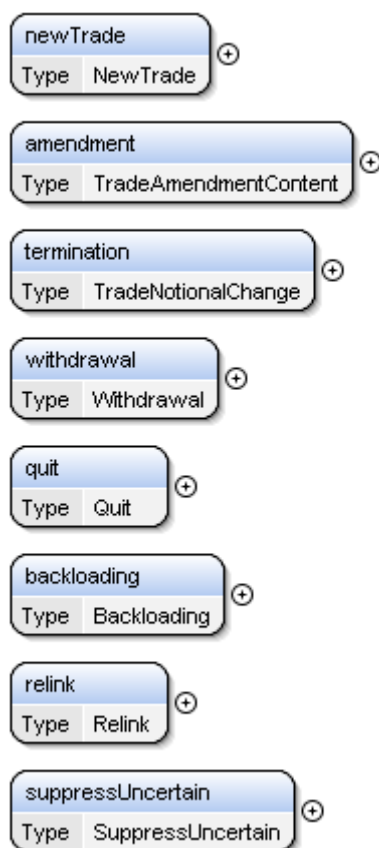
Field Reference Number	Field location (relative to /tr:eventActivityReportStatus or /eventActivityReportException)	Field name	Data Type	Description / Usage Rule	Card.
	/header/sendTo	@messageAddressScheme	xsd:anyURI	It must be one of the followings: <ul style="list-style-type: none"> “http://www.fpml.org/coding-scheme/external/iso17442” (for HKTR entity using LEI). “http://www.hkicl.com.hk/scheme/hktr/tr-entity-id” (for HKTR entity using HKTR Entity ID). “http://www.fpml.org/ext/iso9362” (for HKTR entity using SWIFT BIC) “http://www.hkicl.com.hk/scheme/cicrn” (for HKTR entity using “Certificate of Incorporation” (CI) or “Certificate of Registration” (CR) Number) “http://www.hkicl.com.hk/scheme/hkbrn” (for HKTR entity using Hong Kong Business Registration Number) 	Opt. (Req.)
1.5	/header	creationTimestamp	xsd:dateTime	The date and time (on the source system) when this message instance was created.	0..1 (1..1)

A.6 FpML structures for reporting purpose

In this section, the FpML structures for reporting purpose will be briefly described. As described in section A.4.4, the structures described in this section will mainly be present within the “eventActivityReport” element for reporting purpose.

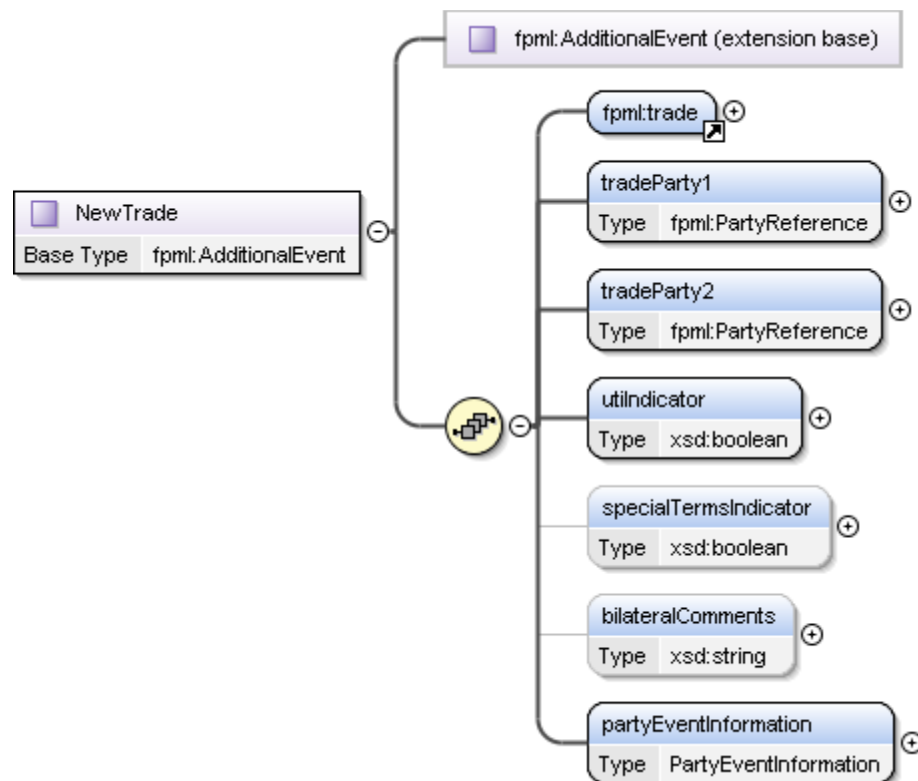
A.6.1 Reporting - Trade Events

Under the “reporting” paradigm, the events defined are “New Trade”, “Amendment”, “Termination”, “Withdrawal”, “Quit” (proprietary), “Backloading” (proprietary), “Relink” (proprietary) and “Suppress Uncertain” (proprietary).



A.6.1.1 Reporting – New Trade

The newTrade element embeds the FpML fpml:Trade type element followed by HKTR-R system's proprietary elements: e.g. specialTermsIndicator, etc. To use these proprietary elements, one should use the “**tr:newTrade**” element in substitution of FpML standard “**additionalEvent**” element.



Field Reference Number	Field location (with root being the "NewTrade"-typed element)	Field name	Data Type	Description	Card.
1	/tr:newTrade	trade	Trade. Refer to section A.6.2 for details.	A full description of the trade content.	1..1
2	/tr:newTrade/	tr:tradeParty1	Reference	The trade party that directly relates to the reporter of the trade.	1..1
	/tr:newTrade/tr:tradeParty1	@href	xsd:IDREF	Reference to a party.	Req.
3	/tr:newTrade/	tr:tradeParty2	Reference	The party that participates in the trade other than tradeParty1.	1..1
	/tr:newTrade/tr:tradeParty2	@href	xsd:IDREF	Reference to a party.	Req.
4	/tr:newTrade/	tr:utilIndicator	xsd:boolean	Indicates whether a Unique Transaction Identifier (UTI) specified by the HKTR exists for the trade. UTI specified by the HKTR only includes the Unique Swap Identifier (USI) required to be reported by the US Commodity Futures Trading Commission's (CFTC) regulations for recording keeping and swap data reporting purposes. When the value is true, the UTI must be used in the tradeId of PartyTradeIdentifier. Refer to section A.6.3.4.6 for details.	1..1
5	/tr:newTrade/	tr:specialTermsIndicator	xsd:boolean	Indicates whether special terms are applicable or not.	0..1
6	/tr:newTrade/	tr:bilateralComments	xsd:string(255)	An arbitrary string describing the trade. This field should generally be left blank. However, if one wants to ensure that two trades link together, both parties should then populate this field with the same unique value. Note also that this value must either be a blank value or a unique value within the reporting party, or else it would be rejected by the system.	0..1
7	/tr:newTrade/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.3.4.7 for details.	A structure for storing event specific information for a trade party.	1..1

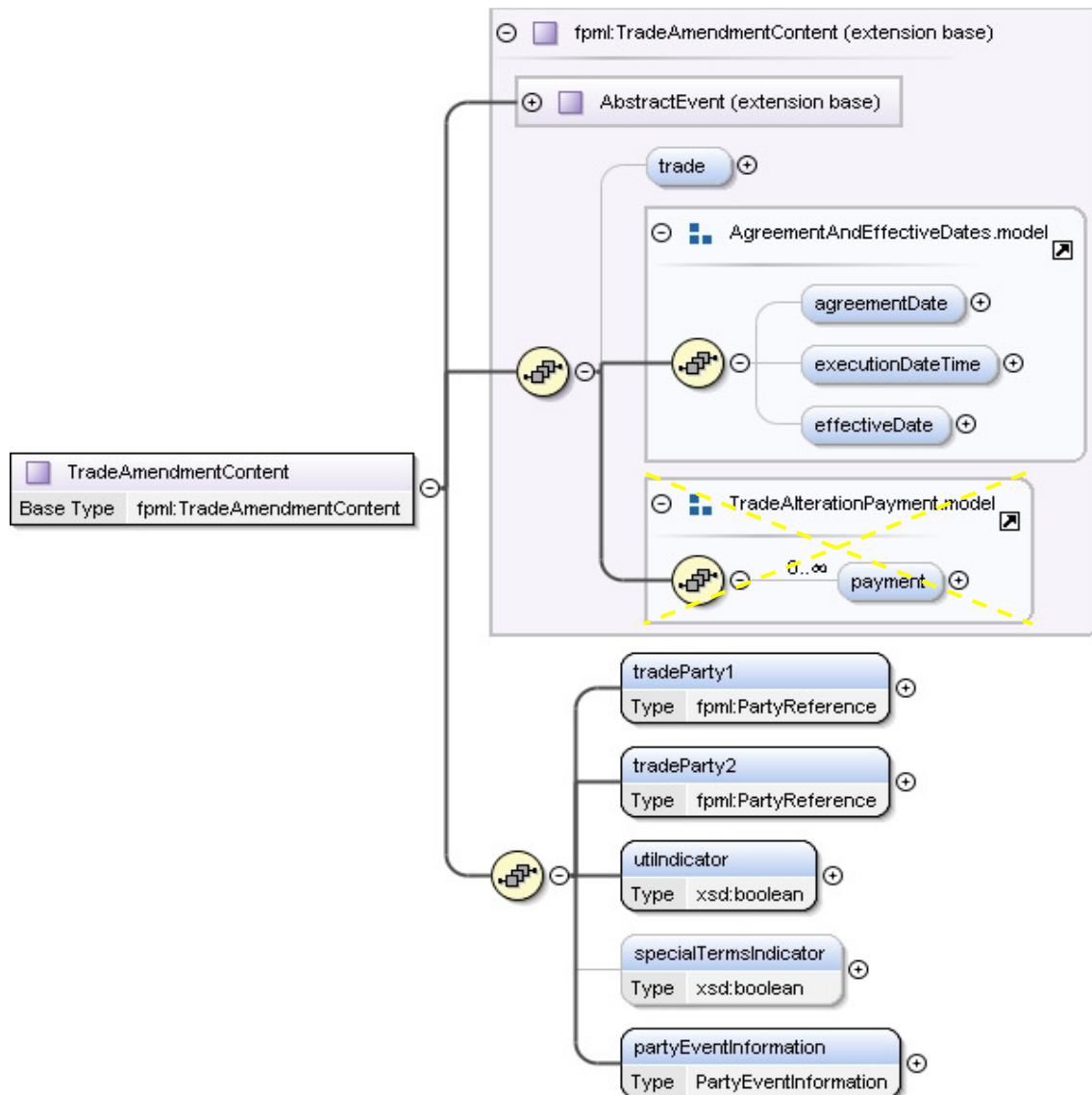
A.6.1.2 Reporting – Amendment

The trade amendment event has a simple structure. It essentially contains:

- The whole amended trade representation (note that the use of `tradeIdentifier` is insufficient for providing the amended trade)
- The agreement date of the amendment event
- An optional payment that may be made in settlement of the amendment event.
- Custom reporting fields

To use these proprietary elements, one should override the default `TradeAmendmentContent` type with “**tr:TradeAmendmentContent**” type using the **xsi:type** declaration.

Please note that there are non-amendable fields for each product. For the list of non-amendable fields, please refer to section A.6.5.



Field Reference Number	Field location (with root being the "TradeAmendmentContent"-typed element)	Field name	Data Type	Description	Card.
1	/	trade	Trade. Refer to section A.6.2 for details.	A full description of the amended trade.	1..1
2	/	agreementDate	xsd:date	Post trade event trade date.	0..1 (1..1)
3	/	executionDateTime	xsd:dateTime	Post trade event trade date and time as in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00).	0..1
4	/	effectiveDate	xsd:date	Post trade event effective date.	0..1
6	/	tr:tradeParty1	Reference	The trade party that directly relates to the reporter of the trade.	1..1
	/ tr:tradeParty1	@href	xsd:IDREF	Reference to a party.	Req.
7	/	tr:tradeParty2	Reference	The party that participates in the trade other than tradeParty1.	1..1
	/tr:tradeParty2	@href	xsd:IDREF	Reference to a party.	Req.
8	/	tr:utiIndicator	xsd:boolean	Indicates whether a Unique Transaction Identifier (UTI) specified by the HKTR exists for the trade. UTI specified by the HKTR only includes the Unique Swap Identifier (USI) required to be reported by the US Commodity Futures Trading Commission's (CFTC) regulations for recording keeping and swap data reporting purposes. When the value is true, the UTI must be used in the tradeId of PartyTradeIdentifier. Refer to section A.6.3.4.6 for details.	1..1
9	/	tr:specialTermsIndicator	xsd:boolean	Indicates whether special terms are applicable or not.	0..1
10	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.3.4.7 for details.	A structure for storing event specific information for a trade party.	1..1

A.6.1.3 Reporting – Termination

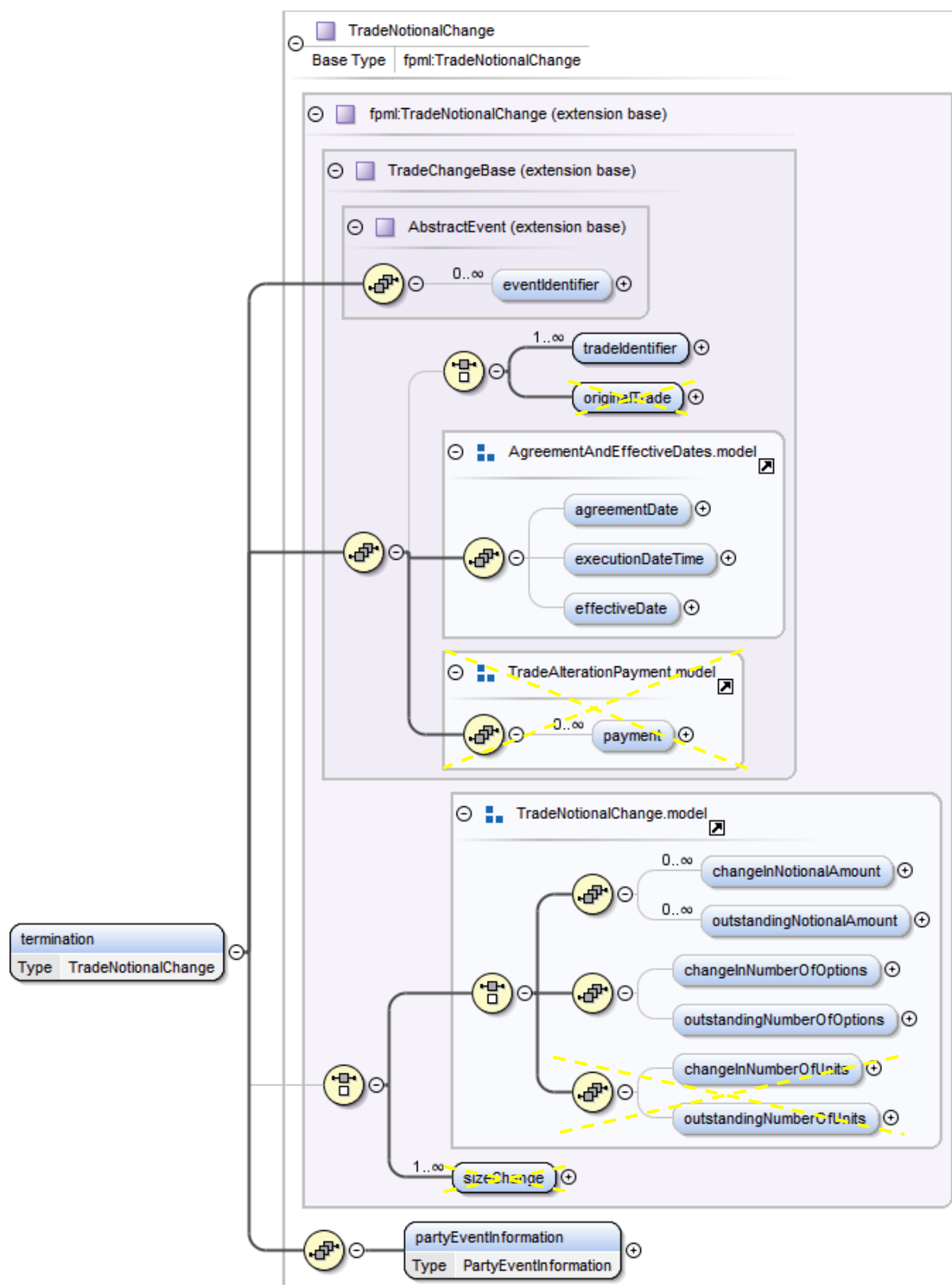
Different from trade amendment event, for trade termination event, it is allowed to use a tradeIdentifier to reference a previously reported trade. The agreementDate is the date on which the parties enter into the termination transaction, whereas the effectiveDate is the date on which the termination becomes effective. Again, an optional payment may be made in settlement of the termination event.

Depending on the type of the product, different fields are used in terminating the trade, as depicted in the following table:

Product taxonomy	Applicable field(s) for terminating the product
All supported Interest Rate products	- changeInNotionalAmount - outstandingNotionalAmount
All supported Foreign Exchange products	- changeInNotionalAmount - outstandingNotionalAmount
Equity:Option:PriceReturnBasicPerformance	- changeInNumberOfOptions - outstandingNumberOfOptions
Equity:Swap:PriceReturnBasicPerformance	- changeInNotionalAmount - outstandingNotionalAmount
Equity:Swap:ParameterReturnVariance	- changeInNotionalAmount - outstandingNotionalAmount

In all the above cases, the amount of termination should be specified in “changeIn~” fields, whereas the remaining amount of termination after the termination should be specified in “outstanding~” fields.

As this event is now extended with proprietary fields for trade repository reporting purpose, one should override the default TradeNotionalChange type with “tr:TradeNotionalChange” type using the xsi:type declaration.



Field Reference Number	Field location (with root being the "TradeNotionalChange"-typed element)	Field name	Data Type	Description	Card.
1	/	tradeIdentifier	TradeIdentifier. Refer to section A.6.3.4.6 for details.	The trade identifier of the trade that is being terminated.	1..1
2	/	agreementDate	xsd:date	Post trade event trade date.	0..1 (1..1)
3	/	executionDateTime	xsd:dateTime	Post trade event trade date and time as in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00).	0..1
4	/	effectiveDate	xsd:date	Post trade event effective date.	0..1
	/	(branching) ¹		The choose-1-out-of-2 branching between notional amount and number of options. Note that this branch is optional.	0..1
6	/	changeInNotionalAmount	---	Either (/changeInNotionalAmount and/or /outstandingNotionalAmount) or (/changeInNumberOfOptions and/or /outstandingNumberOfOptions) Specifies the fixed amount by which the Notional Amount changes. For IR products, this is the change in deal notional amount for single currency products, or the change in either notional amount 1 or notional amount 2 for cross currency and swaption products. For FX product, this field can be filled with either the payment amount of exchangeCurrency1 or exchangeCurrency2. For EQ products, this field is applicable to Equity Swap	0..U (0..2) (0..2 for IR swap and swaption; 0..1 for other products)

¹ This is not a real XML element. It is specified here to show the whole choose-1-out-of-2 branching is optional.

Field Reference Number	Field location (with root being the "TradeNotionalChange"-typed element)	Field name	Data Type	Description	Card.
				<p>and Variance Swap only.</p> <ul style="list-style-type: none"> For Equity Swap, this field refers to the change in deal notional amount. For Variance Swap, this field refers to the change in variance amount. <p>For IR swap and swaption products, the occurrence of this element is at most 2, while for all other applicable products, the occurrence of this element is at most 1.</p> <p>A non-negative value should be used for HKTR-R system.</p>	
6.1	/changeInNotionalAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/changeInNotionalAmount/currency	@currencyScheme	xsd:anyURI	<p>The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R.</p> <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15</p>	Opt.
6.2	/changeInNotionalAmount	amount	xsd:decimal (20,10) (non-negative)	The monetary quantity in currency units.	0..1 (1..1)
7	/	outstandingNotionalAmount	---	<p>Either (/changeInNotionalAmount and/or /outstandingNotionalAmount) or (/changeInNumberOfOptions and/or /outstandingNumberOfOptions)</p> <p>Specifies the Notional amount after the Change.</p>	0..U (1..2) (2..2 for IR swap and swaption; 1..1 for

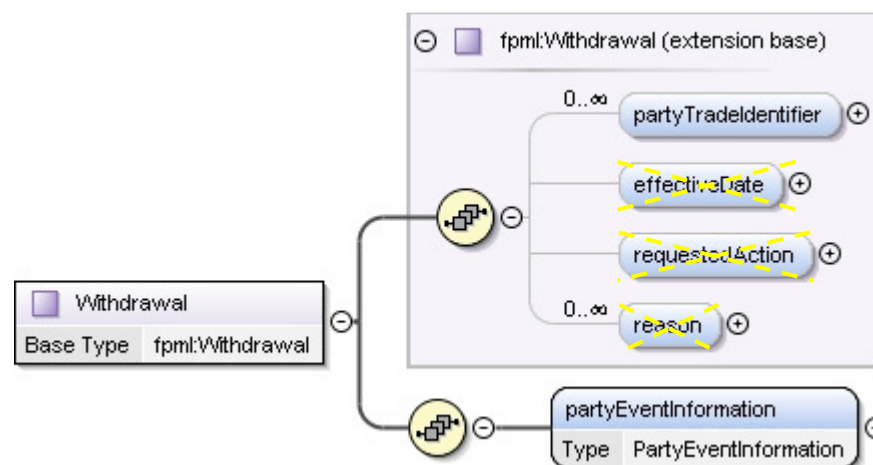
Field Reference Number	Field location (with root being the "TradeNotionalChange"-typed element)	Field name	Data Type	Description	Card.
				<p>For IR products, this is the change in deal notional amount for single currency products, or the change in either notional amount 1 or notional amount 2 for cross currency and swaption products.</p> <p>For FX Forward and NDF, this field refers to the exchangeCurrency1 or exchangeCurrency2.</p> <p>For FX Option and NDO, this field refers to the putCurrencyAmount or callCurrencyAmount.</p> <p>For EQ products, this field is applicable to Equity Swap and Variance Swap only.</p> <ul style="list-style-type: none"> For Equity Swap, this field refers to the outstanding deal notional amount. For Variance Swap, this field refers to the outstanding variance amount. <p>For IR swap and swaption products, the occurrence of this element must be 2, while for all other applicable products, the occurrence of this element must be 1.</p> <p>Note that the currency in changeInNotionalAmount element and that in outstandingNotionalAmount element should be consistent.</p> <p>A non-negative value should be used for HKTR-R system.</p>	<p>other products)</p> <p>(2..2 for FX products)</p>
7.1	/outstandingNotionalAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/outstandingNotionalAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds.	Opt.

Field Reference Number	Field location (with root being the "TradeNotionalChange"-typed element)	Field name	Data Type	Description	Card.
				<p>Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R.</p> <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15</p>	
7.2	/outstandingNotionalAmount	amount	xsd:decimal (20,10) (non-negative)	The monetary quantity in currency units.	0..1 (1..1)
8	/	changeInNumberOfOptions	xsd:decimal (20,10)	<p>Either (/changeInNotionalAmount and/or /outstandingNotionalAmount) or (/changeInNumberOfOptions and/or /outstandingNumberOfOptions)</p> <p>Specifies the fixed amount by which the Number of Options changes.</p> <p>A non-negative value should be used for HKTR-R system.</p>	0..1
9	/	outstandingNumberOfOptions	xsd:decimal (20,10)	<p>Either (/changeInNotionalAmount and/or /outstandingNotionalAmount) or (/changeInNumberOfOptions and/or /outstandingNumberOfOptions)</p> <p>Specifies the Number of Options after the Change.</p> <p>For EQ products, this field is applicable to Equity Option only.</p> <p>A non-negative value should be used for HKTR-R system.</p>	0..1 (1..1)

Field Reference Number	Field location (with root being the "TradeNotionalChange"-typed element)	Field name	Data Type	Description	Card.
10	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.3.4.7 for details.	A structure for storing event specific information for a trade party.	1..1

A.6.1.4 Reporting – Withdrawal

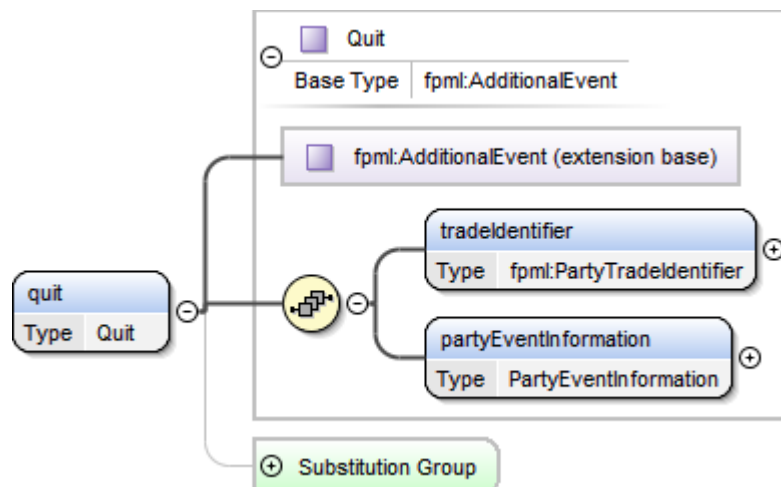
A HKTR extended event to handle trade withdrawal requests. One should override the default Withdrawal type with “**tr:Withdrawal**” type using the **xsi:type** declaration.



Field Reference Number	Field location (with root being the “Withdrawal”-typed element)	Field name	Data Type	Description	Card.
1	/	partyTradeIdentifier	TradeIdentifier. Refer to section A.6.3.4.6 for details.	The trade identifier of the trade that is being withdrawn.	0..U (1..1)
2	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.3.4.7 for details.	A structure for storing event specific information for a trade party.	1..1

A.6.1.5 Reporting – Quit

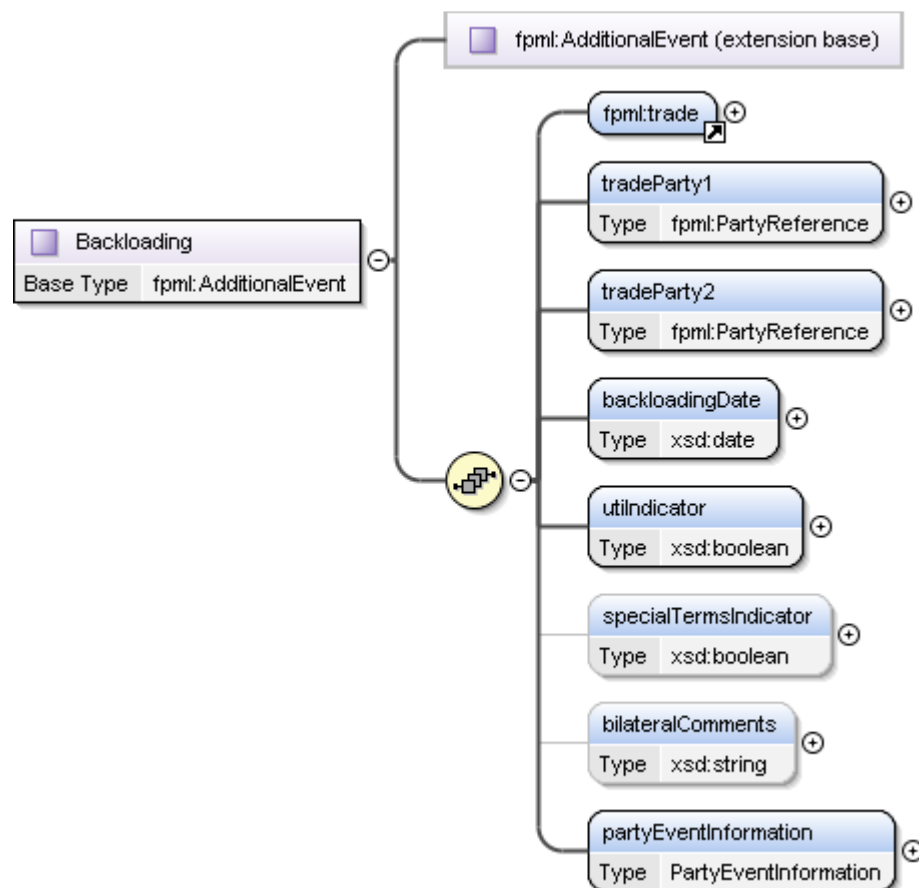
A proprietary event dedicated to handle trade quitting. To use this proprietary event, one should use the “**tr:quit**” element in substitution of FpML standard “**additionalEvent**” element.



Field Reference Number	Field location (with root being the “Quit”-typed element)	Field name	Data Type	Description	Card.
1	/	tradeIdentifier	TradeIdentifier. Refer to section A.6.3.4.6 for details.	The trade identifier of the trade that is being quitted.	1..1
2	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.3.4.7 for details.	A structure for storing event specific information for a trade party.	1..1

A.6.1.6 Reporting – Backloading

A proprietary event dedicated to handle trade back-loading. To use this proprietary event, one should use the “**tr:backloading**” element in substitution of FpML standard “**additionalEvent**” element.

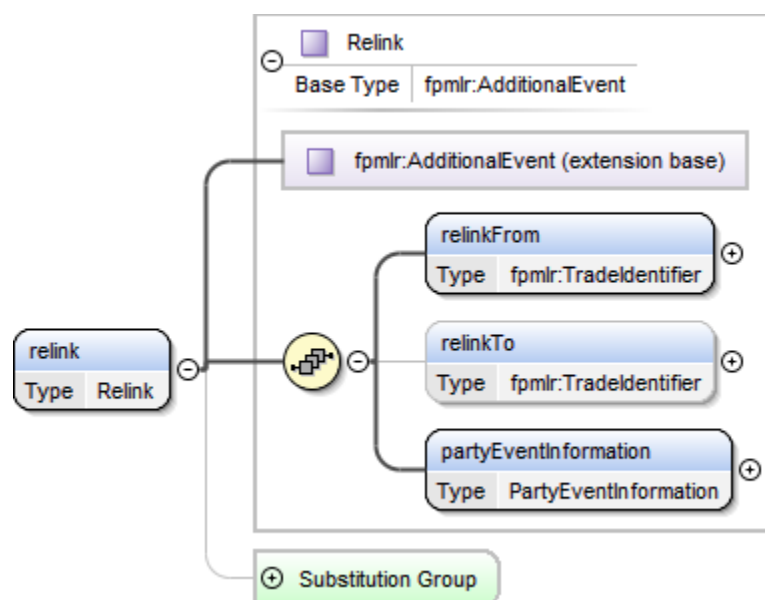


Field Reference Number	Field location (with root being the "Backloading"-typed element)	Field name	Data Type	Description	Card.
1	/	trade	Trade. Refer to section A.6.2 for details.	A full description of the trade to be backloaded.	1..1
2	/	tr:tradeParty1	Reference	The trade party that directly relates to the reporter of the trade.	1..1
	/tr:tradeParty1	@href	xsd:IDREF	Reference to a party.	Req.
3	/	tr:tradeParty2	Reference	The party that participates in the trade other than tradeParty1.	1..1
	/tr:tradeParty2	@href	xsd:IDREF	Reference to a party.	Req.
4	/	tr:backloadingDate	xsd:date	Date of the trade snapshot being reported.	1..1
5	/	tr:utiIndicator	xsd:boolean	Indicates whether a Unique Transaction Identifier (UTI) specified by the HKTR exists for the trade. UTI specified by the HKTR only includes the Unique Swap Identifier (USI) required to be reported by the US Commodity Futures Trading Commission's (CFTC) regulations for recording keeping and swap data reporting purposes. When the value is true, the UTI must be used in the tradeId of PartyTradeIdentifier. Refer to section A.6.3.4.6 for details.	1..1
6	/	tr:specialTermsIndicator	xsd:boolean	Indicates whether special terms in PartyTradeInformation is applicable or not.	0..1
7	/	tr:bilateralComments	xsd:string(255)	An arbitrary string describing the trade. This field should generally be left blank. However, if one wants to ensure that two trades link together, both parties should then populate this field with the same unique value. Note also that this value must either be a blank value or a unique value within the reporting party, or else it would be rejected by the system.	0..1
8	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.3.4.7 for	A structure for storing event specific information for a trade party.	1..1

Field Reference Number	Field location (with root being the “Backloading”-typed element)	Field name	Data Type	Description	Card.
			details.		

A.6.1.7 Reporting – Relink

Relink trade event is used to break, reform the linkage of trades. To use this proprietary event, one should use the “**tr:relink**” element in substitution of FpML standard “**additionalEvent**” element.



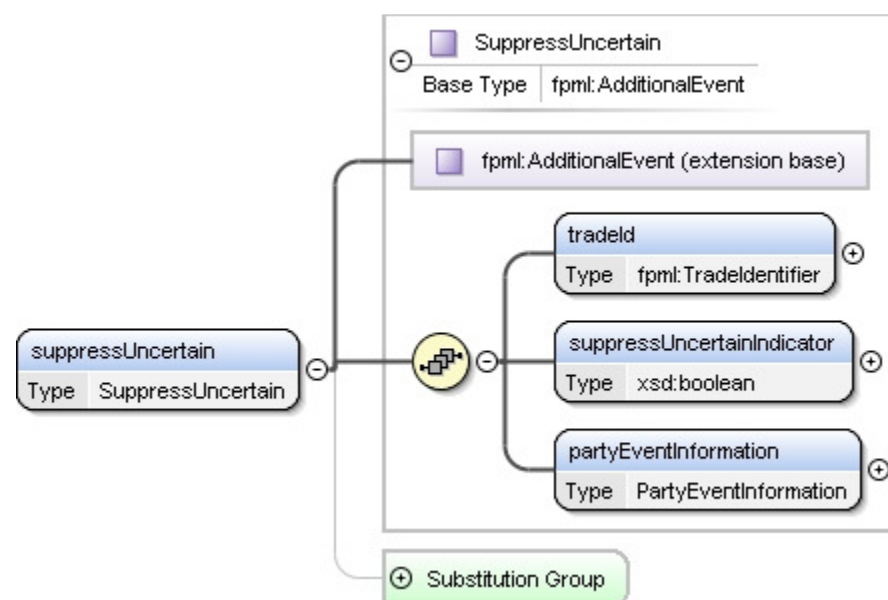
Field Reference Number	Field location (with root being the "Relink"-typed element)	Field name	Data Type	Description	Card.	Match. field
1	/	tr:relinkFrom	TradeIdentifier. Refer to section A.6.3.4.6 for details.	This field is used to relink two Mis-Linked Trades by using each party's HKTR trade reference.	1..1	ID
2	/	tr:relinkTo	TradeIdentifier. Refer to section A.6.3.4.6 for details.		0..1	ID

Field Reference Number	Field location (with root being the “Relink”-typed element)	Field name	Data Type	Description	Card.	Match. field																												
				<p>input sequence by the two reporting parties will arise event unmatched.</p> <p>For Example:</p> <table><tr><th colspan="2">Mis-linked Trade</th><th colspan="2">Corrected Trade</th></tr><tr><th>Party A</th><th>Party B</th><th>Party A</th><th>Party B</th></tr><tr><td>TRa1</td><td>TRb1</td><td>TRa1</td><td>TRb1</td></tr><tr><td>TRa2</td><td>TRb2</td><td>TRa2</td><td>TRb2</td></tr></table> <p>Example of Relink (Accepted event)</p> <table><tr><th>Relink Request by Party A:</th><th>Relink Request by Party B:</th></tr><tr><td>Relink From - TRa1</td><td>Relink From - TRa1</td></tr><tr><td>Relink To - TRb1</td><td>Relink To - TRb1</td></tr></table> <p>Example of Relink (Rejected event)</p> <table><tr><th>Relink Request by Party A:</th><th>Relink Request by Party B:</th></tr><tr><td>Relink From - TRa1</td><td>Relink From - TRb1</td></tr><tr><td>Relink To - TRb1</td><td>Relink To - TRa1</td></tr></table> <p>For the above “accepted-event” example, the two trades with trade references TRa2 and TRb2 will then become unlinked and undergo linking in the system day-end process.</p> <p>Note: If the “relinkTo” field is missing, the trade reference inputted in "relinkFrom" field would be marked as single-sided trade. (Assuming that the events submitted by both parties are exactly matched).</p>	Mis-linked Trade		Corrected Trade		Party A	Party B	Party A	Party B	TRa1	TRb1	TRa1	TRb1	TRa2	TRb2	TRa2	TRb2	Relink Request by Party A:	Relink Request by Party B:	Relink From - TRa1	Relink From - TRa1	Relink To - TRb1	Relink To - TRb1	Relink Request by Party A:	Relink Request by Party B:	Relink From - TRa1	Relink From - TRb1	Relink To - TRb1	Relink To - TRa1		
Mis-linked Trade		Corrected Trade																																
Party A	Party B	Party A	Party B																															
TRa1	TRb1	TRa1	TRb1																															
TRa2	TRb2	TRa2	TRb2																															
Relink Request by Party A:	Relink Request by Party B:																																	
Relink From - TRa1	Relink From - TRa1																																	
Relink To - TRb1	Relink To - TRb1																																	
Relink Request by Party A:	Relink Request by Party B:																																	
Relink From - TRa1	Relink From - TRb1																																	
Relink To - TRb1	Relink To - TRa1																																	
2	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.3.4.7 for	A structure for storing event specific information for a trade party.	1..1																													

Field Reference Number	Field location (with root being the “Relink”-typed element)	Field name	Data Type	Description	Card.	Match. field
			details.			

A.6.1.8 Reporting – Suppress Uncertain

Suppress Uncertain trade event is used to control the display of the uncertain unlink trade in the Participant Uncertain Unlink Report. To use this proprietary event, one should use the “**tr:suppressUncertain**” element in substitution of FpML standard “**additionalEvent**” element. This event is allowed only when Reporting Party is an overseas incorporated AI.

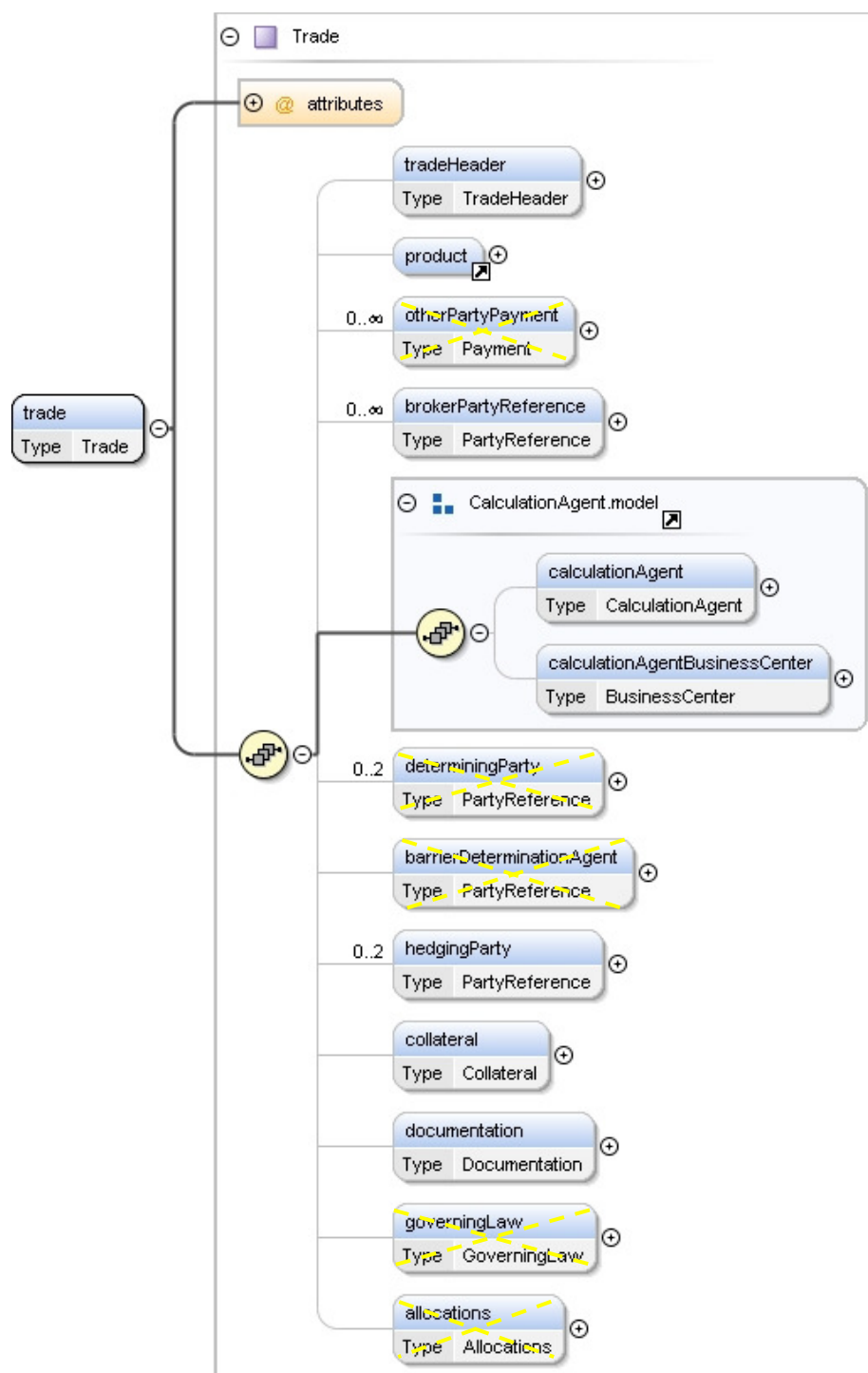


Field Reference Number	Field location (with root being the "SuppressUncertain"-typed element)	Field name	Data Type	Description	Card.
1	/	tr:tradeId	TradeIdentifier. Refer to section A.6.3.4.6 for details.	Unique trade reference generated by HKTR-R system on the target trade. This is used to correlate the Suppress Uncertain request to the trade submitted by counterparty.	1..1

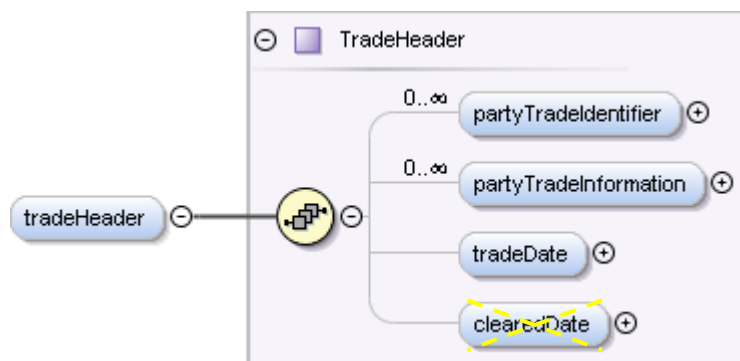
Field Reference Number	Field location (with root being the "SuppressUncertain"-typed element)	Field name	Data Type	Description	Card.
2	/	tr:suppressUncertainIndicator	xsd:boolean	<p>If this field is "true", the counterparty's trade will be removed from the Participant Uncertain Unlink Report.</p> <p>If this field is "false", the counterparty's trade will reappear in the Participant Uncertain Unlink Report.</p> <p>Remarks: The linking status of counterparty's trade will NOT be affected by this event request.</p>	1..1
3	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.3.4.7 for details.	A structure for storing event specific information for a trade party.	1..1

A.6.2 Reporting – Trade

A simplified representation of selected FpML elements for the “Trade” element is briefly illustrated as follows:



The “tradeHeader” element in “Trade” element can be expanded as follows:



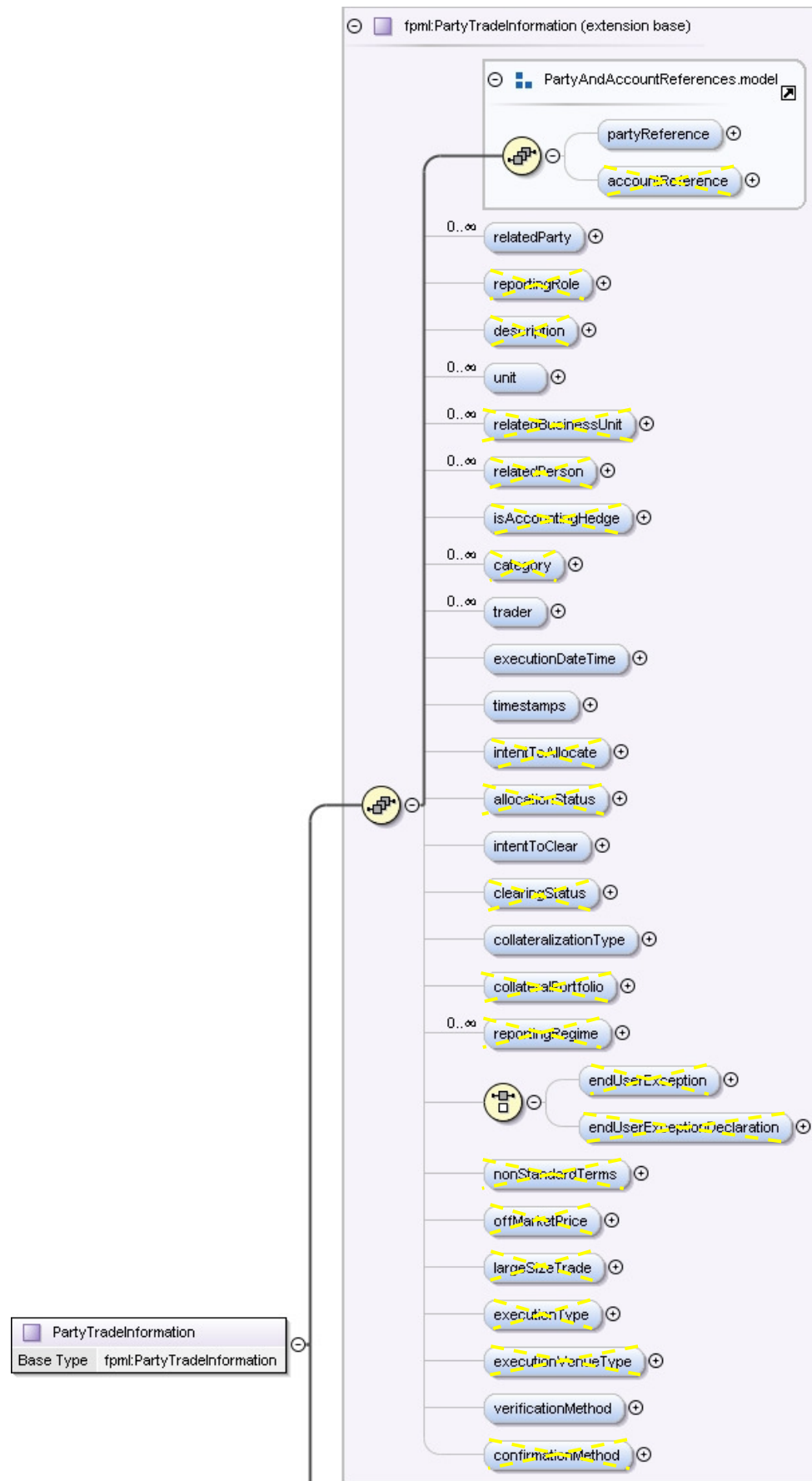
The “partyTradeInformation” element in “TradeHeader” element can be expanded to the following structure.

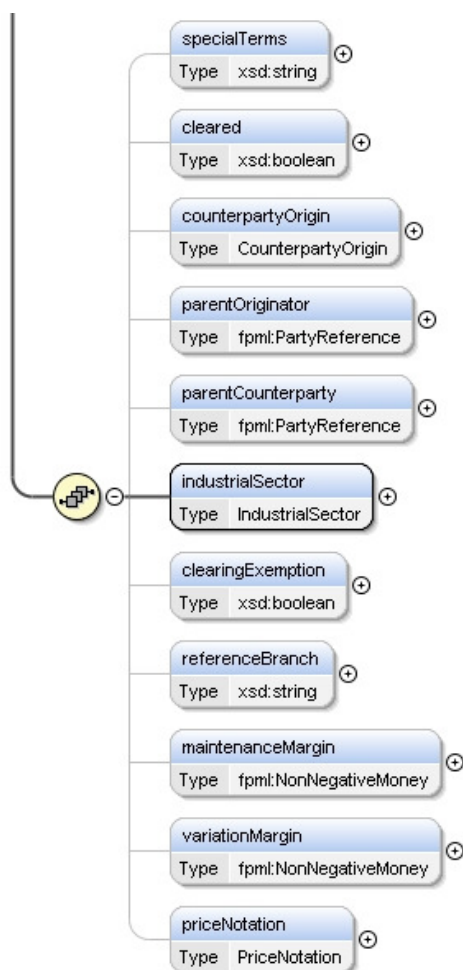
Note that there are customized elements inside this structure. To use these customized elements, user should override the default PartyTradeInformation type with “**tr:PartyTradeInformation**” type using the **xsi:type** declaration.

Refer to A.8 for the detail of a typical usage of partyTradeInformation blocks.

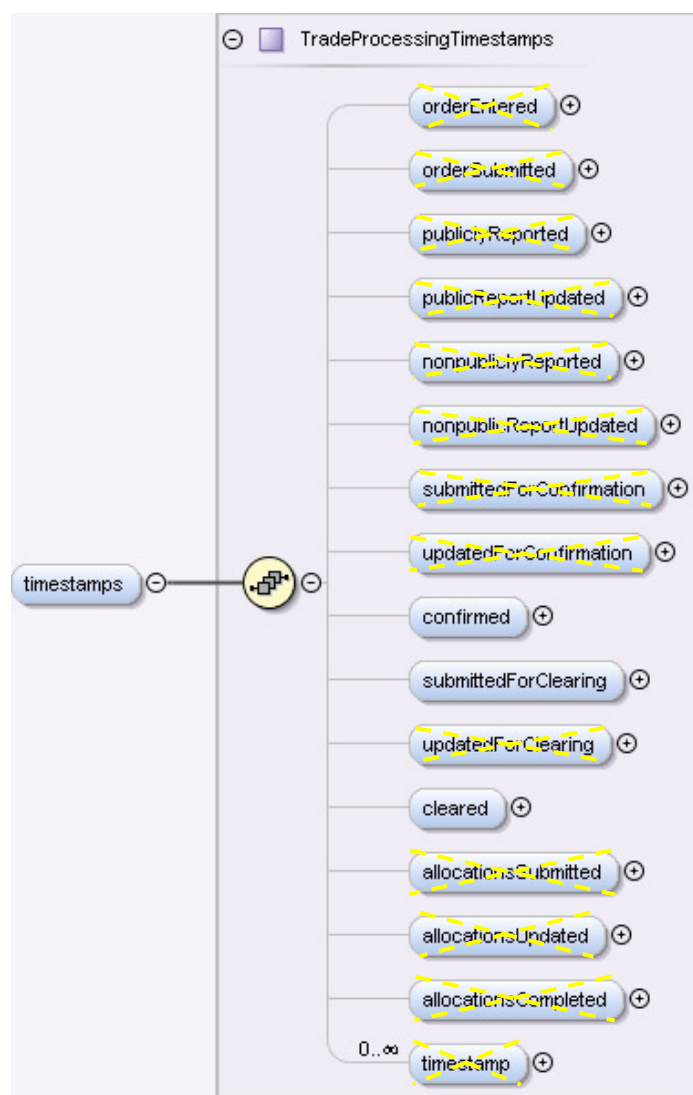
Many HKTR-extended fields in partyTradeInformation of FpML 5.2 have now standard representation in FpML 5.5. The following table summarizes the difference in these fields between FpML 5.2 and FpML 5.5.

Field	FpML path relative to partyTradeInformation block in FpML 5.2	FpML path relative to partyTradeInformation block in FpML 5.5
Clearing	/tr:clearing	/intentToClear
Central Counterparty ID	/relatedParty/partyReference with coding scheme of /relatedParty/role equals to “ ClearingService ”	/relatedParty/partyReference with coding scheme of /relatedParty/role equals to “ ClearingOrganization ”
Clearing Broker / Counterparty Clearing Broker	/relatedParty/partyReference with coding scheme of /relatedParty/role equals to “ ClearingBroker ”	/relatedParty/partyReference with coding scheme of /relatedParty/role equals to “ ClearingFirm ”
Settlement Agent of Trade Party / Settlement Agent of Counter Trade Party	/tr:settlementAgent	/relatedParty/partyReference with coding scheme of /relatedParty/role equals to “ SettlementAgent ”
Submission Timestamp for Clearing	/tr:tradeProcessingTimestamps/tr:submissionTimestampForClearing	/timestamps/submittedForClearing
Clearing Timestamp	/tr:tradeProcessingTimestamps/tr:clearingTimestamp	/timestamps/cleared
Collateralized	/tr:collateralizationType	/collateralizationType
Verification Type	/tr:verificationMethod	/verificationMethod

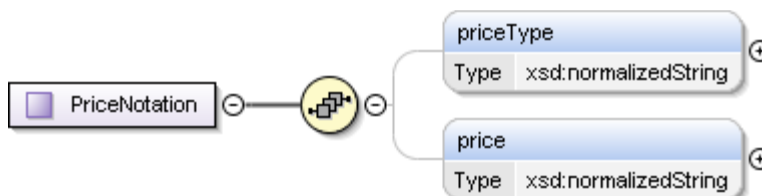




The element “timestamps” can be further expanded as follows:

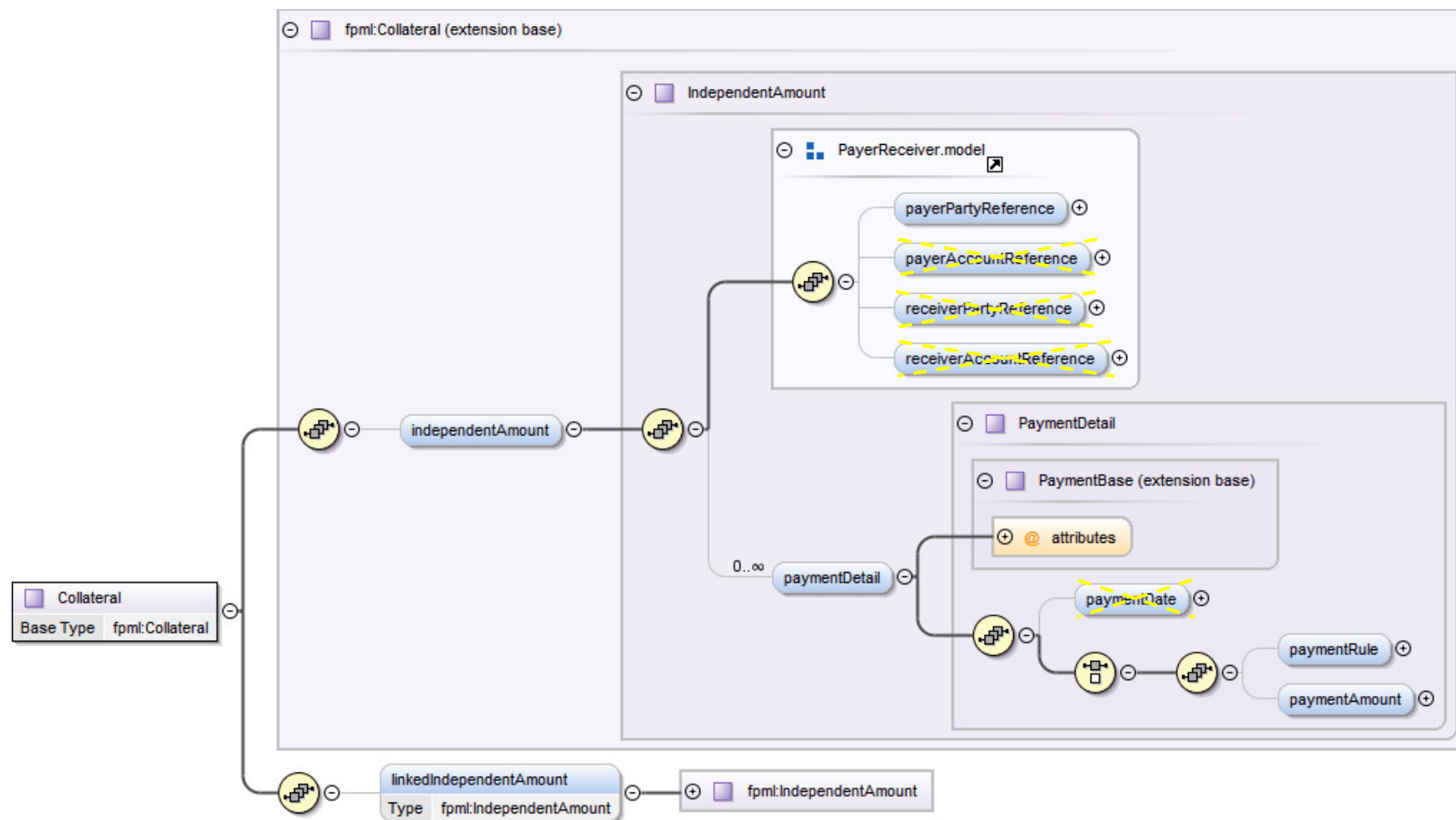


The element “priceNotation” can be further expanded as follows:

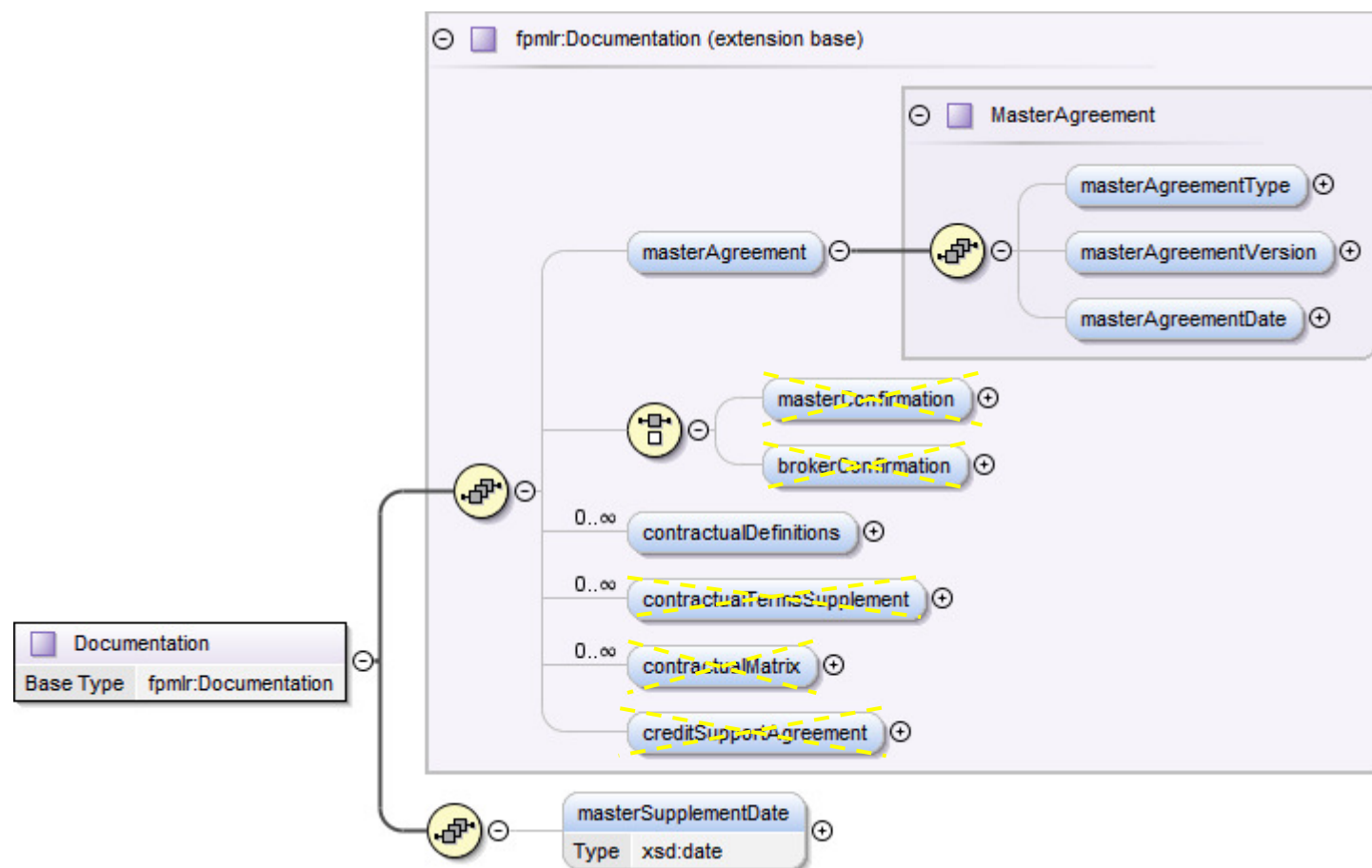


The “product” element in “Trade” element can be substituted by the elements of “Product” type, which is described in section A.6.3.

The “collateral” element in “Trade” element can be expanded as follows. Note that as there are customized elements inside the structure, user should override the default Collateral type with “**tr:Collateral**” type using the **xsi:type** declaration.



The “documentation” element in “Trade” element can be expanded as follows. Note that as there are customized elements inside the structure, user should override the default Documentation type with “**tr:Documentation**” type using the **xsi:type** declaration.



Below are the detailed elements descriptions for the “Trade” element:

Field Reference Number	Field location (Relative to “Trade” element)	Field name	Data Type	Description	Card.
1	/	tradeHeader	---	The information on the trade which is not product specific, e.g. trade date.	0..1 (1..1)
1.1	/tradeHeader	partyTradeIdentifier	PartyTradeIdentifier. Refer to section A.6.3.4.6 for details.	The trade reference identifier(s) allocated to the trade by the parties involved.	0..U (1..20)
1.2	/tradeHeader	partyTradeInformation	---	Additional trade information that may be provided by each involved party. In HKTR-R, two party trade information blocks from the trade parties are expected. They represent the trade information of the trade party and its counterparty.	0..U (2..2)
1.2.1	/tradeHeader/partyTradeInformation	partyReference	Reference	Reference to a party.	0..1 (1..1)
	/tradeHeader/partyTradeInformation/partyReference	@href	xsd:IDREF	Reference to a party.	Req.
1.2.2	/tradeHeader/partyTradeInformation	relatedParty	---	Identifies a related party performing a role within the transaction.	0..U (0..10)
1.2.2.1	/tradeHeader/partyTradeInformation/relatedParty	partyReference	Reference	Reference to a party. For the “ConfirmationPlatform” role, the partyReference must point to a CP partyId. With refer to A.6.3.4.6, if the code of the ConfirmationPlatform is not “OTHERS” or “PAPER”, CP Trade Reference must be provided in A.6.3.4.6; not allowed otherwise. For the “ClearingOrganization” role, the partyReference must point to a CCP partyId.	0..1 (1..1)

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				For the "CounterpartyBeforeCCP Novation", "PrimeBroker", "ExecutingBroker", "ClearingFirm", or "ExecutionAgent" role, the partyReference can point to HKTR Entity ID, LEI, SWIFT BIC, BR Number, CI/CR or masked party partyId.	
	/tradeHeader/partyTradeInformation/relatedParty/partyReference	@href	xsd:IDREF	Reference to a party.	Req.
1.2.2.2	/tradeHeader/partyTradeInformation/relatedParty	role	Scheme: PartyRole (xsd:normalizedString(63))	<p>The category of the relationship. The related party performs the role specified in this field for the base party. For example, if the role is "ClearingOrganization", the related party acts as a clearing platform for the base party.</p> <p>Note that HKTR-R system supports the following roles: "ClearingFirm", "ClearingOrganization", "ConfirmationPlatform", "CounterpartyBeforeCCPNovation", "ExecutingBroker", "ExecutionAgent", "PrimeBroker", and "SettlementAgent"</p> <p><u>ClearingOrganization</u> "ClearingOrganization" means the code of the Central Counterparty that the trade is anticipated to be cleared through. This role should be provided if Clearing Indicator (field tr:clearing) is true; Not allowed otherwise.</p> <p>There can only be one "ClearingOrganization" defined in the document.</p> <p>"ClearingOrganization" corresponds to the value "ClearingService" in FpML 5.2.</p> <p><u>ConfirmationPlatform</u> "ConfirmationPlatform" means the code of the Confirmation Platform where the trade is confirmed. This</p>	0..1 (1..1)*

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				<p>role is mandatory to be provided.</p> <p>There can only be one "ConfirmationPlatform" defined in the document.</p> <p><u>CounterpartyBeforeCCPNovation</u> "CounterpartyBeforeCCPNovation" means Counterparty type of the original trade. Applicable when the trade is novated to face CCP.</p> <p><u>PrimeBroker / ExecutingBroker</u> "PrimeBroker" / "Executing Brokers" indicates whether Trade Party is an Executing Broker, a Prime Broker or neither both. This role is only applicable for FX Non Deliverable Forward Product Sub-type.</p> <p>In case of Prime broker or Executing broker, the party ID should be one of the trade parties. Also, each of them can only act as one of these roles only. In other words, one party cannot acts as both roles (Prime broker and Executing Broker) for the trade.</p> <p><u>ExecutingAgent / ClearingFirm</u> "ExecutingAgent" / "ClearingFirm" indicates whether the trade party is an execution agent or clearing broker. Party acting as this role can be a party other than the two trading parties.</p> <p>"ClearingFirm" corresponds to the value "ClearingBroker" in FpML 5.2.</p> <p><u>SettlementAgent</u> "SettlementAgent" indicates whether the trade party is a settlement agent. Party acting as this role can be a party other than the two trading parties.</p>	

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				*Note: In case of Prime broker, Executing broker, Execution agent, or Clearing broker, they are applicable for the counterparty in the partyTradeInformation component. Please refer to the section A.8 for more information.	
	/tradeHeader/partyTradeInformation/relatedParty/role	@partyRoleScheme	xsd:anyURI	A type describing a role played by a party in one or more transactions. Examples include roles such as clearing broker, executing broker, prime broker, confirmation service provider, etc. This can be extended to provide custom roles. Simply ignored by HKTR-R system. Always use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/party-role	Opt.
1.2.3	/tradeHeader/partyTradeInformation	unit	Scheme: Unit (xsd:normalizedString(63))	Identifies the unit/division/desk etc. that executed or supports this trade	0..1
	/tradeHeader/partyTradeInformation/unit	@unitScheme	xsd:anyURI	A type describing the unit. Simply ignored by HKTR-R system. Always use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/unit	Opt.
1.2.4	/tradeHeader/partyTradeInformation	trader	Scheme: Trader (xsd:normalizedString(63))	Identifies the person or persons who assumed the role of trader for this trade.	0..1
	/tradeHeader/partyTradeInformation/trader	@traderScheme	xsd:anyURI	A type describing the trader. Simply ignored by HKTR-R system. Always use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/trader	Opt.
1.2.5	/tradeHeader/partyTradeInformation	executionDateTime	xsd:dateTime	The time and date when the trade was executed as in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00).	0..1 (0..1 for new trade)

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				This field is optional for new trade / backloading events, but SHOULD NOT BE INPUTTED in "Trade" element of amendment events.	and backloading, 0..0 for amd)
	/tradeHeader/partyTradeInformation/executionDateTime	@executionDateTimeScheme	xsd:anyURI	Identification of the source (e.g. clock id) generating the execution date time. Simply ignored by HKTR-R system.	Opt.
1.2.6	/tradeHeader/partyTradeInformation	timestamps	---	Allows timing information about a trade to be recorded.	0..1
1.2.6.1	/tradeHeader/partyTradeInformation/timestamps	confirmed	xsd:dateTime	The time and date when the trade was submitted to a clearing organization as in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00).	0..1
1.2.6.2	/tradeHeader/partyTradeInformation/timestamps	submittedForClearing	xsd:dateTime	The time and date when the trade was submitted to a clearing organization as in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00).	0..1
1.2.6.3	/tradeHeader/partyTradeInformation/timestamps	cleared	xsd:dateTime	The time and date when the trade was cleared through a clearing organization as in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00).	0..1
1.2.7	/tradeHeader/partyTradeInformation	intentToClear	xsd:boolean	Indication of whether the trade is anticipated to be cleared through derivatives clearing organization. This field is mandatory if the Party Trade Information component presents the information about the party itself. It is not required if the Party Trade Information component represents the counterparty. If the value of this field is true, the role "ClearingOrganization" must be defined in the relatedParty field group. Please refer to the section for detail.	0..1
1.2.8	/tradeHeader/partyTradeInformation	collateralizationType	Scheme: CollateralizationType (xsd:normalizedString(255))	Indication of whether the contract is collateralized and how.	0..1

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
	/tradeHeader/partyTradeInformation/collateralizationType	@collateralizationTypeScheme	xsd:anyURI	A type describing the collateralization type. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/collateral-type	Opt.
1.2.9	/tradeHeader/partyTradeInformation	verificationMethod	Scheme: VerificationMethod (xsd:normalizedString(255))	Indicates whether the trade data was verified and how.	0..1
	/tradeHeader/partyTradeInformation/verificationMethod	@verificationMethodScheme	xsd:anyURI	A type describing the verification method Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/verification-method	Opt.
1.2.10	/tradeHeader/partyTradeInformation	tr:specialTerms	xsd:string(255)	The special terms This field is required if specialTermsIndicator is true.	0..1
1.2.11	/tradeHeader/partyTradeInformation	tr:cleared	xsd:boolean	An indicator of whether a contract has been cleared at the time when the trade is reported.	0..1
1.2.12	/tradeHeader/partyTradeInformation	tr:counterpartyOrigin	Scheme: CounterpartyOrigin (xsd:normalizedString(63))	Indicates whether a transaction was done on behalf of a customer or house account.	0..1
	/tradeHeader/partyTradeInformation/tr:counterpartyOrigin	@counterpartyOriginScheme	xsd:anyURI	A type describing the counterparty origin. Simply ignored by HKTR-R system. Always use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/counterparty-origin	Opt.
1.2.13	/tradeHeader/partyTradeInformation	tr:parentOriginator	Reference	Parent Originator.	0..1
	/tradeHeader/partyTradeInformation/tr:parentOriginator	@href	xsd:IDREF	Reference to a party.	Req.
1.2.14	/tradeHeader/partyTradeInformation	tr:parentCounterparty	Reference	Parent Counterparty.	0..1

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
	/tradeHeader/partyTradeInformation/tr:parentCounterparty	@href	xsd:IDREF	Reference to a party.	Req.
1.2.15	/tradeHeader/partyTradeInformation	tr:industrialSector	Scheme: IndustrialSector (xsd:normalizedString(63))	Used to describe whether the trade party is a Corporate or an Individual. *Note: this field is also applicable for the counterparty in the partyTradeInformation component. Please refer to the section A.8 for more information.	1..1*
	/tradeHeader/partyTradeInformation/tr:industrialSector	@industrialSectorScheme	xsd:anyURI	A type describing the industrial sector. Simply ignored by HKTR-R system. Always use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/industrial-sector	Opt.
1.2.16	/tradeHeader/partyTradeInformation	tr:clearingExemption	xsd:boolean	Indicates whether one or more counterparties to the contract transaction exempted from clearing	0..1
1.2.17	/tradeHeader/partyTradeInformation	tr:referenceBranch	xsd:string(255)	<u>For field within trade party's partyTradeInformation component</u> This field is an indication of the branch of reporting party / trade party. This field content is visible to counterparty and should be inputted with the full SWIFTBIC code (11 characters) of the reporting party / trade party. <u>For field within counter trade party's partyTradeInformation component</u> This field is an indication of the branch of counterparty. This field content is visible to counterparty and should be inputted with the full SWIFTBIC code (11 characters) of the counterparty. *Note: this field is also applicable for the counterparty in the partyTradeInformation component. Please refer to the section A.8 for more information.	0..1*
1.2.18	/tradeHeader/partyTradeInformation	tr:maintenanceMargin	---	The maintenance margin requirement that has been	0..1

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
	ormation			required by the parties.	
1.2.18.1	/tradeHeader/partyTradeInformation/tr:maintenanceMargin	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/tradeHeader/partyTradeInformation/tr:maintenanceMargin/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
1.2.18.2	/tradeHeader/partyTradeInformation/tr:maintenanceMargin/	amount	xsd:decimal(20,10) (positive)	The monetary quantity in currency units.	0..1 (1..1)
1.2.19	/tradeHeader/partyTradeInformation	tr:variationMargin	---	The amount that is paid daily in order to mark the transaction to market.	0..1
1.2.19.1	/tradeHeader/partyTradeInformation/tr:variationMargin	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/tradeHeader/partyTradeInformation/tr:variationMargin/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
1.2.19.2	/tradeHeader/partyTradeInformation/tr:variationMargin/	amount	xsd:decimal(20,10) (positive)	The monetary quantity in currency units.	0..1 (1..1)
1.2.20	/tradeHeader/partyTradeInf	tr:priceNotation	--	Describes how to interpret the quoted price.	0..1

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
	ormation				
1.2.20.1	/tradeHeader/partyTradeInformation/tr:priceNotation	tr:priceType	xsd:normalizedString(255)	Describe how to interpret the quoted price. Valid values include but are not limited to: Basic Points, Percentage, Currency, Amount, Price, and Spread.	0..1
1.2.20.2	/tradeHeader/partyTradeInformation/tr:priceNotation	tr:price	xsd:normalizedString(255)	The premium, yield, spread or rate, depending on the type of swap, that is calculated at affirmation and nets to a present value of zero at execution. The pricing characteristic shall not include any premiums associated with margin, collateral, independent amounts, reconcilable post-execution events, options on a swap, or other non-economic characteristics. The format in which the pricing characteristic is real-time reported to the public shall be the format commonly sought by market participants for each particular market or contract.	0..1
1.3	/tradeHeader	tradeDate	xsd:date	Trade date of the contract.	0..1 (1..1)
2	/	product	Product. To be substituted by one of the elements of "Product" type described in section A.6.3.	An abstract element used as a place holder for the substituting product elements.	1..1
4	/	brokerPartyReference	Reference	Identifies that party (or parties) that brokered this trade.	0..U (0..2)
	/brokerPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
5	/	calculationAgent	---	Either "/calculationAgent" or "/calculationAgentBusinessCenter", or both. The ISDA calculation agent responsible for performing duties as defined in the applicable product definitions.	0..1
5.1	/calculationAgent	calculationAgentPartyReference	Reference	Either "/calculationAgent/calculationAgentPartyReference" or "/calculationAgent/calculationAgentParty". A pointer style reference to a party identifier defined elsewhere in the document. The party referenced is the	0..U (1..2)

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				ISDA Calculation Agent for the trade. If more than one party is referenced then the parties are assumed to be co-calculation agents, i.e. they have joint responsibility.	
	/calculationAgent/calculationAgentPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
5.2	/calculationAgent	calculationAgentParty	Enumerated type: calculationAgentParty	<p>Either "/calculationAgent/calculationAgentPartyReference" or "/calculationAgent/calculationAgentParty".</p> <p>The ISDA calculation agent responsible for performing duties as defined in the applicable product definitions. For example, the Calculation Agent may be defined as being the same as specified in Master Agreement.</p>	0..1
6	/	calculationAgentBusinessCenter	Scheme: BusinessCenter (xsd:normalizedString(63))	<p>Either "/calculationAgent" or "/calculationAgentBusinessCenter", or both.</p> <p>The city in which the office through which ISDA Calculation Agent is acting for purposes of the transaction is located The short-form confirm for a trade that is executed under a Sovereign or Asia Pacific Master Confirmation Agreement (MCA), does not need to specify the Calculation Agent. However, the confirmer does need to specify the Calculation Agent City. This is due to the fact that the MCA sets the value for Calculation Agent but does not set the value for Calculation Agent City.</p>	0..1
	/calculationAgentBusinessCenter	@businessCenterScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/business-center	Opt
7	/	hedgingParty	Reference	<p>The party referenced is the ISDA Hedging Party that specified in the related Confirmation as Hedging, or if no Hedging Party is specified, either party to the Transaction.</p> <p>This field is ignored in Interest Rates and Foreign Exchange products.</p>	0..2

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
	/hedgingParty	@href	xsd:IDREF	Reference to a party.	Req.
8	/	collateral	---	Defines collateral obligations of a Party	0..1
8.1	/collateral	independentAmount	---	Independent Amount is the initial margin amount required. It can either be a fixed amount or a percentage of the notional amount.	0..1
8.1.1	/collateral/independentAmount	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure.	0..1
	/collateral/independentAmount/payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
8.1.3	/collateral/independentAmount	paymentDetail	---	A container element allowing a schedule of payments associated with the Independent Amount.	0..U (0..1)
8.1.3.1	/collateral/independentAmount/paymentDetail	paymentAmount	---	Either /collateral/independentAmount/paymentDetail/paymentAmount or /collateral/independentAmount/paymentDetail/paymentRule A fixed payment amount.	0..1
8.1.3.1.1	/collateral/independentAmount/paymentDetail/paymentAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/collateral/independentAmount/paymentDetail/paymentAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
8.1.3.1.2	/collateral/independentAmount	amount	xsd:decimal (20,10)	The monetary quantity in currency units.	0..1

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
	ount/paymentDetail/payme ntAmount				(1..1)
8.1.3.2	/collateral/independentAm ount/paymentDetail	paymentRule	PaymentRule (PercentageRule)	Either /collateral/independentAmount/paymentDetail/paymen tAmount or /collateral/independentAmount/paymentDetail/paymen tRule A type defining the calculation rule. Currently, only type "PercentageRule" is supported for extension of this field. To do so, one may need to use "xsi:type=PercentageRule" to cast the type of this element. Note that PercentageRule is not applicable to FX products.	0..1
8.1.3.2.1	/collateral/independentAm ount/paymentDetail/payme ntRule	paymentPercent	xsd:decimal (1,7)	A percentage of the notional amount. A percentage of 5% would be represented as 0.05.	1..1
8.1.3.2.2	/collateral/independentAm ount/paymentDetail/payme ntRule	notionalAmountReferen ce	Reference	A reference to the notional amount.	1..1
	/collateral/independentAm ount/paymentDetail/payme ntRule/notionalAmountRefe rence	@href	xsd:IDREF	A reference to the notional amount.	Req.
8.2	/collateral	tr:linkedIndependentA mount	---	The amount of linked collateral.	0..1
8.2.1	/collateral/tr:linkedIndepen dentAmount	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure.	0..1
	/collateral/tr:linkedIndepen dentAmount /payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
8.2.3	/collateral/tr:linkedIndepen dentAmount	paymentDetail	---	A container element allowing a schedule of payments associated with the Independent Amount.	0..U (0..1)

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
8.2.3.1	/collateral/tr:linkedIndependentAmount/paymentDetail	paymentAmount	---	Either /collateral/independentAmount/paymentDetail/paymentAmount or /collateral/independentAmount/paymentDetail/paymentRule A fixed payment amount.	0..1
8.2.3.1.1	/collateral/tr:linkedIndependentAmount/paymentDetail/paymentAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/collateral/tr:linkedIndependentAmount/paymentDetail/paymentAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
8.2.3.1.2	/collateral/tr:linkedIndependentAmount/paymentDetail/paymentAmount	amount	xsd:decimal (20,10)	The monetary quantity in currency units.	0..1 (1..1)
8.2.3.2	/collateral/tr:linkedIndependentAmount/paymentDetail	paymentRule	PaymentRule (PercentageRule)	Either /collateral/tr:linkedIndependentAmount/paymentDetail/paymentAmount or /collateral/tr:linkedIndependentAmount/paymentDetail/paymentRule A type defining the calculation rule. Note that PercentageRule is not applicable to FX products.	0..1
8.2.3.2.1	/collateral/tr:linkedIndependentAmount/paymentDetail/paymentRule	paymentPercent	xsd:decimal (1,7)	A percentage of the notional amount. A percentage of 5% would be represented as 0.05.	1..1

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
8.2.3.2.2	/collateral/tr:linkedIndependentAmount/paymentDetail/paymentRule	notionalAmountReference	Reference	A reference to the notional amount.	1..1
	/collateral/tr:linkedIndependentAmount/paymentDetail/paymentRule/notionalAmountReference	@href	xsd:IDREF	A reference to the notional amount.	Req.
9	/	documentation	---	Defines the definitions that govern the document and should include the year and type of definitions referenced, along with any relevant documentation (such as master agreement) and the date it was signed.	0..1
9.1	/documentation	masterAgreement	---	The agreement executed between the parties and intended to govern all OTC derivatives transactions between those parties.	0..1
9.1.1	/documentation/masterAgreement	masterAgreementType	Scheme: MasterAgreementType (xsd:normalizedString(63))	The agreement executed between the parties and intended to govern product-specific derivatives transactions between those parties.	0..1 (1..1)
	/documentation/masterAgreement/masterAgreementType	@masterAgreementTypeScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/master-agreement-type	Opt.
9.1.2	/documentation/masterAgreement	masterAgreementVersion	Scheme: MasterAgreementVersion (xsd:normalizedString(63))	The version of the master agreement.	0..1
	/documentation/masterAgreement/masterAgreementVersion	@masterAgreementVersionScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/master-agreement-version	Opt.
9.1.3	/documentation/masterAgreement	masterAgreementDate	xsd:date	The date on which the master agreement was signed.	0..1
9.4	/documentation	contractualDefinitions	Scheme: ContractualDefinitions (xsd:normalizedString(63))	The definitions such as those published by ISDA that will define the terms of the trade.	0..U (0..5)
9.5	/documentation	tr:masterSupplementDate	xsd:date	The date on which the master supplement was signed.	0..1

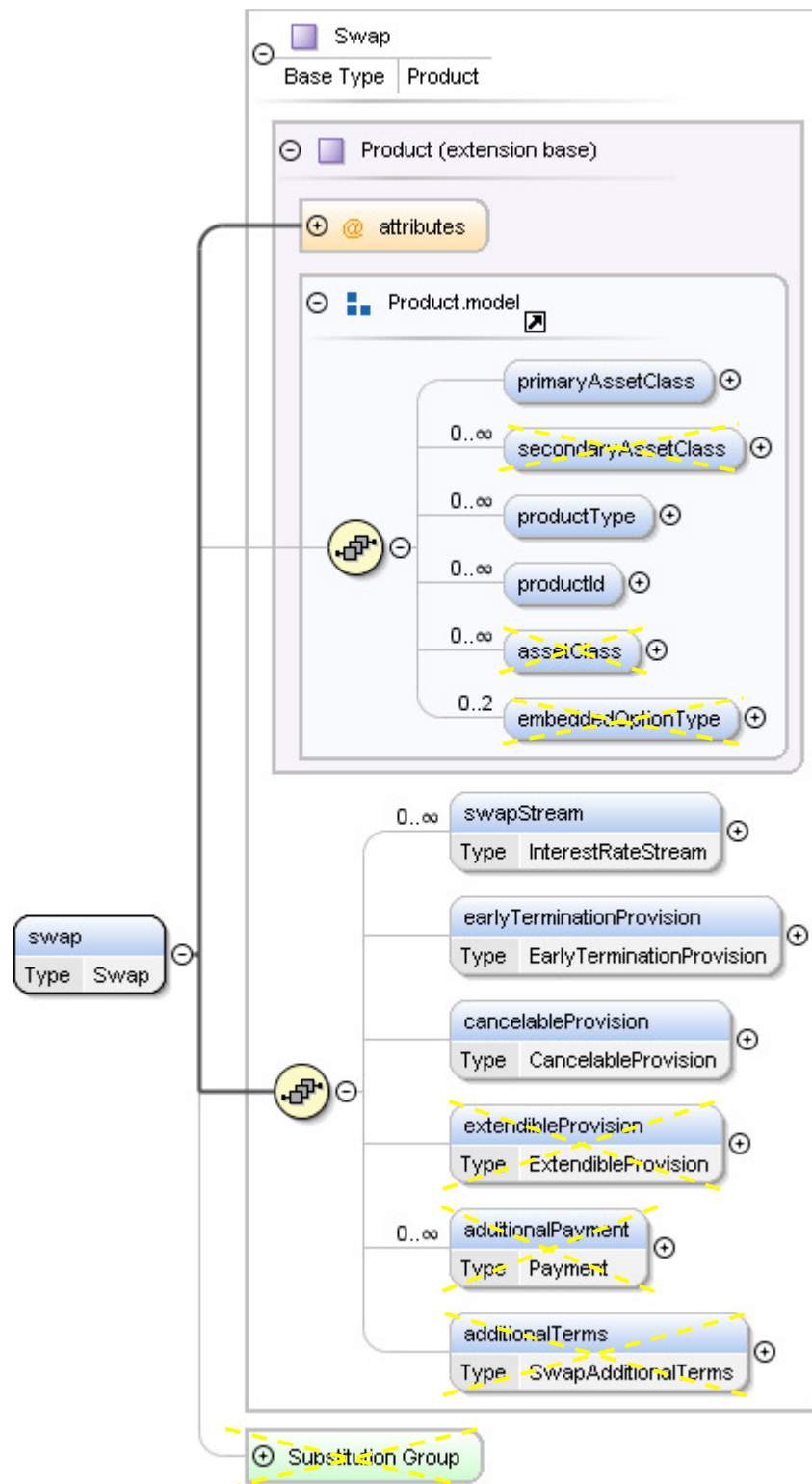
A.6.3 Reporting - Products

This section briefly describes the fields required to describe an OTC derivative product in FpML.

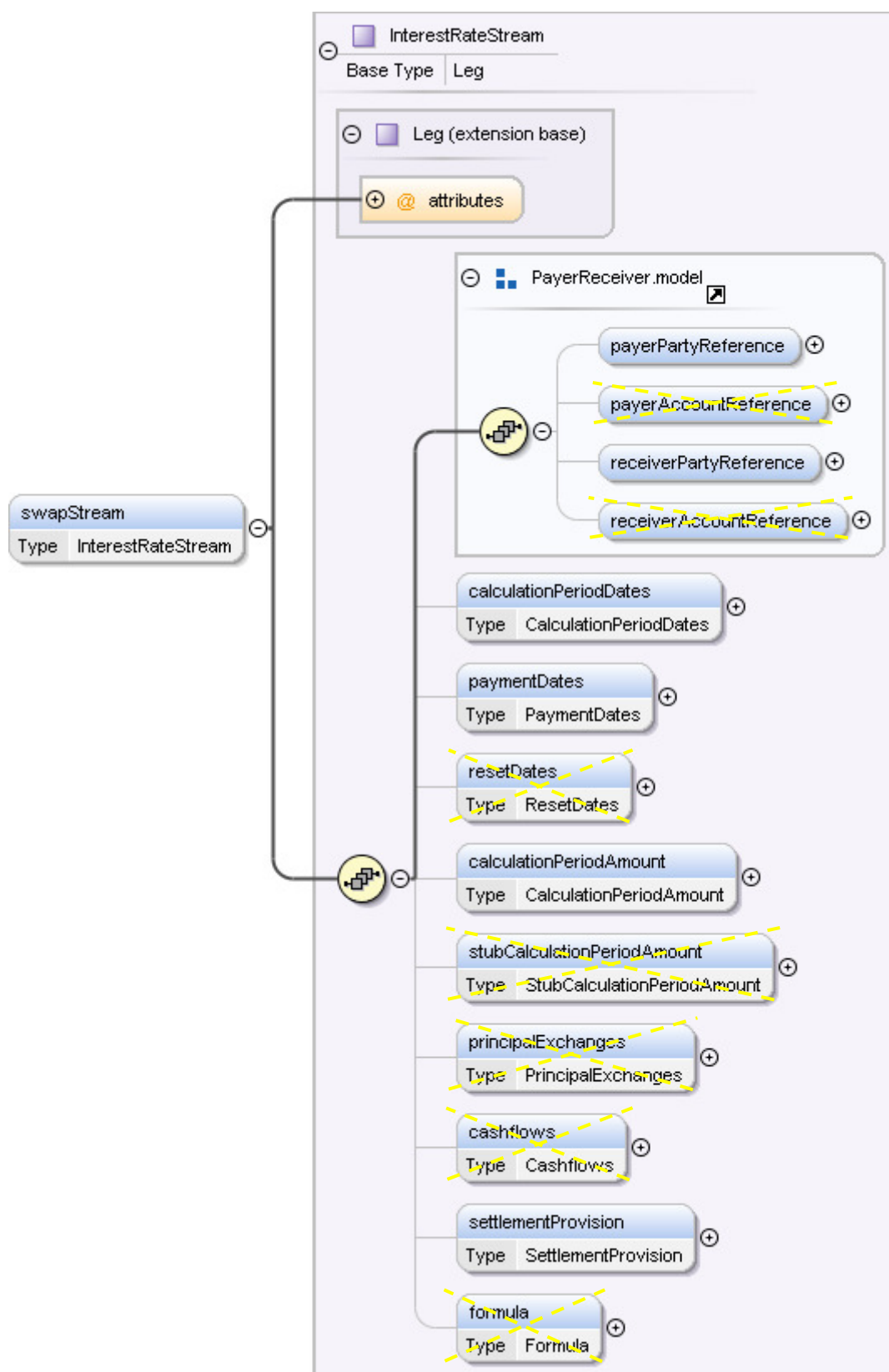
A.6.3.1 Reporting - Interest Rate

A.6.3.1.1 Reporting - Interest Rate Swap – Basis Swap/Floating vs Fixed/Fixed vs Fixed/OIS

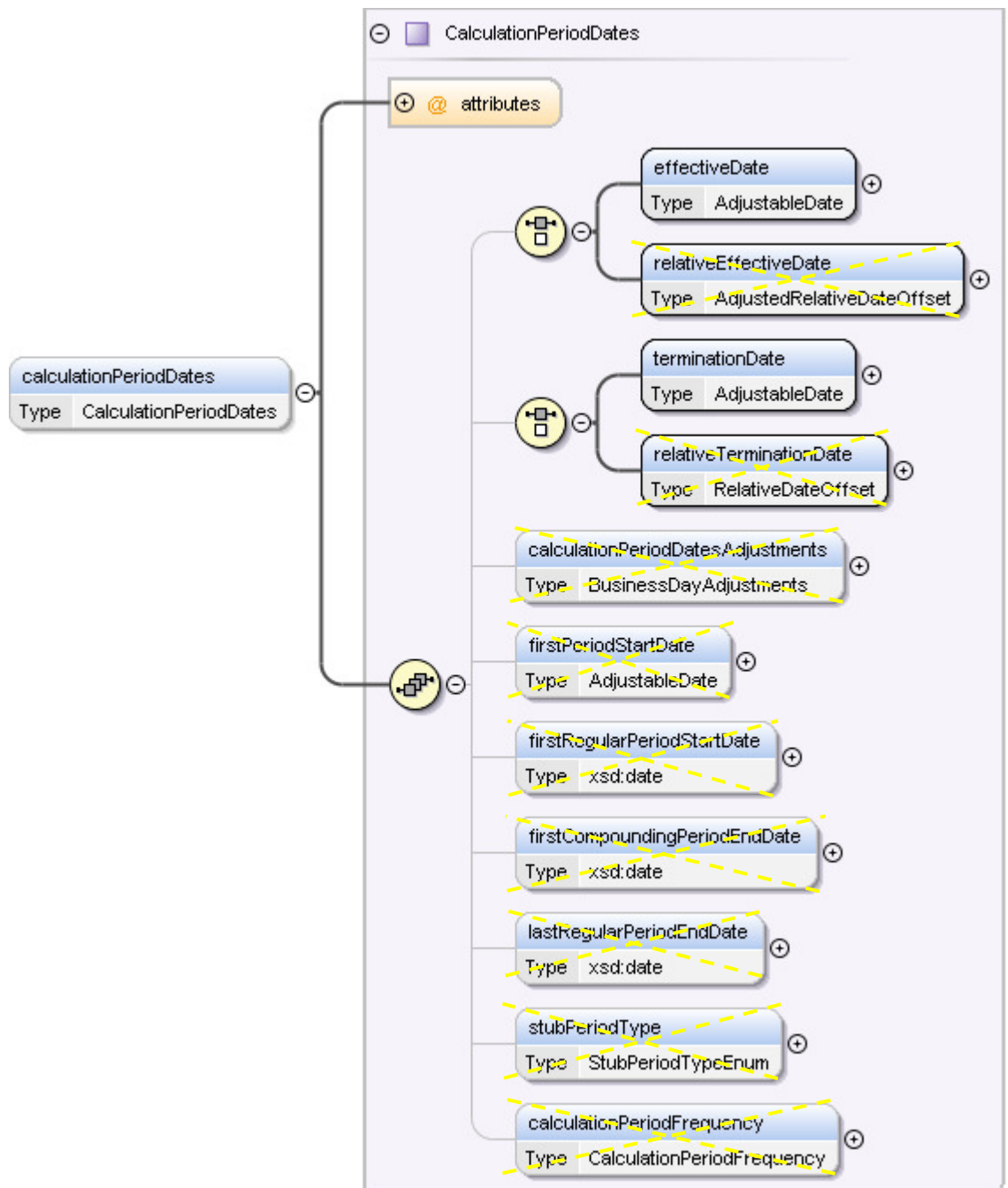
A simplified representation of selected FpML elements for the “Swap” element is briefly illustrated as follows:



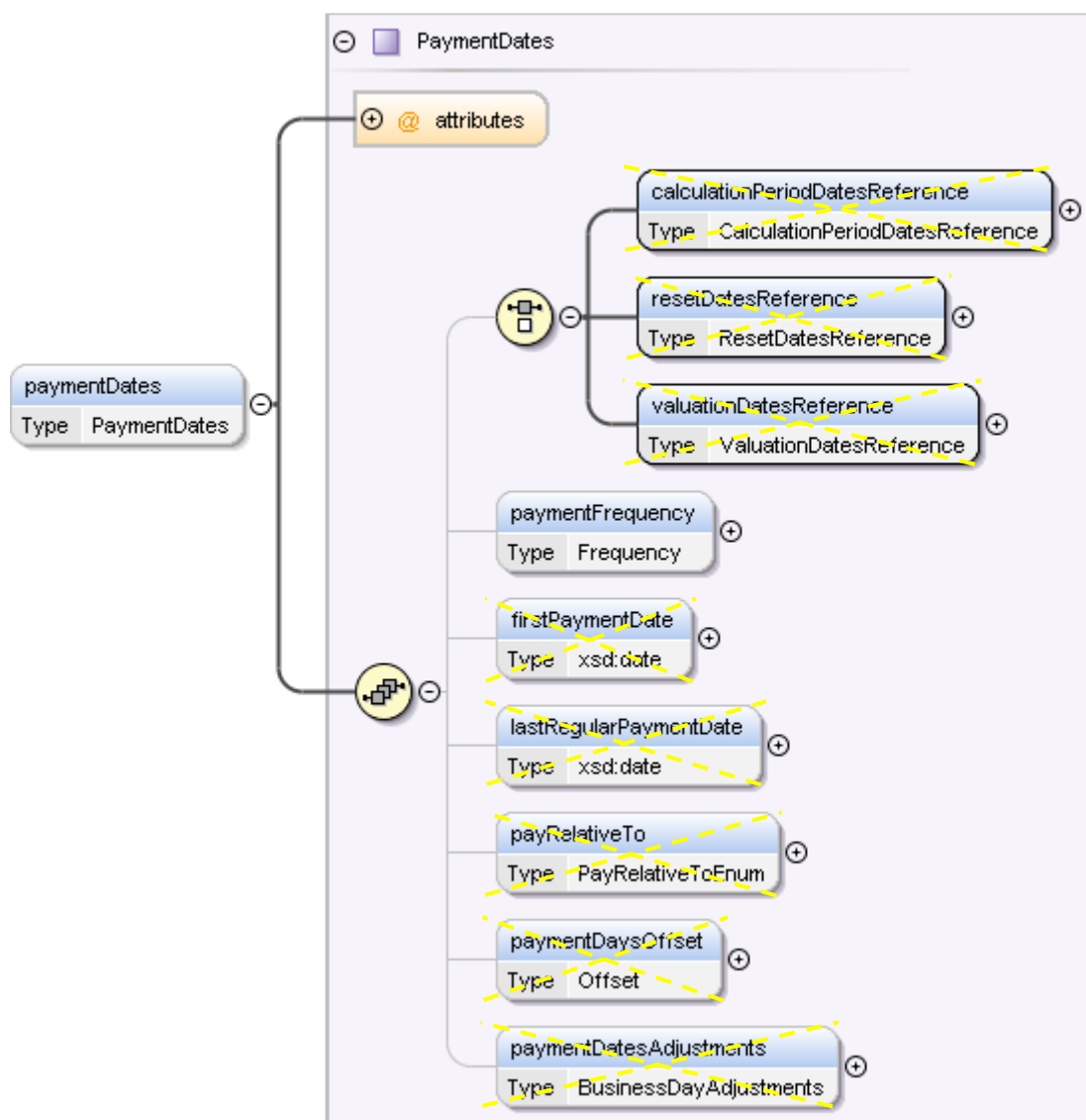
For the “swapStream” element in “Swap” element, it can be further expanded as follows:



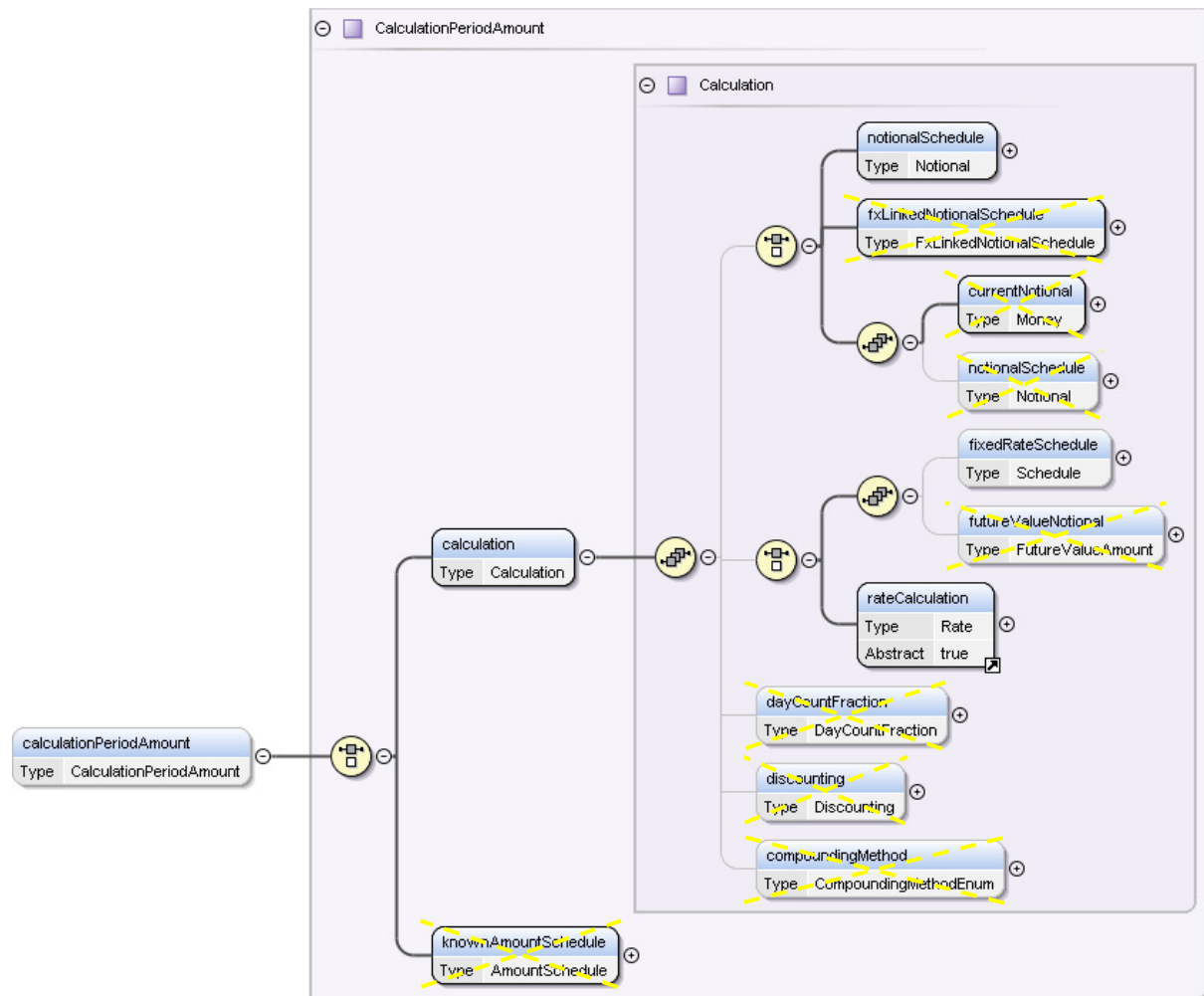
The “calculationPeriodDates” element in the “swapStream” element can be expanded as:



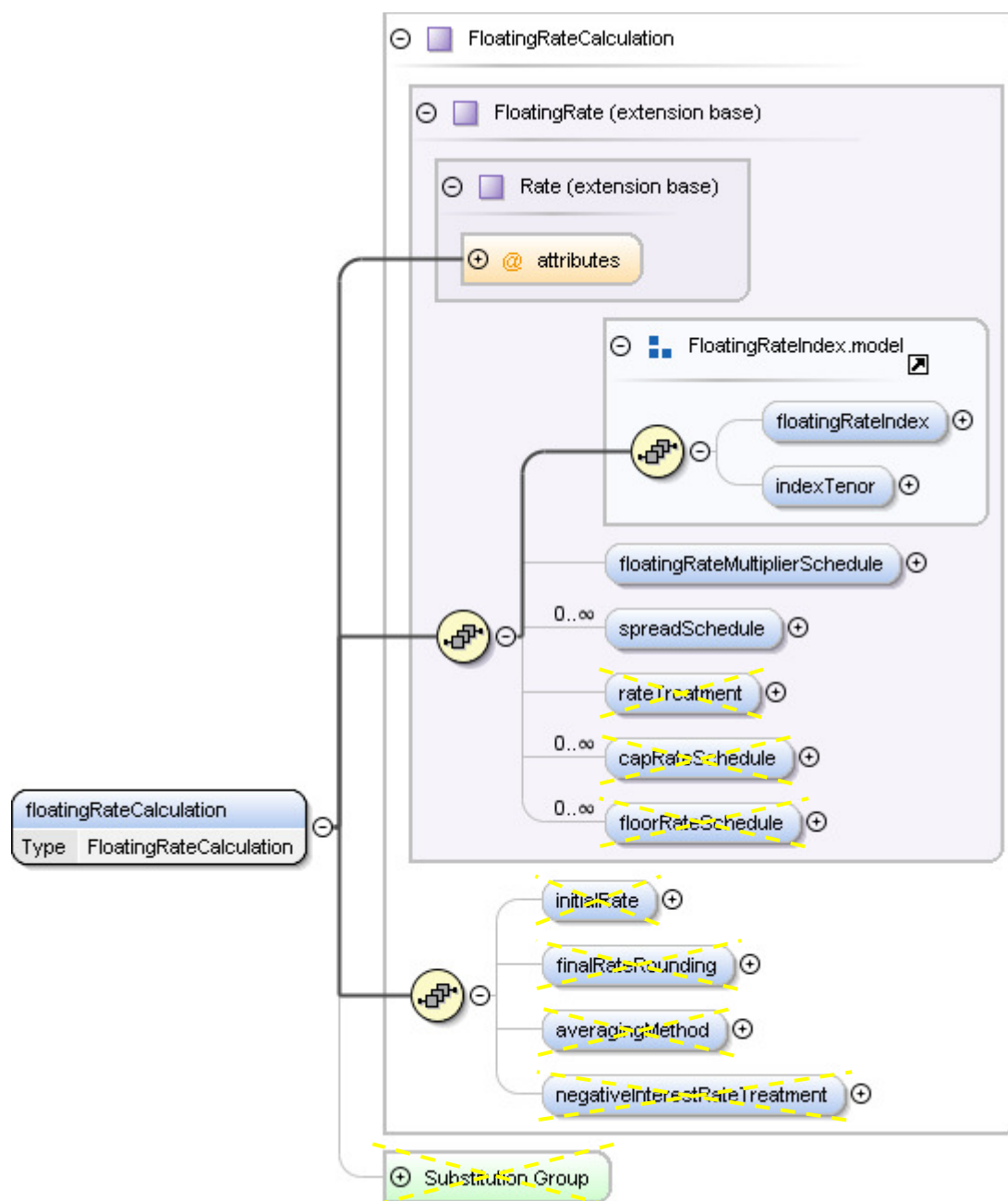
The “paymentDates” element in the “swapStream” element can be expanded as:



The “calculationPeriodAmount” element in the “swapStream” element can be expanded as:



In particular, the “rateCalculation” element above can be substituted by the “floatingRateCalculation” element as follows:



Below are the detailed elements descriptions for the “swap” element.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
1	/	primaryAssetClass	Scheme: AssetClass (xsd:normalizedString(63))	A classification of the most important risk class of the trade. FpML defines a simple asset class categorization using a coding scheme.	0..1 (1..1)
	/primaryAssetClass	@assetClassScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/asset-class	Opt.
2	/	productType	Scheme: ProductTaxonomy (xsd:normalizedString(100))	A classification of the type of product. FpML defines a simple product categorization using a coding scheme.	0..U (1..1)
	/productType	@productTypeScheme	xsd:anyURI	Simply ignored by HKTR-R system. To specify standard FpML product type, one may use the following coding scheme: http://www.fpml.org/coding-scheme/product-taxonomy	Opt.
3	/	productId	xsd:normalizedString(255)	A product reference identifier. The product ID is an identifier that describes the key economic characteristics of the trade type, with the exception of concepts such as size (notional, quantity, number of units) and price (fixed rate, strike, etc.) that are negotiated for each transaction. It can be used to hold identifiers such as the "UPI" (universal product identifier) required by certain regulatory reporting rules. It can also be used to hold identifiers of benchmark products or product templates used by certain trading systems or facilities. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list. The type of product ID can be one of the values specified below in the description of productIdScheme.	0..U (0..1)
	/productId	@productIdScheme	xsd:anyURI	To specify the product ID type “UPI”, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/unique-product-identifier To specify the product ID type “ISDA”, one may use the	Opt. (Req.)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				<p>following coding scheme: http://www.hkicl.com.hk/scheme/hktr/isda-product-identifier</p> <p>To specify the product ID type "GTR", one may use the following coding scheme: http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier</p>	
4	/	swapStream	---	The swap streams.	0..U (2..2)
4.1	/swapStream	payerPartyReference	Reference	<p>A reference to the party responsible for making the payments defined by this structure.</p> <p>This field is mandatory for Interest Rate Swap.</p>	0..1
	/swapStream/payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
4.2	/swapStream	receiverPartyReference	Reference	<p>A reference to the party that receives the payments corresponding to this structure.</p> <p>This field is mandatory for Interest Rate Swap.</p>	0..1
	/swapStream/receiverPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
4.3	/swapStream	calculationPeriodDates	---	The calculation periods dates schedule.	0..1 (1..1)
4.3.1	/swapStream/calculationPeriodDates	effectiveDate	AdjustableDate (Refer to section A.6.3.4.1 for details).	The first day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention.	0..1 (1..1)
4.3.2	/swapStream/calculationPeriodDates	terminationDate	AdjustableDate (Refer to section A.6.3.4.1 for details).	The last day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention.	0..1 (1..1)
4.4	/swapStream	paymentDates	---	The payment dates schedule.	0..1
4.4.1	/swapStream/paymentDates	paymentFrequency	Frequency (Refer to section A.6.3.1.10.1 for details).	The frequency at which regular payment dates occur. If the payment frequency is equal to the frequency defined in the calculation period dates component then one calculation period contributes to each payment amount. If the payment frequency is less frequent than the frequency defined in the calculation period dates component then more than one	0..1

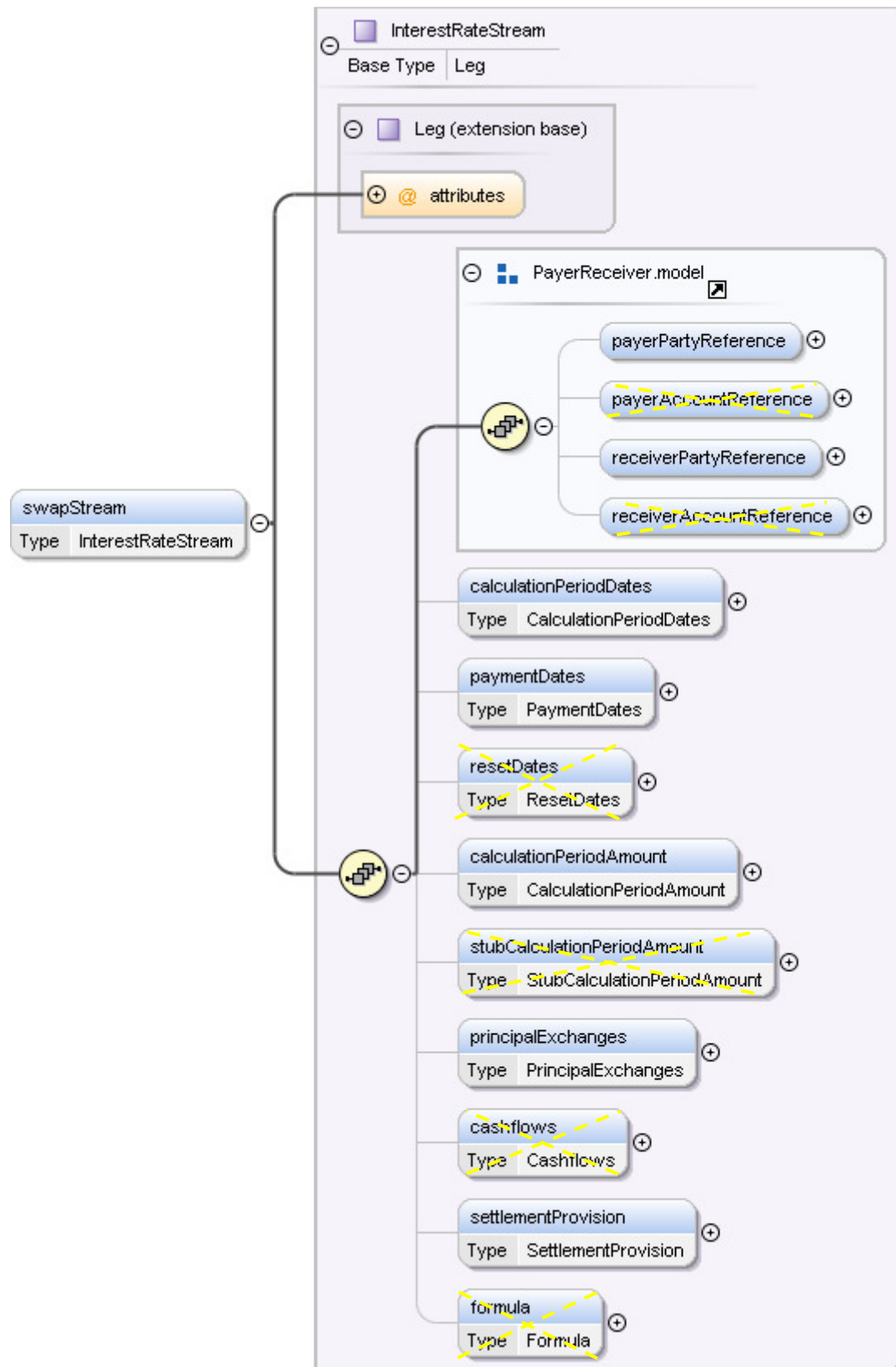
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				calculation period will contribute to the payment amount. A payment frequency more frequent than the calculation period frequency or one that is not a multiple of the calculation period frequency is invalid. If the payment frequency is of value T (term), the period is defined by the swap/swapStream/calculationPeriodDates/effectiveDate and the swap/swapStream/calculationPeriodDates/terminationDate .	
4.5	/swapStream	calculationPeriodAmount	---	The calculation period amount parameters.	0..1 (1..1)
4.5.1	/swapStream/calculationPeriodAmount	calculation	---	The parameters used in the calculation of fixed or floating rate calculation period amounts.	1..1
4.5.1.1	/swapStream/calculationPeriodAmount/calculation	notionalSchedule	Notional (Refer to section A.6.3.1.10.2 for details).	The notional amount or notional amount schedule.	0..1 (1..1)
4.5.1.2	/swapStream/calculationPeriodAmount/calculation	fixedRateSchedule	Schedule (Refer to section A.6.3.1.10.3 for details).	Either /swapStream/calculationPeriodAmount/calculation/fixedRateSchedule or /swapStream/calculationPeriodAmount/calculation/rateCalculation The fixed rate or fixed rate schedule expressed as explicit fixed rates and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments.	0..1 (1..1)
4.5.1.3	/swapStream/calculationPeriodAmount/calculation	rateCalculation	---	Either /swapStream/calculationPeriodAmount/calculation/fixedRateSchedule or /swapStream/calculationPeriodAmount/calculation/rateCalculation "/swapStream/calculationPeriodAmount/calculation/rateCalculation" (or its substitute).	0..1 (1..1)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				This element is the head of a substitution group. It is substituted by the floatingRateCalculation element for standard Floating Rate legs, or inflationRateCalculation element for Inflation Rate leg.	
4.5.1.3a	/swapStream/calculationPeriodAmount/calculation	floatingRateCalculation	---	A floating rate calculation definition. This element is a substitution of element 'rateCalculation' for standard Floating Rate legs.	1..1
4.5.1.3a.1	/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation	floatingRateIndex	Scheme: FloatingRateIndex (xsd:normalizedString (63))	The ISDA Floating Rate Option, i.e. the floating rate index. This field is mandatory for Interest Rate Swap.	0..1
	/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex	@floatingRateIndexScheme	xsd:anyURI	Required for HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/floating-rate-index This is required for Interest Rate Swap.	Opt.
4.5.1.3a.2	/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation	indexTenor	Period (Refer to section A.6.3.1.10.6 for details).	The ISDA Designated Maturity, i.e. the tenor of the floating rate. This is required for floating leg of the Interest Rate Swap (except OIS).	0..1
4.5.1.3a.3	/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation	floatingRateMultiplierSchedule	Schedule (Refer to section A.6.3.1.10.3 for details).	A rate multiplier or multiplier schedule to apply to the floating rate. A multiplier schedule is expressed as explicit multipliers and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in the calculationPeriodDatesAdjustments. The multiplier can be a positive or negative decimal.	0..1
4.5.1.3a.4	/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation	spreadSchedule	SpreadSchedule (Refer to section A.6.3.1.10.4 for details).	The ISDA Spread expressed as explicit spread. The spread is a per annum rate, expressed as a decimal. For purposes of determining a calculation period amount, if positive the spread will be added to the floating rate and if negative the spread will be subtracted from the floating rate. A positive 10 basis point (0.1%) spread would be represented as 0.001. This field is mandatory for Interest Rate Swap.	0..U (0..1)

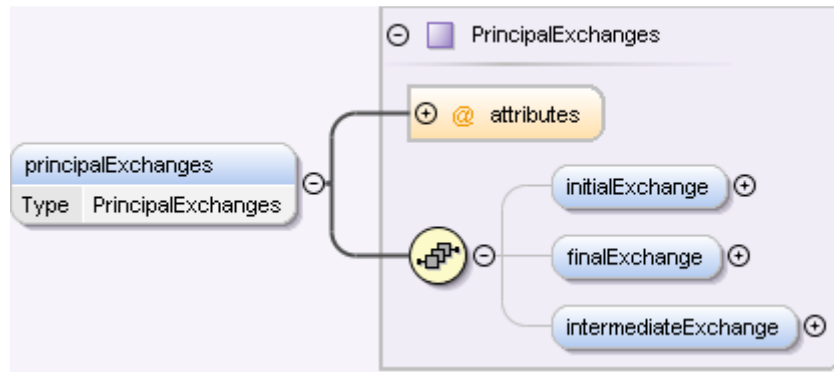
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
4.6	/swapStream	settlementProvision	SettlementProvision (Refer to section A.6.3.1.7 for details).	A provision that allows the specification of settlement terms, occurring when the settlement currency is different to the notional currency of the trade.	0..1
5	/	earlyTerminationProvision	EarlyTerminationProvision (Refer to section A.6.3.1.8 for details).	Parameters specifying provisions relating to the optional and mandatory early termination of a swap transaction.	0..1
6	/	cancelableProvision	CancelableProvision (Refer to section A.6.3.1.9 for details).	A provision that allows the specification of an embedded option within a swap giving the buyer of the option the right to terminate the swap, in whole or in part, on the early termination date.	0..1

A.6.3.1.2 Reporting - Interest Rate Swap – Cross Currency Basis Swap/Floating vs Fixed/Fixed vs Fixed

FpML elements for the “Cross Currency Basis Swap/Floating vs Fixed/Fixed vs Fixed” element is same as “Swap” element (section A.6.3.1.1), except the “principalExchanges” element should be included. A simplified representation is briefly illustrated as follows:



The “principalExchanges” element in the “swapStream” element can be expanded as:

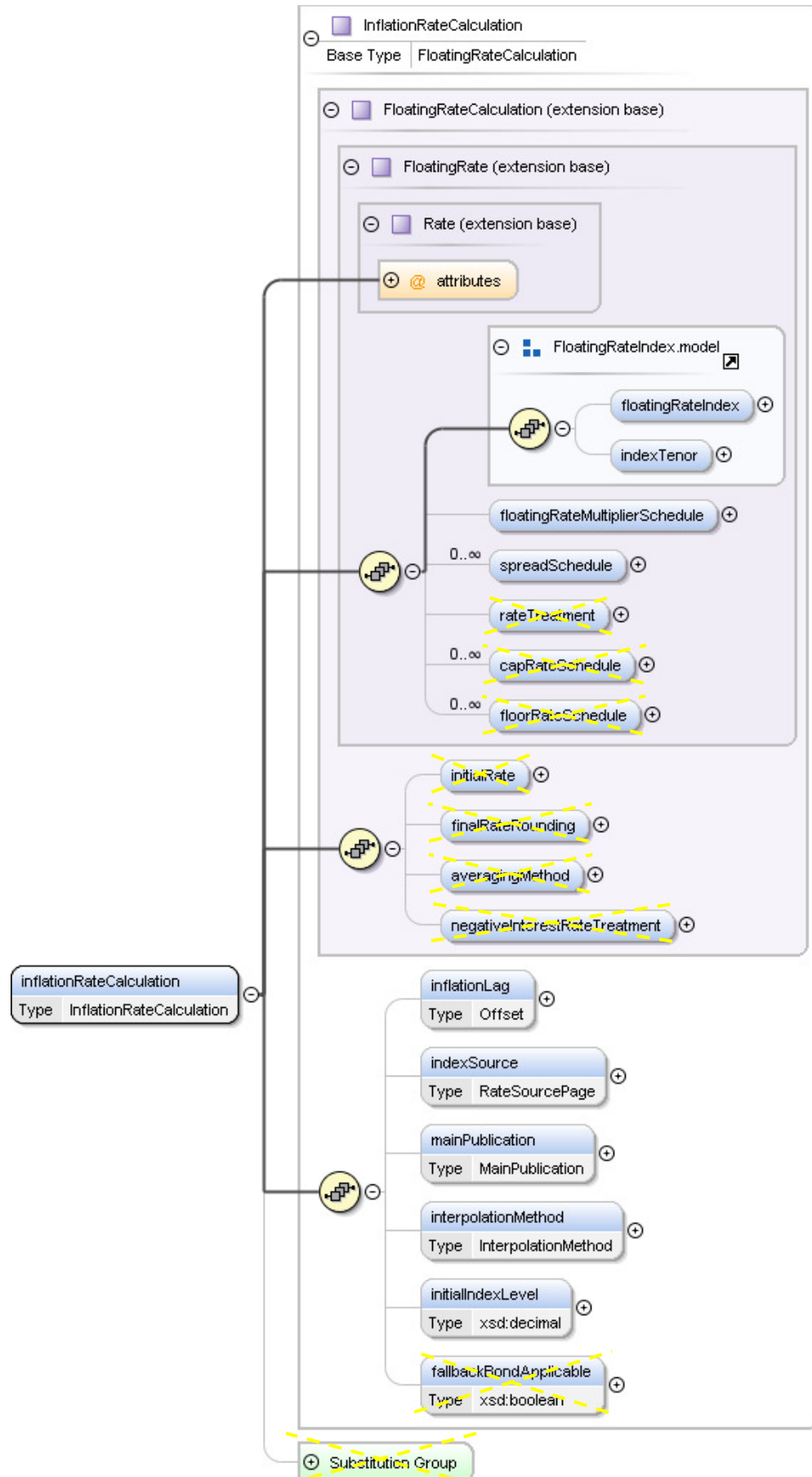


Below are the detailed elements descriptions for the “principalExchanges” element.

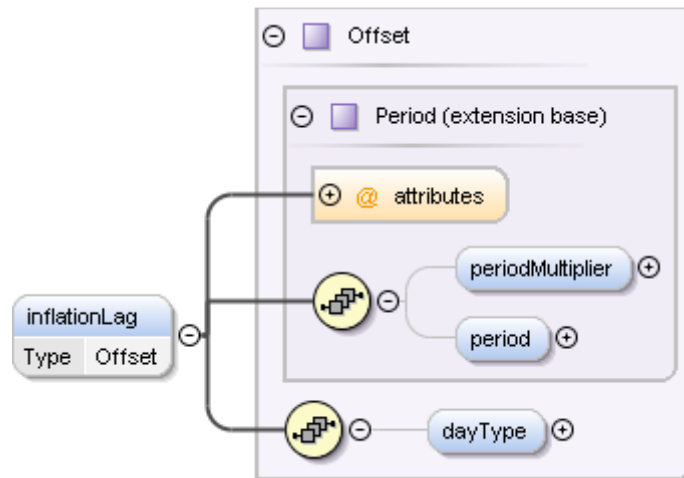
Field Reference Number	Field location (Relative to /trade/swap)	Field name	Data Type	Description	Card.
1	/swapStream	principalExchanges	---	The true/false flags indicating whether initial, intermediate or final exchanges of principal should occur.	0..1
1.1	/swapStream/principalExchanges	initialExchange	xsd:boolean	A true/false flag to indicate whether there is an initial exchange of principal on the effective date.	0..1
1.2	/swapStream/principalExchanges	finalExchange	xsd:boolean	A true/false flag to indicate whether there is a final exchange of principal on the termination date.	0..1
1.3	/swapStream/principalExchanges	intermediateExchange	xsd:boolean	A true/false flag to indicate whether there are intermediate or interim exchanges of principal during the term of the swap.	0..1

A.6.3.1.3 Reporting - Interest Rate Swap – Inflation

FpML elements for the “Inflation Swap” element is same as “Swap” element (section A.6.3.1.1), except “rateCalculation” element can be substituted by “inflationRateCalculation” element. Within a trade with two “SwapStream” elements, **one and only one “inflationRateCalculation” element should be specified**. A simplified representation is briefly illustrated as follows:



The “inflationLag” element in the “inflationRateCalculation” element can be expanded as:



Below are the detailed elements descriptions for the “inflationRateCalculation” element.

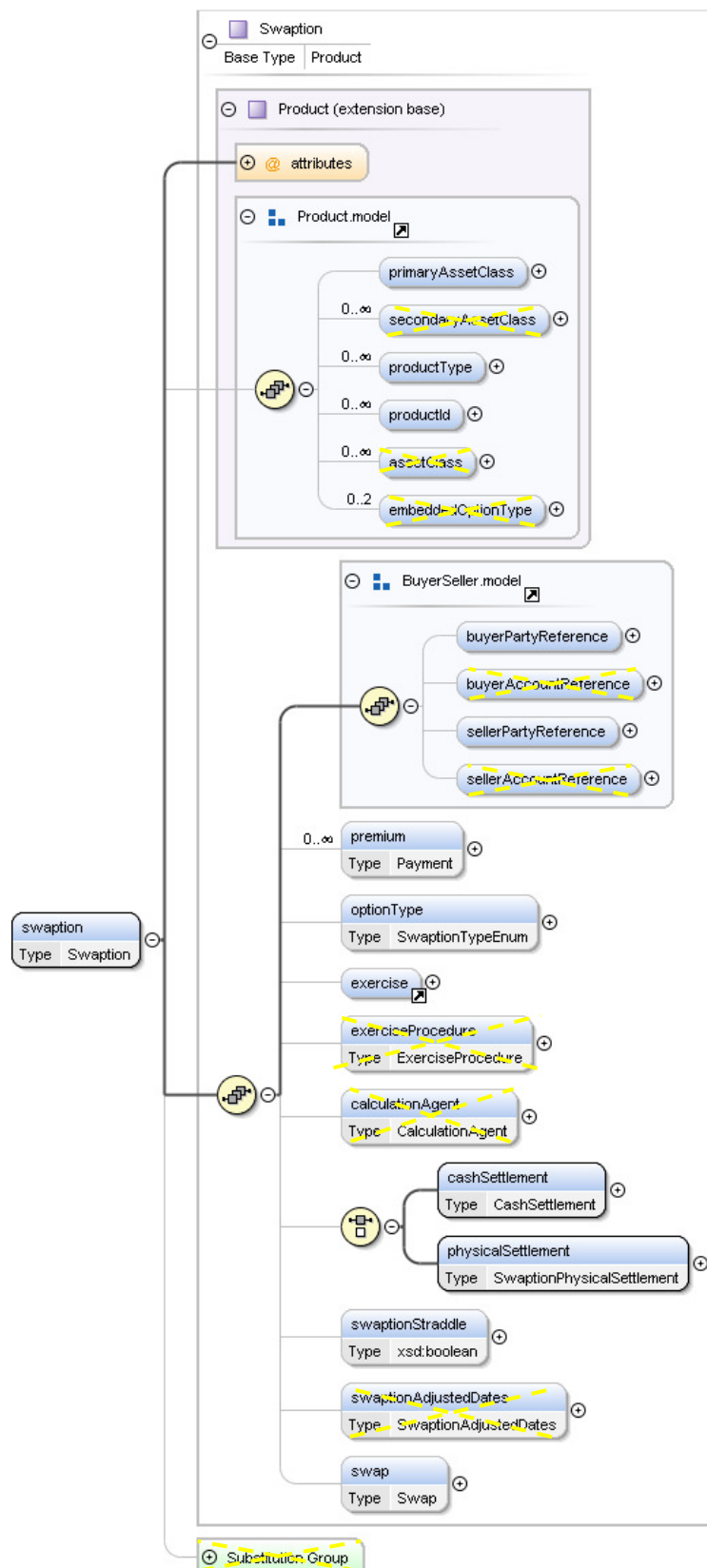
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
3.4.1.3b	/swapStream/calculationPeriodAmount/calculation	inflationRateCalculation	---	An inflation rate calculation definition. This element is a substitution of element ‘rateCalculation’ for Inflation Rate legs.	1..1
3.4.1.3b.1	/swapStream/calculationPeriodAmount/calculation/inflationRateCalculation	floatingRateIndex	Scheme: FloatingRateIndex (xsd:normalizedString (63))	The ISDA Inflation Rate Option, i.e. the inflation index description. This field is mandatory for Inflation.	0..1
	/swapStream/calculationPeriodAmount/calculation/inflationRateCalculation/floatingRateIndex	@floatingRateIndexScheme	xsd:anyURI	It must be following code scheme for inflation rate leg. http://www.fpml.org/coding-scheme/inflation-index-description This is required for Inflation.	Opt.
3.4.1.3b.2	/swapStream/calculationPeriodAmount/calculation/inflationRateCalculation	indexTenor	Period (Refer to section A.6.3.1.10.6 for details).	The ISDA Designated Maturity, i.e. the tenor of the floating rate. This field is mandatory for Inflation.	0..1
3.4.1.3b.3	/swapStream/calculationPeriodAmount/calculation/inflationRateCalculation	floatingRateMultiplierSchedule	Schedule (Refer to section A.6.3.1.10.3 for details).	A rate multiplier or multiplier schedule to apply to the floating rate. A multiplier schedule is expressed as explicit multipliers and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in the calculationPeriodDatesAdjustments. The multiplier can be a positive or negative decimal.	0..1
3.4.1.3b.4	/swapStream/calculationPeriodAmount/calculation/inflationRateCalculation	spreadSchedule	SpreadSchedule (Refer to section A.6.3.1.10.4 for details).	The ISDA Spread expressed as explicit spread. The spread is a per annum rate, expressed as a decimal. For purposes of determining a calculation period amount, if positive the spread will be added to the floating rate and if negative the spread will be subtracted from the floating rate. A positive 10 basis point (0.1%) spread would be represented as 0.001. This field is mandatory for Inflation.	0..U (0..1)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
3.4.1.3b.5	/swapStream/calculationPeriodAmount/calculation/inflationRateCalculation	inflationLag	---	An offsetting period from the payment date which determines the reference period for which the inflation index is observed.	0..1
3.4.1.3b.5.1	/swapStream/calculationPeriodAmount/calculation/inflationRateCalculation/inflationLag	periodMultiplier	xsd:integer(3)	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. This field is required if element 'period' exists.	0..1
3.4.1.3b.5.2	/swapStream/calculationPeriodAmount/calculation/inflationRateCalculation/inflationLag	period	Enumerated type: period	A time period, e.g. a day, week, month or year of the stream. If the periodMultiplier value is 0 (zero) then period must contain the value D (day). This field is required if element 'periodMultiplier' exists.	0..1
3.4.1.3b.5.3	/swapStream/calculationPeriodAmount/calculation/inflationRateCalculation/inflationLag	dayType	Enumerated type: dayType	In the case of an offset specified as a number of days, this element defines whether consideration is given as to whether a day is a good business day or not. If a day type of business days is specified then non-business days are ignored when calculating the offset. The financial business centers to use for determination of business days are implied by the context in which this element is used. This element must only be included when the offset is specified as a number of days. If the offset is zero days then the dayType element should not be included.	0..1
3.4.1.3b.6	/swapStream/calculationPeriodAmount/calculation/inflationRateCalculation/inflationLag	indexSource	Scheme: InflationIndexSource (xsd:normalizedString (15))	The reference source such as Reuters or Bloomberg.	0..1
	/swapStream/calculationPeriodAmount/calculation/inflationRateCalculation/inflationLag/indexSource	@rateSourcePageScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/inflation-index-source	Opt.
3.4.1.3b.7	/swapStream/calculationPeriodAmount/calculation/inflationRateCalculation	mainPublication	Scheme: InflationMainPublication (xsd:normalizedString (10))	The current main publication source such as relevant web site or a government body.	0..1
	/swapStream/calculationPeriodAmount/calculation/inflationRateCalculation	@mainPublicationScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default	Opt.

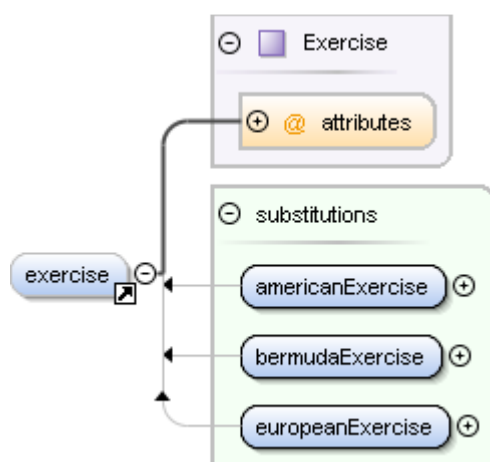
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
	iodAmount/calculation/inflationRateCalculation/mainPublication	e		value: http://www.fpml.org/coding-scheme/inflation-main-publication	
3.4.1.3b.8	/swapStream/calculationPeriodAmount/calculation/inflationRateCalculation	interpolationMethod	Scheme: InterpolationMethod (xsd:normalizedString (15))	The method used when calculating the Inflation Index Level from multiple points - the most common is Linear.	0..1
	/swapStream/calculationPeriodAmount/calculation/inflationRateCalculation/interpolationMethod	@interpolationMethodScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/interpolation-method	Opt.
3.4.1.3b.9	/swapStream/calculationPeriodAmount/calculation/inflationRateCalculation	initialIndexLevel	xsd:decimal(20,10)	Initial known index level for the first calculation period.	0..1

A.6.3.1.4 Reporting - Interest Rate Swap – Swaption

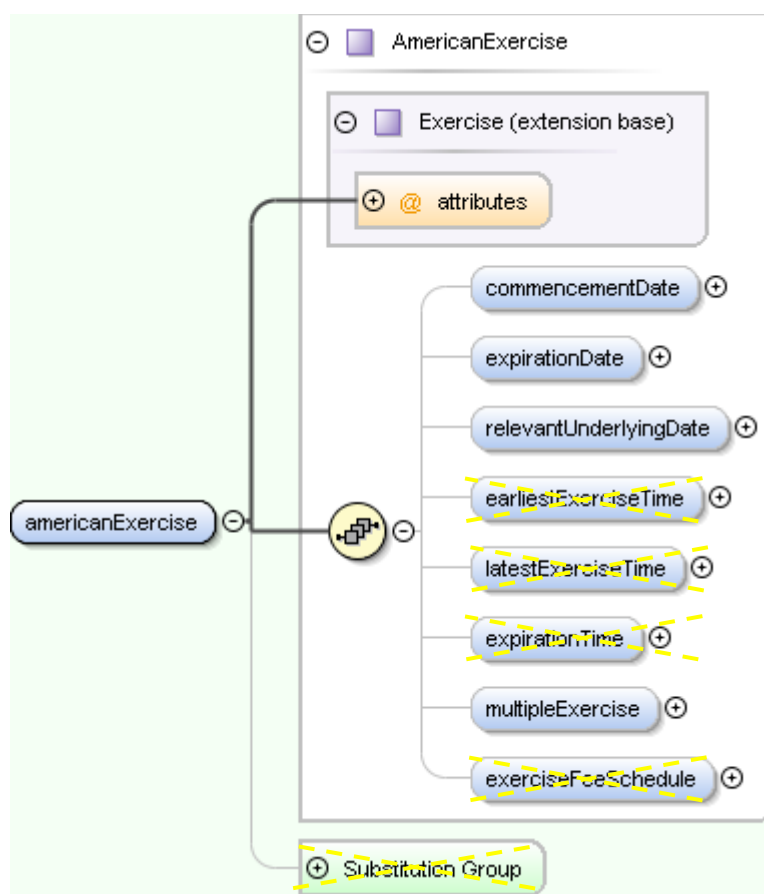
A simplified representation of selected FpML elements for the “Swaption” element is briefly illustrated as follows:



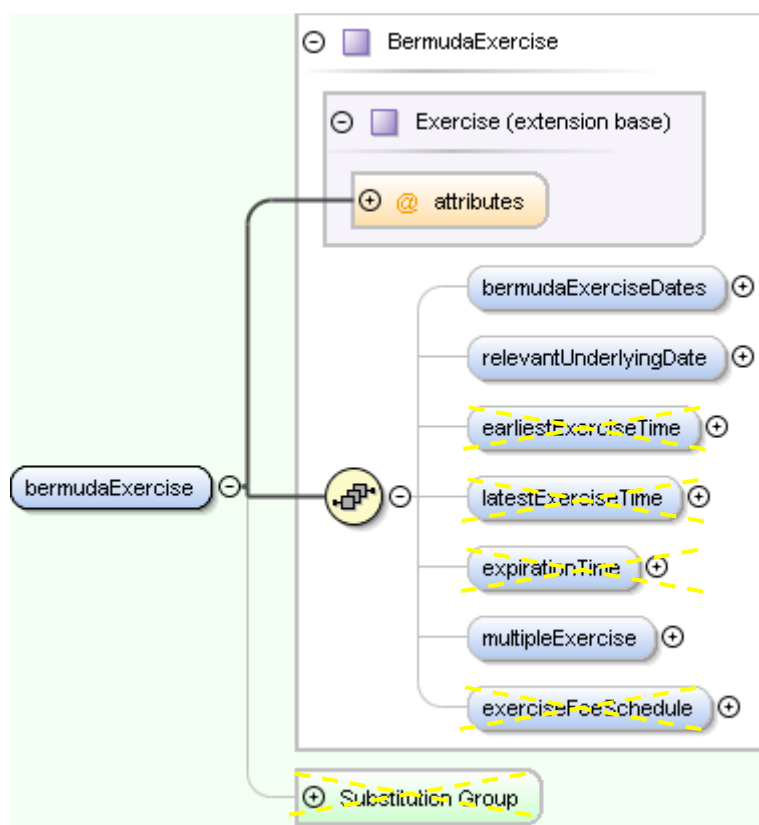
The “exercise” element in the “swaption” element can be substituted as one of the following 3 “exercise extensions”:



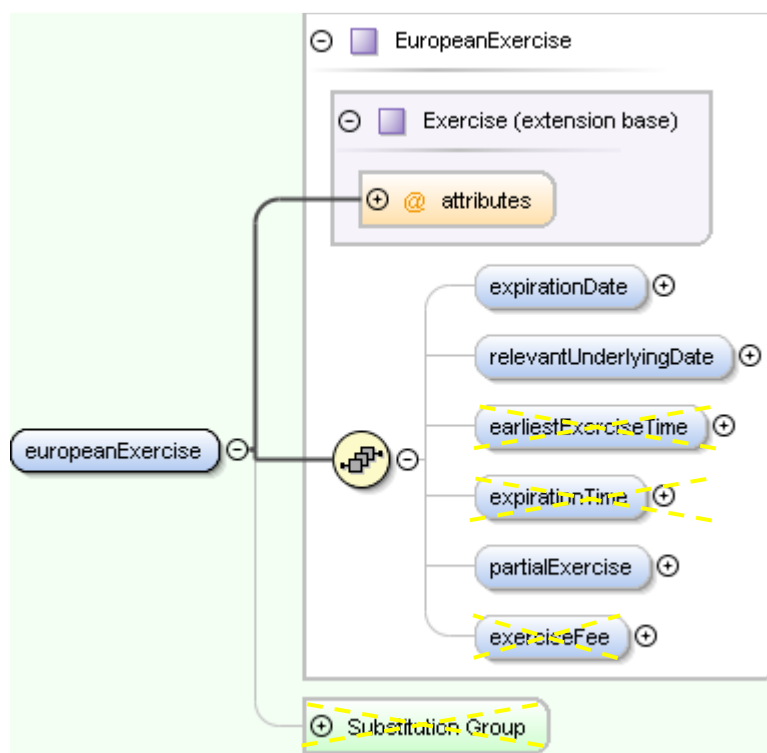
The “americanExercise” element in the “exercise” element can be expanded as:



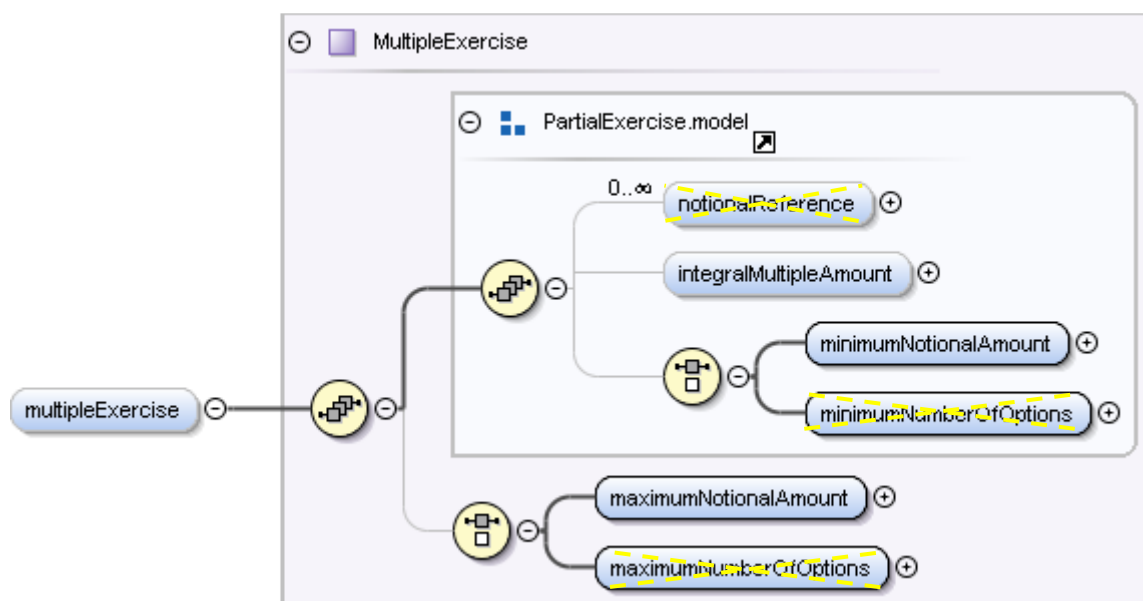
The “bermudaExercise” element in the “exercise” element can be expanded as:



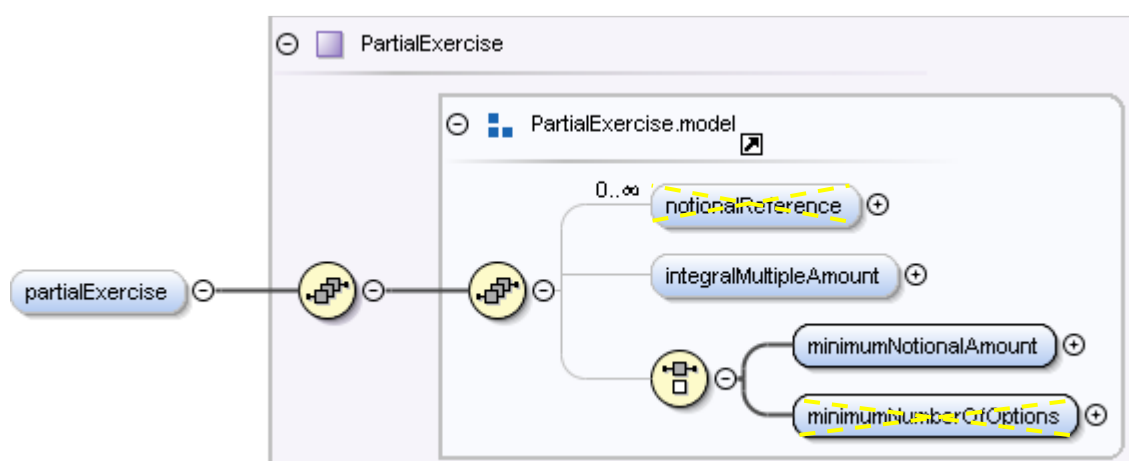
The “europeanExercise” element in the “exercise” element can be expanded as:



The “multipleExercise” element in the “exercise” element can be expanded as:



The “partialExercise” element in the “exercise” element can be expanded as:



Below are the detailed elements descriptions for the “Swaption” element.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
1	/	primaryAssetClass	Scheme: AssetClass (xsd:normalizedString(63))	A classification of the most important risk class of the trade. FpML defines a simple asset class categorization using a coding scheme.	0..1 (1..1)
1.1	/primaryAssetClass	@assetClassScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/asset-class	Opt.
2	/	productType	Scheme: ProductTaxonomy (xsd:normalizedString(100))	A classification of the type of product. FpML defines a simple product categorization using a coding scheme.	0..U (1..1)
2.1	/productType	@productTypeScheme	xsd:anyURI	Simply ignored by HKTR-R system. To specify standard FpML product type, one may use the following coding scheme: http://www.fpml.org/coding-scheme/product-taxonomy	Opt.
3	/	productId	xsd:normalizedString(255)	A product reference identifier. The product ID is an identifier that describes the key economic characteristics of the trade type, with the exception of concepts such as size (notional, quantity, number of units) and price (fixed rate, strike, etc.) that are negotiated for each transaction. It can be used to hold identifiers such as the "UPI" (universal product identifier) required by certain regulatory reporting rules. It can also be used to hold identifiers of benchmark products or product templates used by certain trading systems or facilities. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list. The type of product ID can be one of the values specified below in the description of productIdScheme.	0..U (0..1)
	/productId	@productIdScheme	xsd:anyURI	To specify the product ID type “UPI”, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/unique-product-identifier To specify the product ID type “ISDA”, one may use the	Opt. (Req.)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				<p>following coding scheme: http://www.hkicl.com.hk/scheme/hktr/isda-product-identifier</p> <p>To specify the product ID type “GTR”, one may use the following coding scheme: http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier</p>	
4	/	buyerPartyReference	Reference	<p>A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it.</p> <p>This field is mandatory for Swaption.</p>	0..1
	/buyerPartyReference	@href	xsd:IDREF	The reference to a party.	Req
5	/	sellerPartyReference	Reference	<p>A reference to the party that sells ("writes") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it.</p> <p>This field is mandatory for Swaption.</p>	0..1
	/sellerPartyReference	@href	xsd:IDREF	The reference to a party.	Req
6	/	premium	Payment (Refer to section A.6.3.1.10.9 for details).	The option premium amount payable by buyer to seller on the specified payment date.	0..U (0..1)
7	/	optionType	Enumerated type: swaptionType	The type of option transaction. From a usage standpoint, put/call is the default option type, while payer/receiver indicator is used for options index credit default swaps, consistently with the industry practice. Straddle is used for the case of straddle strategy that combines a call and a put with the same strike. This element is needed for transparency reporting because the counterparties are not available, and is made available in other views for convenience; it is not intended to be used for confirmation processing. If the swaption straddle indicator is provided, this must not be in conflict with that indicator.	0..1 (1..1)
8	/	exercise	---	A placeholder for the actual option exercise definitions.	0..1 (1..1)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				"/exercise" (or its substitute). This element is the head of a substitution group. It is substituted by the americanExercise element for American exercise style, or bermudaExercise element for Bermuda exercise style, or europeanExercise for European exercise style.	
8a	/	americanExercise	---	The parameters for defining the exercise period for an American style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees. This element is a substitution of element 'exercise' for American exercise style.	
8a.1	/americanExercise	commencementDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	The first day of the exercise period for an American style option. This field is mandatory for Swaption.	0..1
8a.2	/americanExercise	expirationDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	The last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period. This field is mandatory for Swaption.	0..1
8a.3	/americanExercise	relevantUnderlyingDate	AdjustableOrRelativeDates (Refer to section A.6.3.4.4 for details).	Dates on the underlying set by the exercise of the option (i.e. the termination date on the swap).	0..1
8a.4	/americanExercise	multipleExercise	---	As defined in the 2000 ISDA Definitions, Section 12.4. Multiple Exercise, the buyer of the option has the right to exercise all or less than all the unexercised notional amount of the underlying swap on one or more days in the exercise period, but on any such day may not exercise less than the minimum notional amount or more than the maximum notional amount, and if an integral multiple amount is specified, the notional amount exercised must be equal to, or be an integral multiple of, the integral multiple amount.	0..1

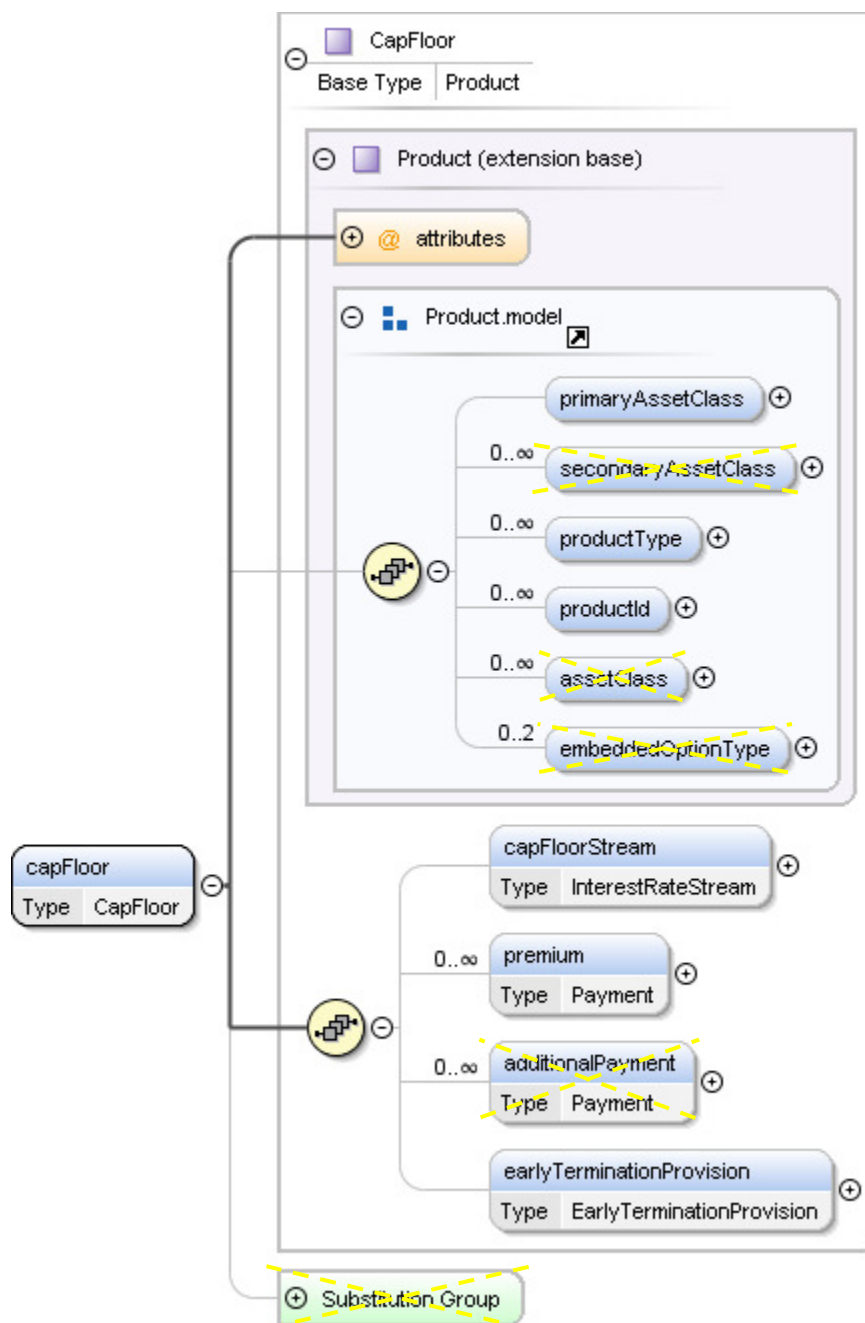
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
8a.4.1	/americanExercise/multipleExercise	integralMultipleAmount	xsd:decimal(20,10)	If buyer has the right to exercise less than the full amount on an exercise date, the exercised amount must be an integral multiple of this value.	0..1
8a.4.2	/americanExercise/multipleExercise	minimumNotionalAmount	xsd:decimal(20,10)	If buyer has the right to exercise less than the full amount on an exercise date, the exercised amount must be at least this value.	0..1
8a.4.3	/americanExercise/multipleExercise	maximumNotionalAmount	xsd:decimal(20,10)	If buyer has the right to exercise less than the full amount on an exercise date, the exercised amount must no more this value on any given exercise date.	0..1
8b	/	bermudaExercise	---	The parameters for defining the exercise period for a Bermuda style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees. This element is a substitution of element 'exercise' for Bermuda exercise style.	
8b.1	/bermudaExercise	bermudaExerciseDates	AdjustableOrRelativeDates (Refer to section A.6.3.4.4 for details).	The dates define the Bermuda option exercise dates and the expiration date. The last specified date is assumed to be the expiration date. The dates can either be specified as a series of explicit dates and associated adjustments or as a series of dates defined relative to another schedule of dates, for example, the calculation period start dates. Where a relative series of dates are defined the first and last possible exercise dates can be separately specified. This field is mandatory for Swaption.	0..1
8b.2	/bermudaExercise	relevantUnderlyingDate	AdjustableOrRelativeDates (Refer to section A.6.3.4.4 for details).	The date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable provision it is the swap termination date).	0..1
8b.3	/bermudaExercise	multipleExercise	---	As defined in the 2000 ISDA Definitions, Section 12.4. Multiple Exercise, the buyer of the option has the right to exercise all or less than all the unexercised notional amount of the underlying swap on one or more days in the exercise period, but on any such day may not exercise less than the	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				minimum notional amount or more than the maximum notional amount, and if an integral multiple amount is specified, the notional amount exercised must be equal to, or be an integral multiple of, the integral multiple amount.	
8b.3.1	/bermudaExercise/multipleExercise	integralMultipleAmount	xsd:decimal(20,10)	If buyer has the right to exercise less than the full amount on an exercise date, the exercised amount must be an integral multiple of this value.	0..1
8b.3.2	/bermudaExercise/multipleExercise	minimumNotionalAmount	xsd:decimal(20,10)	If buyer has the right to exercise less than the full amount on an exercise date, the exercised amount must be at least this value.	0..1
8b.3.3	/bermudaExercise/multipleExercise	maximumNotionalAmount	xsd:decimal(20,10)	If buyer has the right to exercise less than the full amount on an exercise date, the exercised amount must not more than this value on any given exercise date	0..1
8c	/	europeanExercise	---	The parameters for defining the exercise period for a European style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees. This element is a substitution of element 'exercise' for European exercise style.	
8c.1	/europeanExercise	expirationDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	The last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period. This field is mandatory for Swaption.	0..1
8c.2	/europeanExercise	relevantUnderlyingDate	AdjustableOrRelativeDates (Refer to section A.6.3.4.4 for details).	The date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable provision it is the swap termination date).	0..1
8c.3	/europeanExercise	partialExercise	---	As defined in the 2000 ISDA Definitions, Section 12.3. Partial Exercise, the buyer of the option has the right to exercise all or less than all the notional amount of the underlying swap on the expiration date, but may not exercise less than the minimum notional amount, and if an integral multiple amount is specified, the notional amount exercised must be	0..1

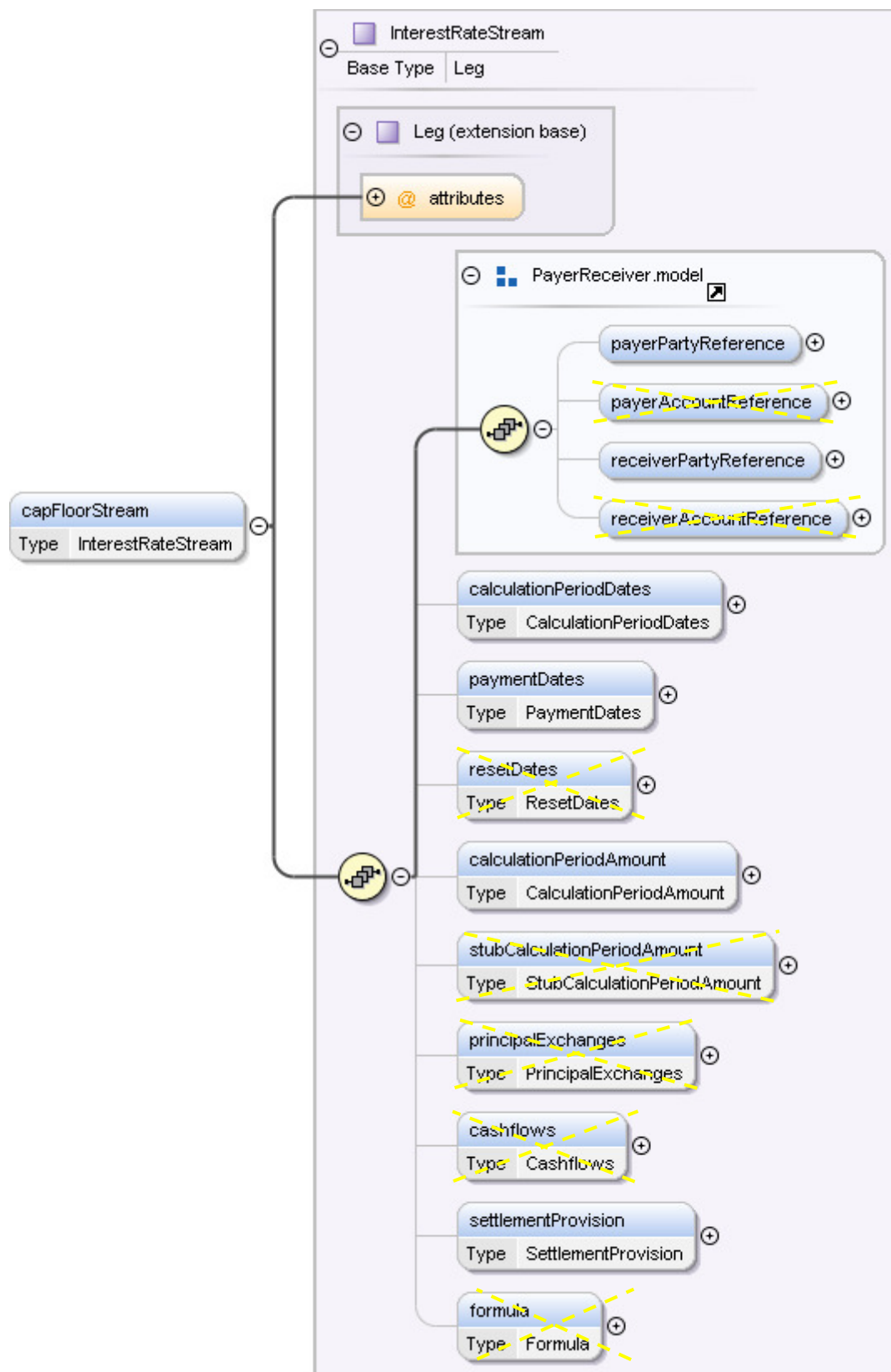
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				equal to, or be an integral multiple of, the integral multiple amount.	
8c.3.1	/europeanExercise/partialExercise	integralMultipleAmount	xsd:decimal(20,10)	If buyer has the right to exercise less than the full amount on the European exercise date, the exercised amount must be an integral multiple of this value	0..1
8c.3.2	/europeanExercise/partialExercise	minimumNotionalAmount	xsd:decimal(20,10)	If buyer has the right to exercise less than the full amount on the European exercise date, the exercised amount must be at least this value	0..1
9	/	cashSettlement	---	Eithor /cashSettlement or /physicalSettlement. If specified, this means that cash settlement is applicable to the transaction and defines the parameters associated with the cash settlement procedure. If not specified, then physical settlement is applicable.	0..1
10	/	physicalSettlement	---	Eithor /cashSettlement or /physicalSettlement. If specified, this defines physical settlement terms which apply to the transaction.	0..1
11	/	swaptionStraddle	xsd:boolean	Whether the option is a swaption or a swaption straddle.	0..1
12	/	swap	Swap (Refer to section A.6.3.1 for details).	A type defining swap streams and additional payments between the principal parties involved in the swap.	0..1

A.6.3.1.5 Reporting - Interest Rate – Floor & Cap

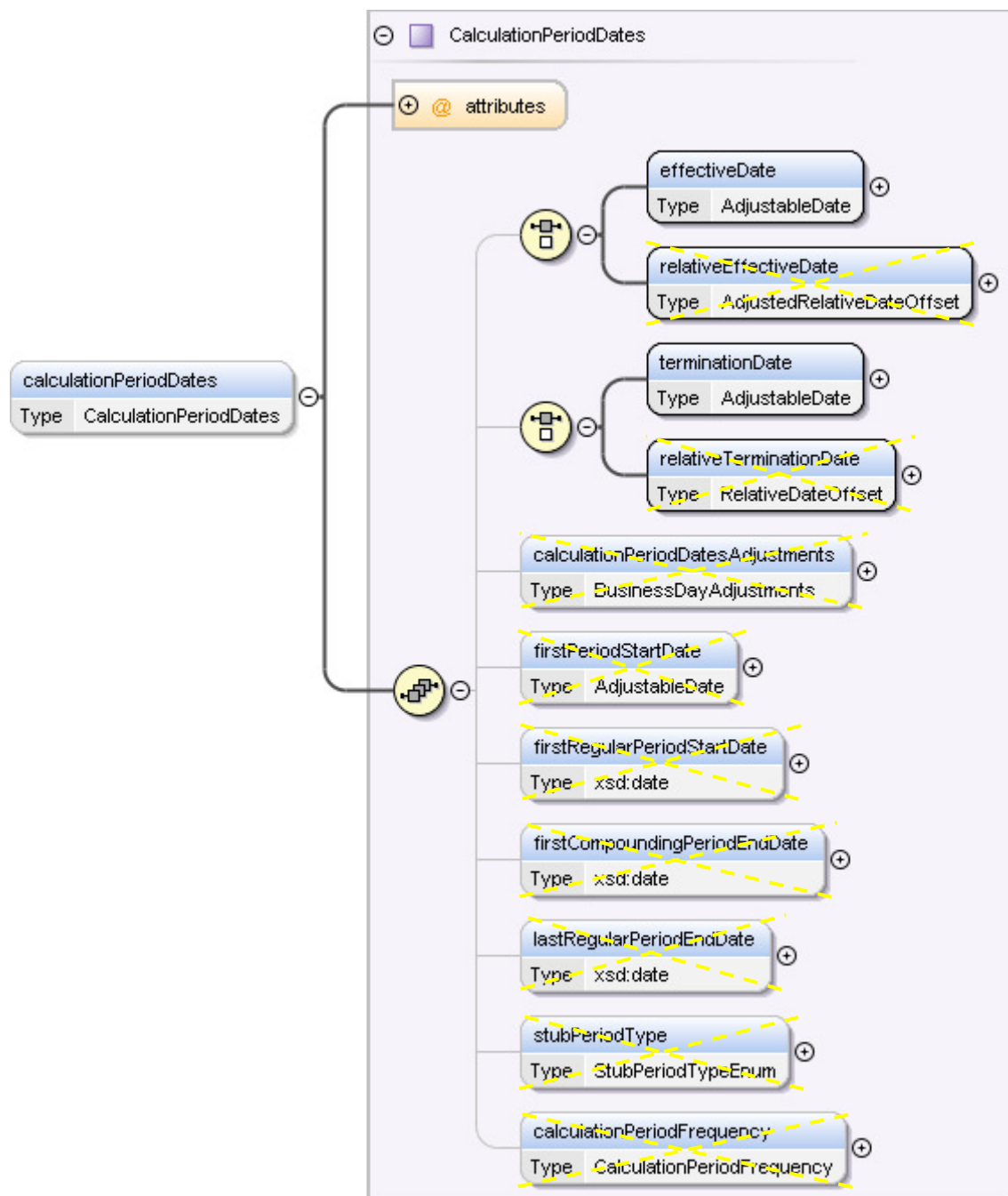
A simplified representation of selected FpML elements for the “capFloor” element is briefly illustrated as follows:



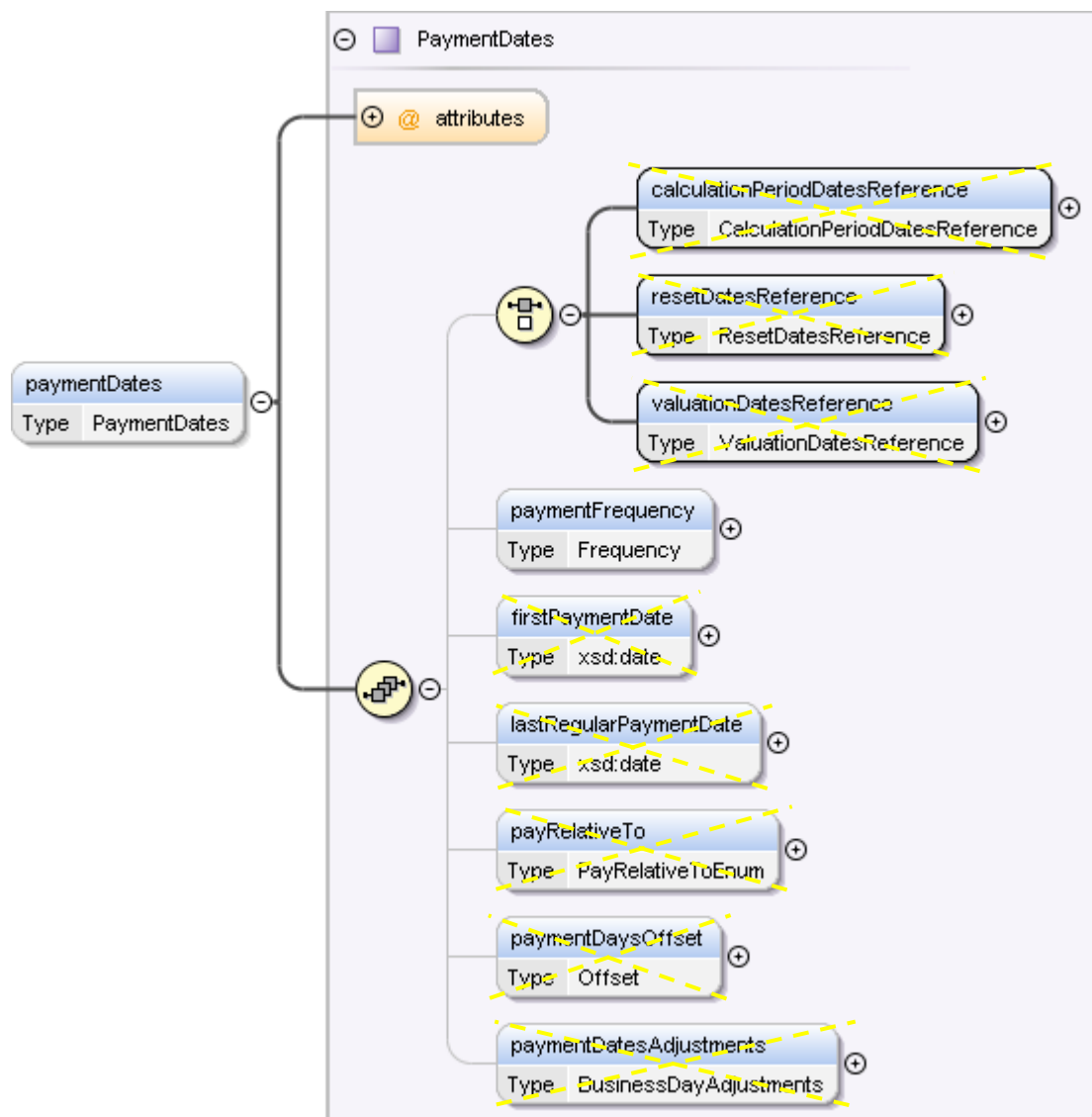
For the “capFloorStream” element in “capFloor” element, it can be further expanded as follows:



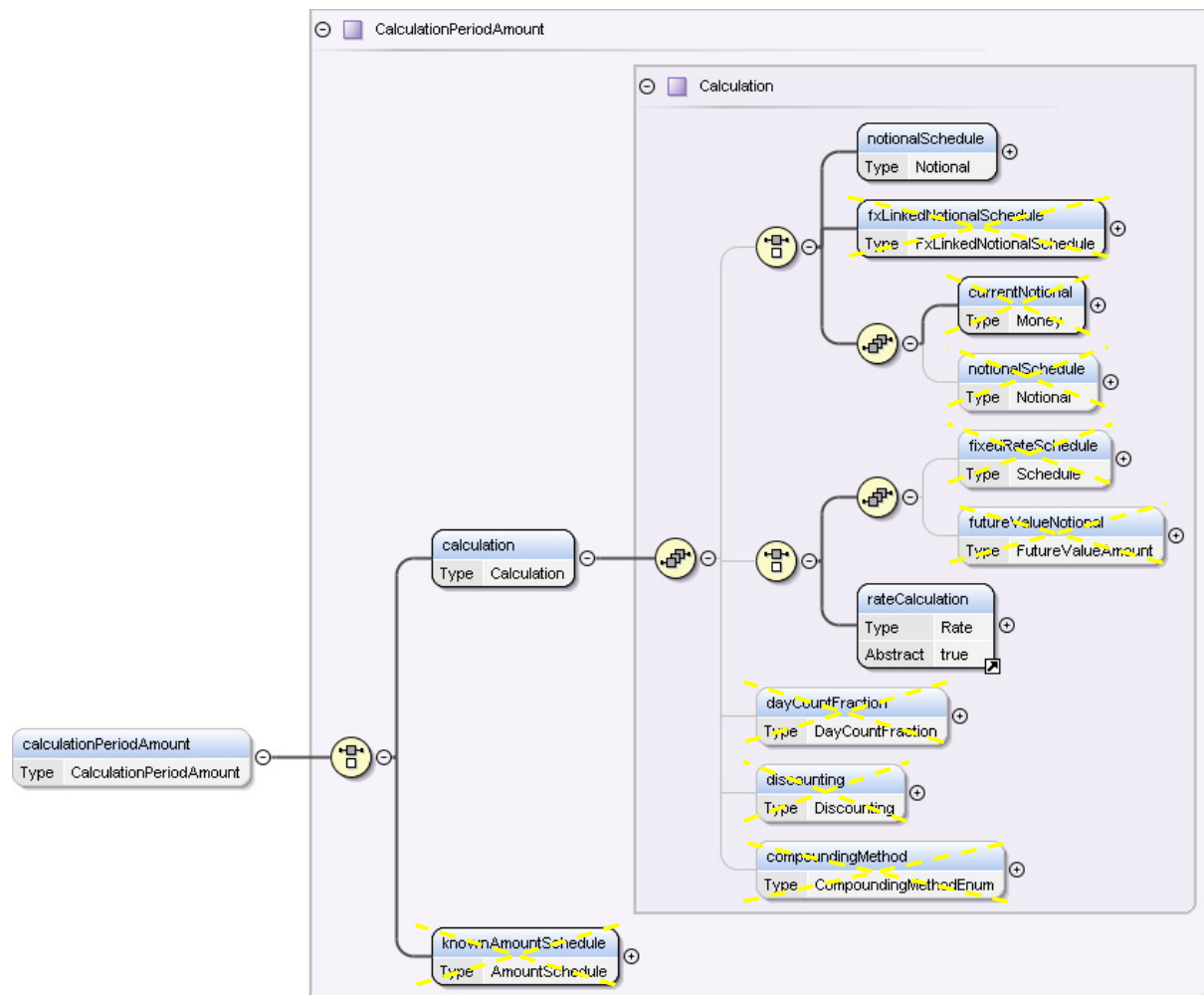
For the “calculationPeriodDates” element in “capFloorStream” element, it can be further expanded as follows:



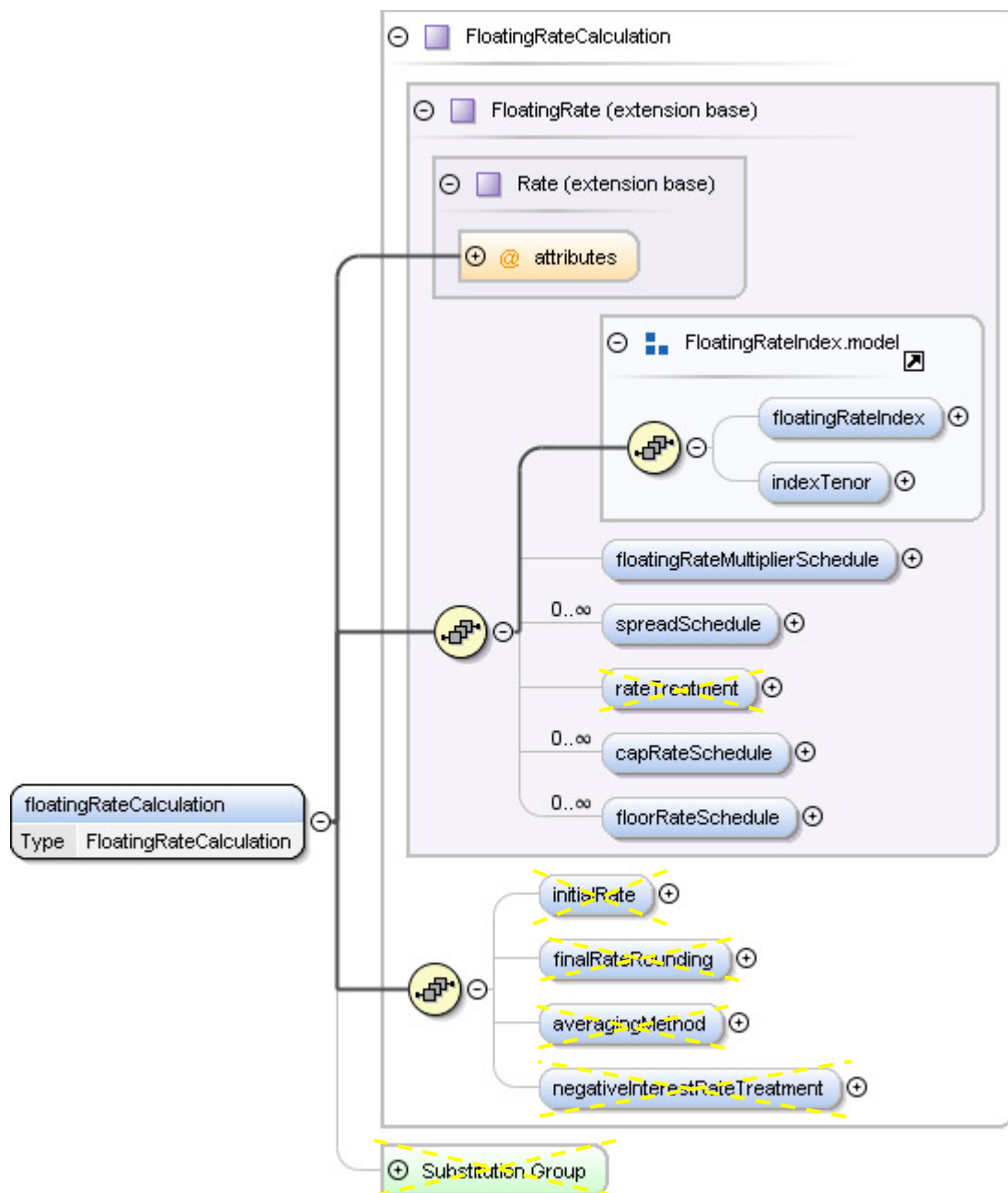
For the “paymentDates” element in “calculationPeriodDates” element, it can be further expanded as follows:



The “calculationPeriodAmount” element in the “capFloorStream” element can be expanded as:



In particular, the “rateCalculation” element above can be substituted by the “floatingRateCalculation” element as follows:



Below are the detailed elements descriptions for the “capFloor” element.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
1	/	primaryAssetClass	Scheme: AssetClass (xsd:normalizedString(63))	A classification of the most important risk class of the trade. FpML defines a simple asset class categorization using a coding scheme.	0..1 (1..1)
	/primaryAssetClass	@assetClassScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/asset-class	Opt.
2	/	productType	Scheme: ProductTaxonomy (xsd:normalizedString(100))	A classification of the type of product. FpML defines a simple product categorization using a coding scheme.	0..U (1..1)
	/productType	@productTypeScheme	xsd:anyURI	Simply ignored by HKTR-R system. To specify standard FpML product type, one may use the following coding scheme: http://www.fpml.org/coding-scheme/product-taxonomy	Opt.
3	/	productId	xsd:normalizedString(255)	A product reference identifier. The product ID is an identifier that describes the key economic characteristics of the trade type, with the exception of concepts such as size (notional, quantity, number of units) and price (fixed rate, strike, etc.) that are negotiated for each transaction. It can be used to hold identifiers such as the "UPI" (universal product identifier) required by certain regulatory reporting rules. It can also be used to hold identifiers of benchmark products or product templates used by certain trading systems or facilities. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list. The type of product ID can be one of the values specified below in the description of productIdScheme.	0..U (0..1)
	/productId	@productIdScheme	xsd:anyURI	To specify the product ID type “UPI”, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/unique-product-identifier To specify the product ID type “ISDA”, one may use the	Opt. (Req.)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				<p>following coding scheme: http://www.hkicl.com.hk/scheme/hktr/isda-product-identifier</p> <p>To specify the product ID type “GTR”, one may use the following coding scheme: http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier</p>	
4	/	capFloorStream	---	The cap & floor stream.	0..1 (1..1)
4.1	/capFloorStream	payerPartyReference	Reference	<p>A reference to the party responsible for making the payments defined by this structure.</p> <p>This field is mandatory for CapFloor.</p>	0..1
	/capFloorStream/payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
4.2	/capFloorStream	receiverPartyReference	Reference	<p>A reference to the party that receives the payments corresponding to this structure.</p> <p>This field is mandatory for CapFloor.</p>	0..1
	/capFloorStream/receiverPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
4.3	/capFloorStream	calculationPeriodDates	---	The calculation periods dates schedule.	0..1 (1..1)
4.3.1	/capFloorStream/calculationPeriodDates	effectiveDate	AdjustableDate (Refer to section A.6.3.4.1 for details).	The first day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention.	0..1 (1..1)
4.3.2	/capFloorStream/calculationPeriodDates	terminationDate	AdjustableDate (Refer to section A.6.3.4.1 for details).	The last day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention.	0..1 (1..1)
4.4	/capFloorStream	paymentDates	---	The payment dates schedule.	0..1
4.4.1	/capFloorStream/paymentDates	paymentFrequency	Frequency (Refer to section A.6.3.1.10.1 for details).	The frequency at which regular payment dates occur. If the payment frequency is equal to the frequency defined in the calculation period dates component then one calculation period contributes to each payment amount. If the payment frequency is less frequent than the frequency defined in the calculation period dates component then more than one	0..1

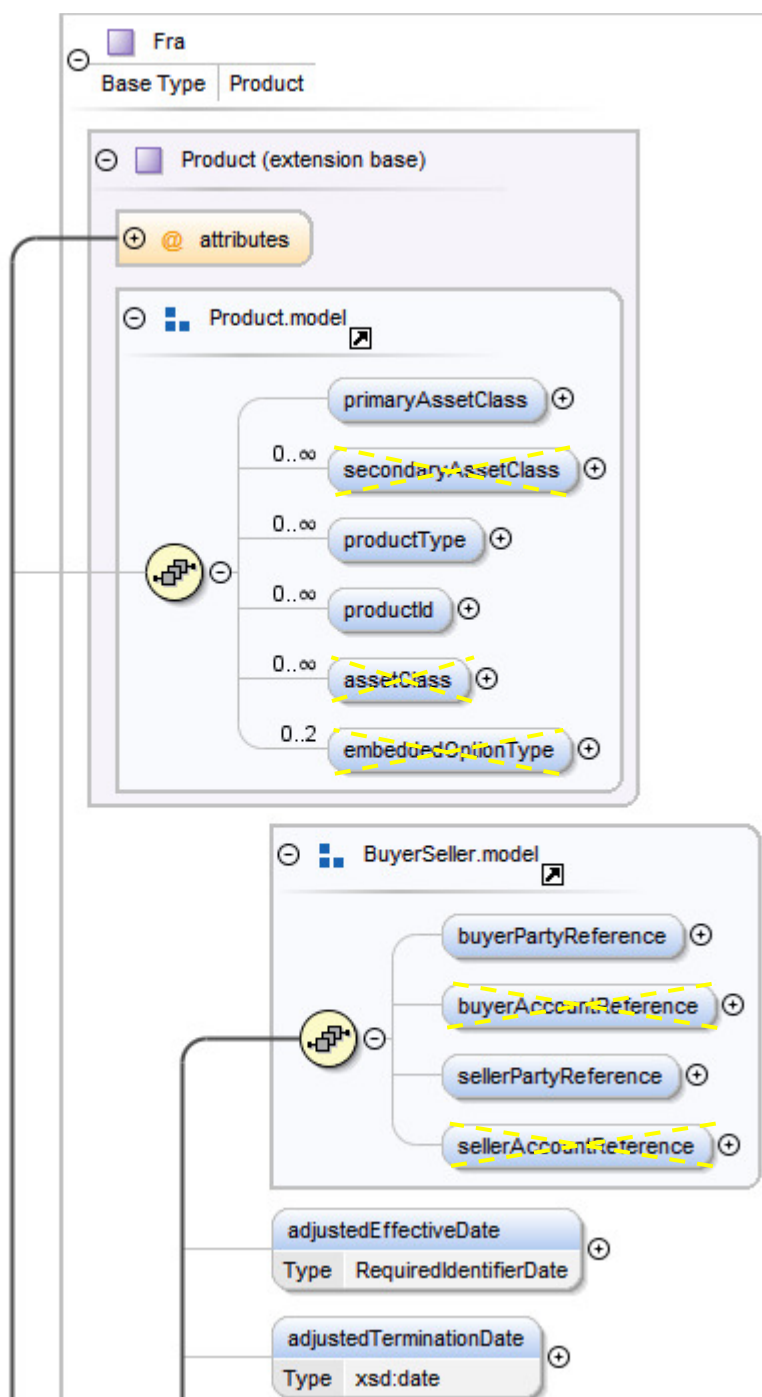
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				calculation period will contribute to the payment amount. A payment frequency more frequent than the calculation period frequency or one that is not a multiple of the calculation period frequency is invalid. If the payment frequency is of value T (term), the period is defined by the swap/swapStream/calculationPeriodDates/effectiveDate and the swap/swapStream/calculationPeriodDates/terminationDate.	
4.5	/capFloorStream	calculationPeriodAmount	---	The calculation period amount parameters.	0..1 (1..1)
4.5.1	/capFloorStream/calculationPeriodAmount	calculation	---	The parameters used in the calculation of fixed or floating rate calculation period amounts.	1..1
4.5.1.1	/capFloorStream/calculationPeriodAmount/calculation	notionalSchedule	Notional (Refer to section A.6.3.1.10.2 for details).	The notional amount or notional amount schedule.	0..1 (1..1)
4.5.1.2	/capFloorStream/calculationPeriodAmount/calculation	rateCalculation	---	"/swapStream/calculationPeriodAmount/calculation/rateCalculation" (or its substitute). This element is the head of a substitution group. It is substituted by the floatingRateCalculation element for standard Floating Rate legs.	0..1 (1..1)
4.5.1.2a	/capFloorStream/calculationPeriodAmount/calculation	floatingRateCalculation	---	A floating rate calculation definition. This element is a substitution of element 'rateCalculation' for standard Floating Rate legs.	1..1
4.5.1.2a.1	/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation	floatingRateIndex	Scheme: FloatingRateIndex (xsd:normalizedString (63))	The ISDA Floating Rate Option, i.e. the floating rate index. This field is mandatory for CapFloor.	0..1
	/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex	@floatingRateIndexScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/floating-rate-index This is required for CapFloor.	Opt.
4.5.1.2a.2	/capFloorStream/calculation	indexTenor	Period	The ISDA Designated Maturity, i.e. the tenor of the floating	0..1

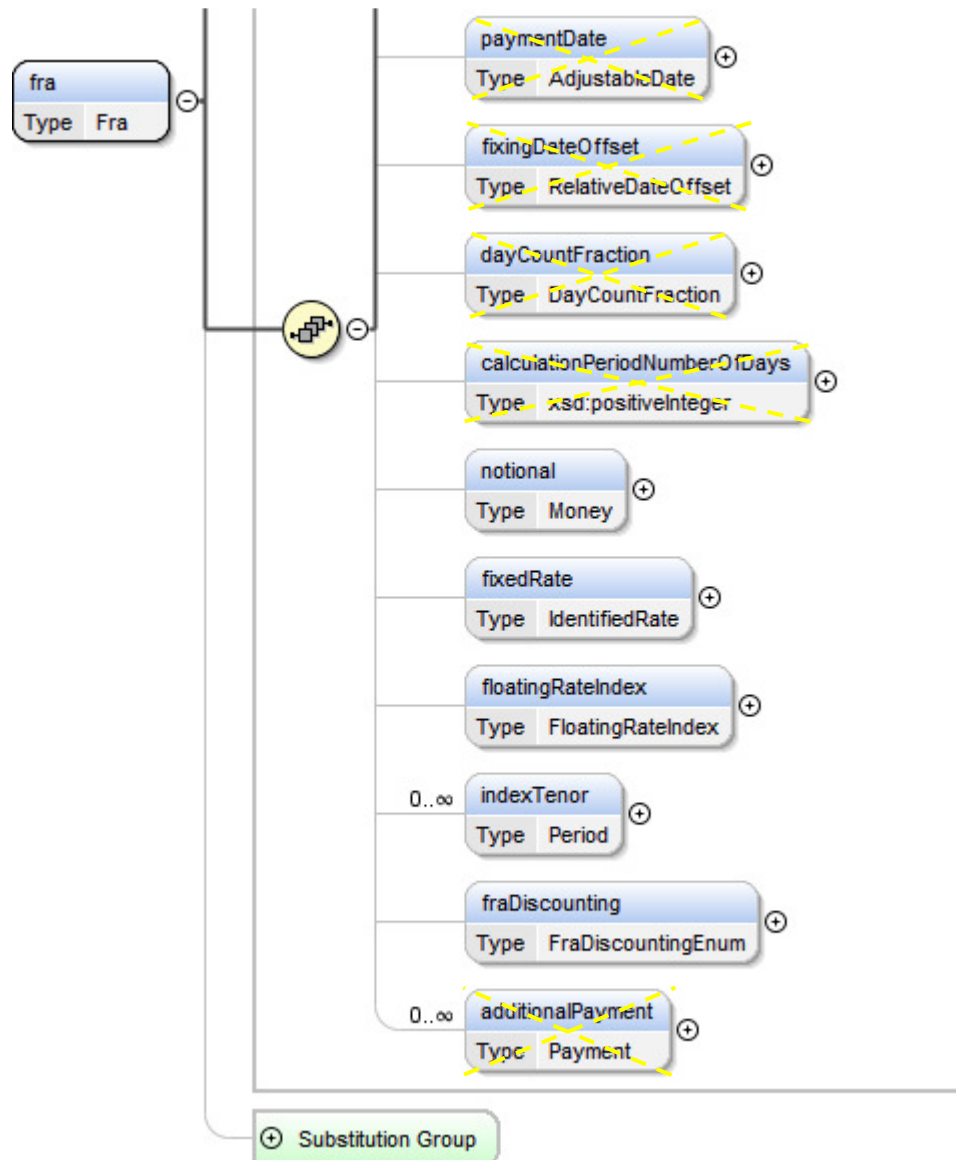
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
	PeriodAmount/calculation/floatingRateCalculation		(Refer to section A.6.3.1.10.6 for details).	rate. This field is mandatory for CapFloor.	
4.5.1.2a.3	/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation	floatingRateMultiplierSchedule	Schedule (Refer to section A.6.3.1.10.3 for details).	A rate multiplier or multiplier schedule to apply to the floating rate. A multiplier schedule is expressed as explicit multipliers and dates. In the case of a schedule, the step dates may be subject to adjustment in accordance with any adjustments specified in the calculationPeriodDatesAdjustments. The multiplier can be a positive or negative decimal.	0..1
4.5.1.2a.4	/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation	spreadSchedule	SpreadSchedule (Refer to section A.6.3.1.10.4 for details).	The ISDA Spread expressed as explicit spread. The spread is a per annum rate, expressed as a decimal. For purposes of determining a calculation period amount, if positive the spread will be added to the floating rate and if negative the spread will be subtracted from the floating rate. A positive 10 basis point (0.1%) spread would be represented as 0.001. This field is mandatory for CapFloor.	0..U (0..1)
4.5.1.2a.5	/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation	capRateSchedule	StrikeSchedule (Refer to section A.6.3.1.10.5 for details).	The cap rate or cap rate schedule, if any, which applies to the floating rate. The cap rate (strike) is only required where the floating rate on a swap stream is capped at a certain level. A cap rate schedule is expressed as explicit cap rates and dates and the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments. The cap rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A cap rate of 5% would be represented as 0.05. At least one schedule (either capRateSchedule or floorRateSchedule) should be provided and they can co-exist.	0..U (0..1)
4.5.1.2a.6	/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation	floorRateSchedule	StrikeSchedule (Refer to section A.6.3.1.10.5 for details).	The floor rate or floor rate schedule, if any, which applies to the floating rate. The floor rate (strike) is only required where the floating rate on a swap stream is floored at a certain strike level. A floor rate schedule is expressed as explicit floor rates	0..U (0..1)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				and dates and the step dates may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments. The floor rate is assumed to be exclusive of any spread and is a per annum rate, expressed as a decimal. A floor rate of 5% would be represented as 0.05. At least one schedule (either capRateSchedule or floorRateSchedule) should be provided and they can co-exist.	
4.6	/capFloorStream	settlementProvision	SettlementProvision (Refer to section A.6.3.1.7 for details).	A provision that allows the specification of settlement terms, occurring when the settlement currency is different to the notional currency of the trade.	0..1
5	/	Premium	Payment (Refer to section A.6.3.1.10.9 for details).	The option premium amount payable by buyer to seller on the specified payment date.	0..U (0..1)
6	/	earlyTerminationProvision	EarlyTerminationProvision (Refer to section A.6.3.1.7 for details).	Parameters specifying provisions relating to the optional and mandatory early termination of a swap transaction.	0..1

A.6.3.1.6 Reporting - Interest Rate – FRA

A simplified representation of selected FpML elements for the “fra” element is briefly illustrated as follows:





Below are the detailed elements descriptions for the “fra” element.

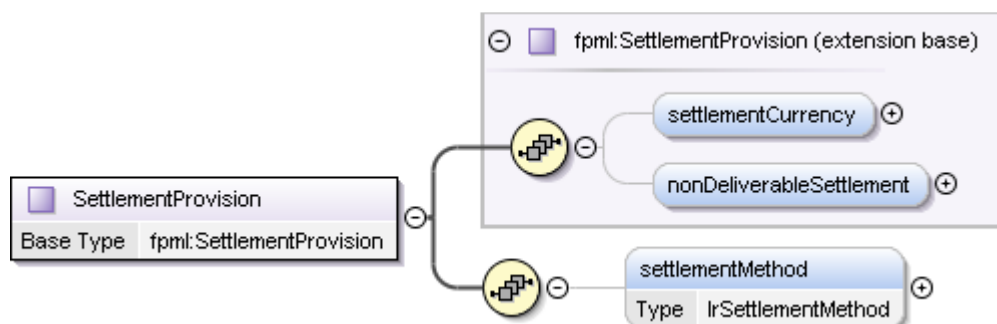
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
1	/	primaryAssetClass	Scheme: AssetClass (xsd:normalizedString(63))	A classification of the most important risk class of the trade. FpML defines a simple asset class categorization using a coding scheme.	0..1 (1..1)
	/primaryAssetClass	@assetClassScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/asset-class	Opt.
2	/	productType	Scheme: ProductTaxonomy (xsd:normalizedString(100))	A classification of the type of product. FpML defines a simple product categorization using a coding scheme.	0..U (1..1)
	/productType	@productTypeScheme	xsd:anyURI	Simply ignored by HKTR-R system. To specify standard FpML product type, one may use the following coding scheme: http://www.fpml.org/coding-scheme/product-taxonomy	Opt.
3	/	productId	xsd:normalizedString(255)	A product reference identifier. The product ID is an identifier that describes the key economic characteristics of the trade type, with the exception of concepts such as size (notional, quantity, number of units) and price (fixed rate, strike, etc.) that are negotiated for each transaction. It can be used to hold identifiers such as the "UPI" (universal product identifier) required by certain regulatory reporting rules. It can also be used to hold identifiers of benchmark products or product templates used by certain trading systems or facilities. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list. The type of product ID can be one of the values specified below in the description of productIdScheme.	0..U (0..1)
	/productId	@productIdScheme	xsd:anyURI	To specify the product ID type “UPI”, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/unique-product-identifier To specify the product ID type “ISDA”, one may use the	Opt. (Req.)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				<p>following coding scheme: http://www.hkicl.com.hk/scheme/hktr/isda-product-identifier</p> <p>To specify the product ID type “GTR”, one may use the following coding scheme: http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier</p>	
4	/	buyerPartyReference	Reference	<p>Party receiving floating rate/Party with right to exercise the option.</p> <p>This field is mandatory for FRA.</p>	0..1
	/buyerPartyReference	@href	xsd:IDREF	The reference to a party.	Req
5	/	sellerPartyReference	Reference	<p>Party paying floating rate/Party with obligation to fulfill the option if exercised (the writer of the option).</p> <p>This field is mandatory for FRA.</p>	0..1
	/sellerPartyReference	@href	xsd:IDREF	The reference to a party.	Req
6	/	adjustedEffectiveDate	RequiredIdentifierDate (xsd:date)	The first day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention.	0..1 (1..1)
	/adjustedEffectiveDate	@id	xsd:ID	Built-in derived type. ID represents the ID attribute type. The base type of ID is NCName.	Req.
7	/	adjustedTerminationDate	xsd:date	The last day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention.	0..1 (1..1)
8	/	notional	---	The notional amount of the trade.	0..1 (1..1)
8.1	/notional	currency	Scheme: Currency (xsd:normalizedString (3))	The currency of notional amount.	0..1 (1..1)
	/notional/currency	@currencyScheme	xsd:anyURI	<p>The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R.</p> <p>Simply ignored by HKTR-R system. Always use the default value:</p>	Opt.

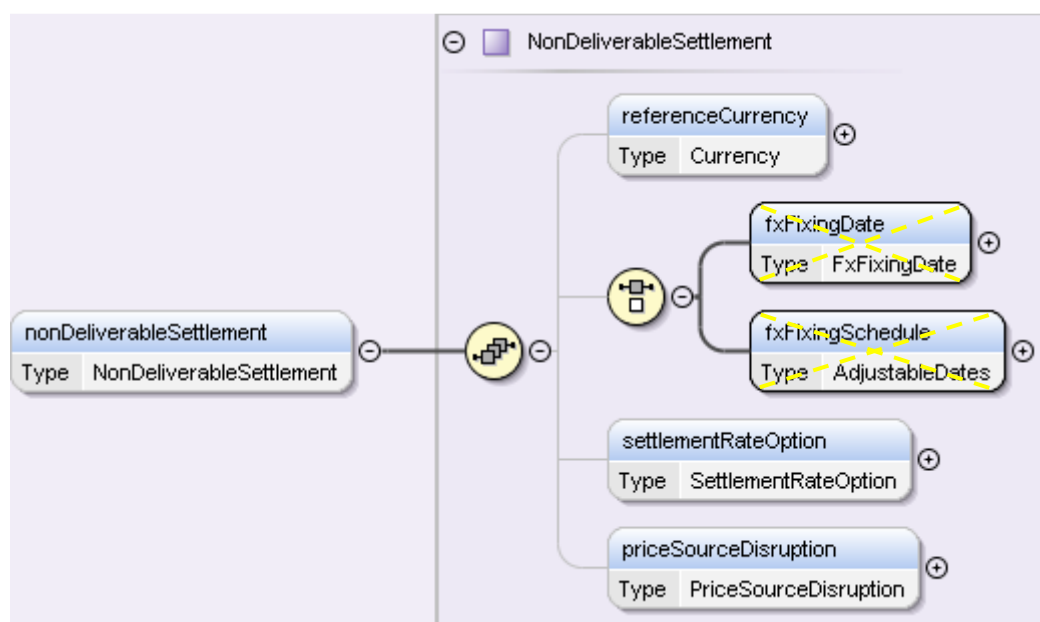
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				http://www.fpml.org/ext/iso4217-2001-08-15	
8.2	/notional	amount	xsd:decimal (20,10)	The notional amount.	0..1 (1..1)
9	/	fixedRate	xsd:decimal (6,12)	The fixed interest rate at the start of the deal.	0..1 (1..1)
10	/	floatingRateIndex	Scheme: FloatingRateIndex (xsd:normalizedString (63))	The ISDA Floating Rate Option, i.e. the floating rate index.	0..1 (1..1)
	/floatingRateIndex	@floatingRateIndexScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/floating-rate-index This is required for FRA.	Opt.
11	/	indexTenor	Period (Refer to section A.6.3.1.10.6 for details).	The tenor period of the floating rate used to set floating values on leg 1. (ISDA term: Designated Maturity.)	0..1 (1..1)
12	/	fraDiscounting	Enumerated type: fraDiscounting	Specifies whether discounting applies and, if so, what type.	0..1

A.6.3.1.7 Reporting - Interest Rate Swap – Settlement Provision

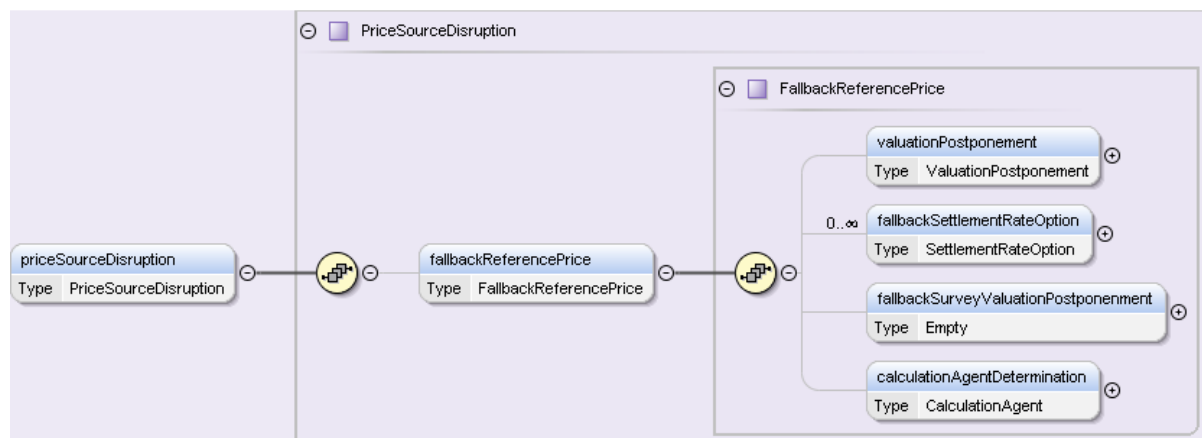
A simplified representation of selected FpML elements for the “settlementProvision” element is briefly illustrated as follows:



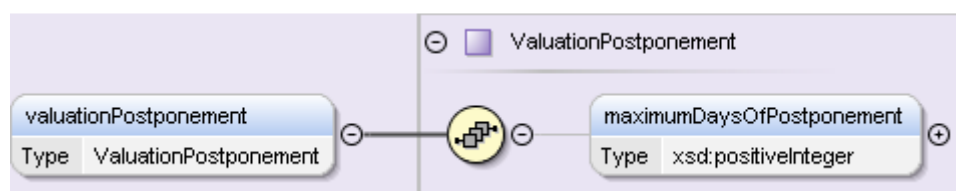
The “nonDeliverableSettlement” element in “settlementProvision” element can be expanded as follows:



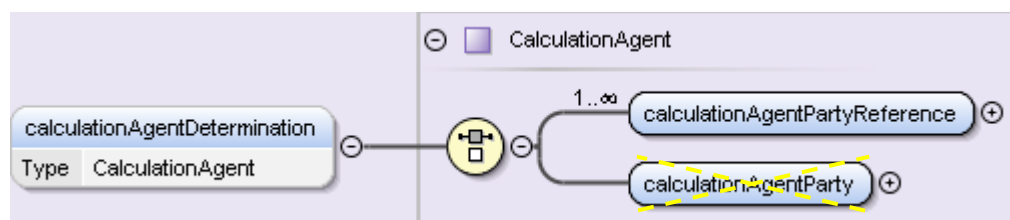
The “priceSourceDisruption” element in “nonDeliverableSettlement” element can be expanded as follows:



The “`valuationPostponement`” element in “`fallbackReferencePrice`” element can be expanded as follows:



The “`calculationAgentDetermination`” element in “`fallbackReferencePrice`” element can be expanded as follows:



Below are the detailed elements descriptions for the “settlementProvision” element.

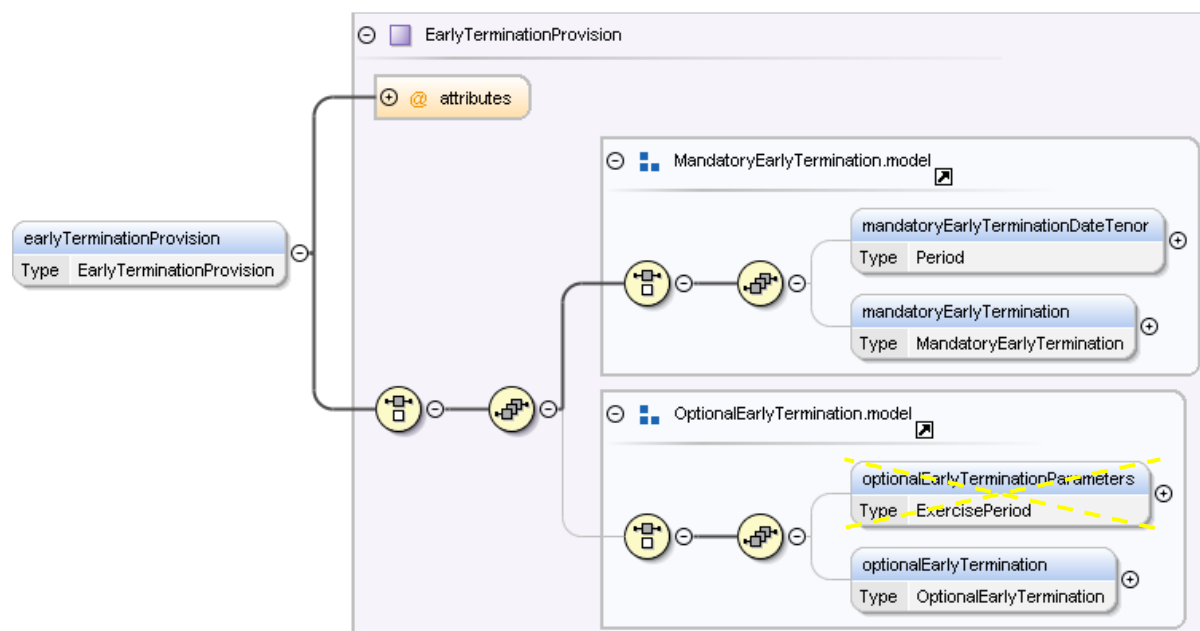
Field Reference Number	Field location (Relative to /trade/product/swapStream)	Field name	Data Type	Description	Card.
1	/	settlementProvision	---	A provision that allows the specification of settlement terms, occurring when the settlement currency is different to the notional currency of the trade.	0..1
1.1	/settlementProvision	settlementCurrency	Scheme: Currency (xsd:normalizedString (3))	The currency that stream settles in (to support swaps that settle in a currency different from the notional currency).	0..1
	/settlementProvision/settlementCurrency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
1.2	/settlementProvision	nonDeliverableSettlement	---	The specification of the non-deliverable settlement provision.	0..1
1.2.1	/settlementProvision/nonDeliverableSettlement	referenceCurrency	Scheme: Currency (xsd:normalizedString (3))	The currency in which the swap stream is denominated.	0..1
	/settlementProvision/nonDeliverableSettlement/referenceCurrency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
1.2.2	/settlementProvision/nonDeliverableSettlement	settlementRateOption	Scheme: SettlementRateOption (xsd:normalizedString(100))	The rate source for the conversion to the settlement currency. This source is specified through a scheme that reflects the terms of the Annex A to the 1998 FX and Currency Option Definitions.	0..1
	/settlementProvision/nonDeliverableSettlement/settlementRateOption	@settlementRateOptionScheme	xsd:anyURI	A type defining the settlement rate options through a scheme reflecting the terms of the Annex A to the 1998 FX and	Opt.

Field Reference Number	Field location (Relative to /trade/product/swapStream)	Field name	Data Type	Description	Card.
	ntRateOption			Currency Option Definitions. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/settlement-rate-option	
1.2.3	/settlementProvision/nonDeliverableSettlement	priceSourceDisruption	---	A type defining the parameters to get a new quote when a settlement rate option is disrupted.	0..1
1.2.3.1	/settlementProvision/nonDeliverableSettlement/priceSourceDisruption	fallbackReferencePrice	---	The method, prioritized by the order it is listed in this element, to get a replacement rate for the disrupted settlement rate option.	0..1
1.2.3.1.1	/settlementProvision/nonDeliverableSettlement/priceSourceDisruption/fallbackReferencePrice	valuationPostponement	---	Specifies how long to wait to get a quote from a settlement rate option upon a price source disruption	0..1
1.2.3.1.1.1	/settlementProvision/nonDeliverableSettlement/priceSourceDisruption/fallbackReferencePrice/valuationPostponement	maximumDaysOfPostponement	xsd:positiveInteger(3,0)	The maximum number of days to wait for a quote from the disrupted settlement rate option before proceeding to the next method.	0..1
1.2.3.1.2	/settlementProvision/nonDeliverableSettlement/priceSourceDisruption/fallbackReferencePrice	fallbackSettlementRateOption	Scheme: SettlementRateOption (xsd:normalizedString (100))	This settlement rate option will be used in its place.	0..U (0.5)
	/settlementProvision/nonDeliverableSettlement/priceSourceDisruption/fallbackReferencePrice/fallbackSettlementRateOption	@settlementRateOptionScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/settlement-rate-option	Opt.
1.2.3.1.3	/settlementProvision/nonDeliverableSettlement/priceSourceDisruption/fallbackReferencePrice	fallbackSurveyValuationPostponement	Empty	This block is present if applicable, not present if otherwise. Request rate quotes from the market.	0..1
1.2.3.1.4	/settlementProvision/nonDeliverableSettlement/priceSourceDisruption/fallbackReferencePrice	calculationAgentDetermination	---	The calculation agent will decide the rate.	0..1

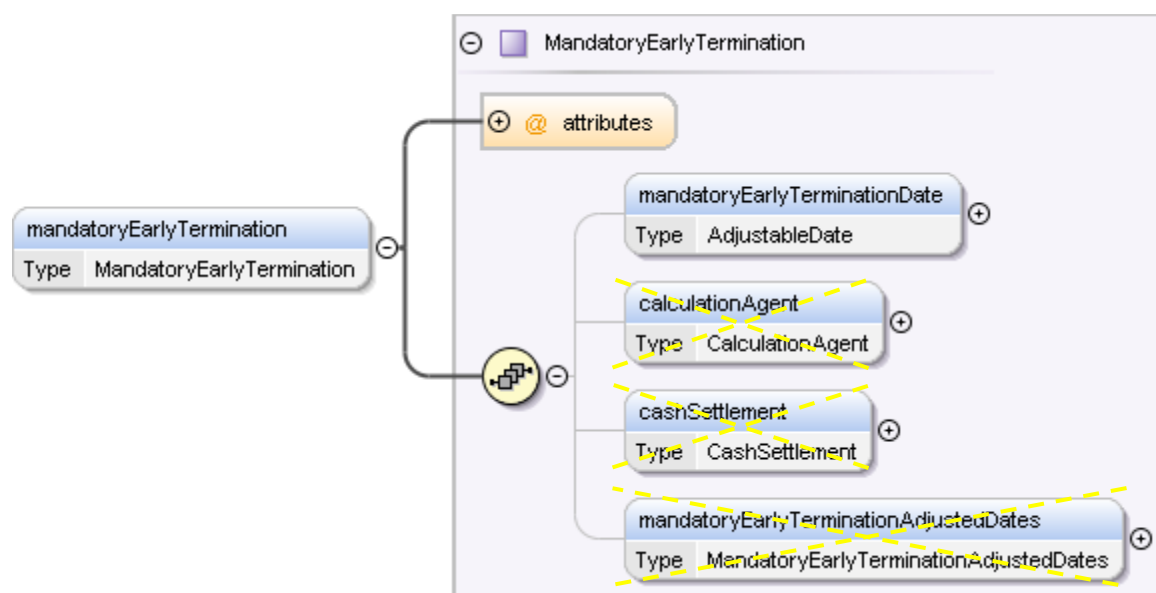
Field Reference Number	Field location (Relative to /trade/product/swapStream)	Field name	Data Type	Description	Card.
	rceDisruption/fallbackReferencePrice				
1.2.3.1.4.1	/settlementProvision/nonDeliverableSettlement/priceSourceDisruption/fallbackReferencePrice/calculationAgentDetermination	calculationAgentPartyReference	Reference	A pointer style reference to a party identifier defined elsewhere in the document. The party referenced is the ISDA Calculation Agent for the trade. If more than one party is referenced then the parties are assumed to be co-calculation agents, i.e. they have joint responsibility. This field is mandatory and must be only one occurrence.	1..U (1..2)
	/settlementProvision/nonDeliverableSettlement/priceSourceDisruption/fallbackReferencePrice/calculationAgentDetermination/calculationAgentPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
1.3	/settlementProvision	tr:settlementMethod	Scheme: SettlementMethod (xsd:normalizedString(63))	The settlement method.	0..1
	/settlementProvision/tr:settlementMethod	@settlementMethodScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.hkicl.com.hk/scheme/hktr/settlement-method	Opt.

A.6.3.1.8 Reporting - Interest Rate Swap – Early Termination Provision

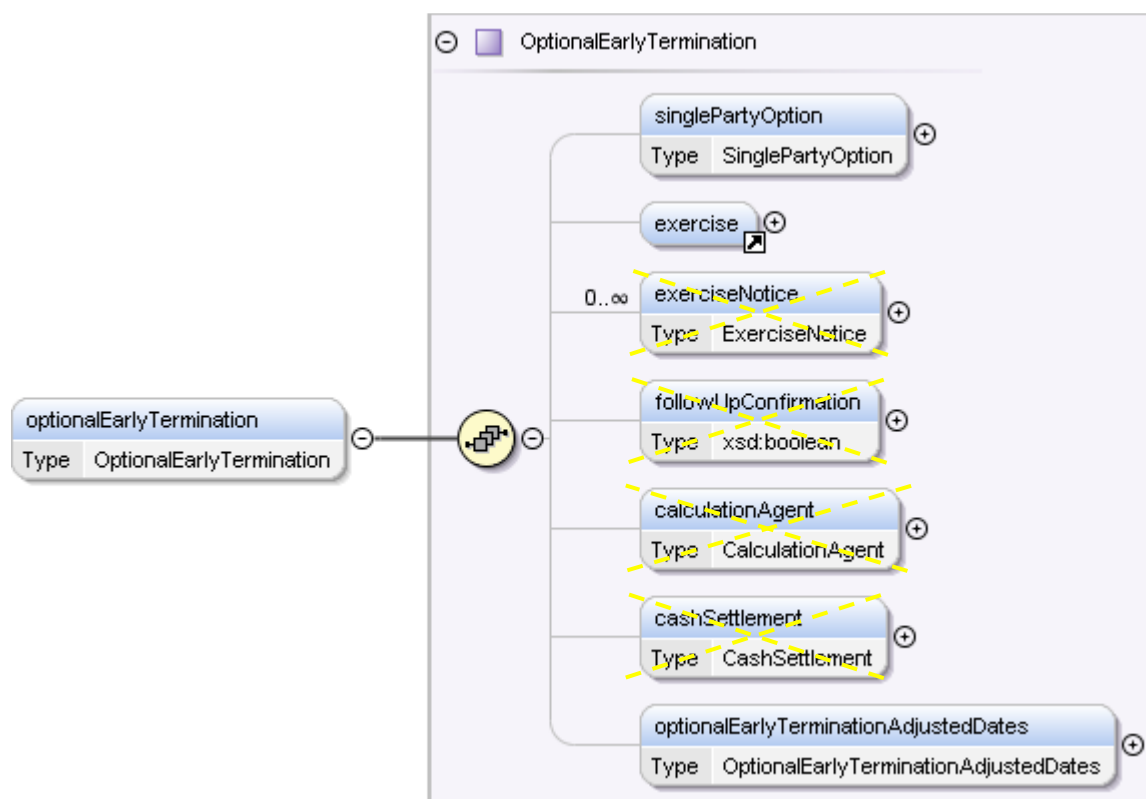
A simplified representation of selected FpML elements for the “earlyTerminationProvision” element is briefly illustrated as follows:



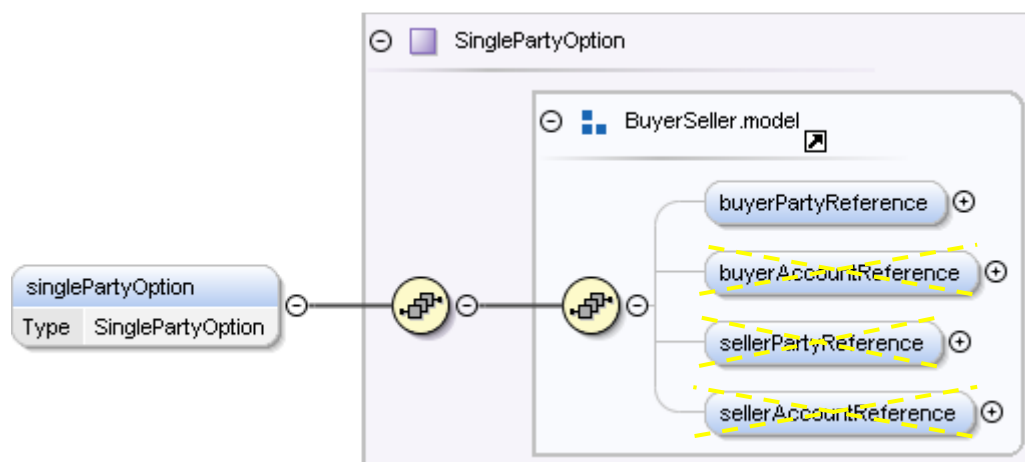
The “mandatoryEarlyTerminationParameters” element in “earlyTerminationProvision” element can be expanded as follows:



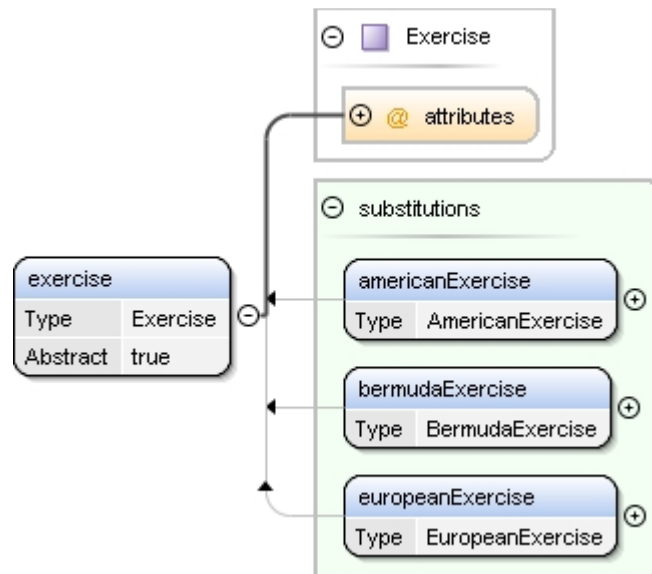
The “optionalEarlyTermination” element in “earlyTerminationProvision” element can be expanded as follows:



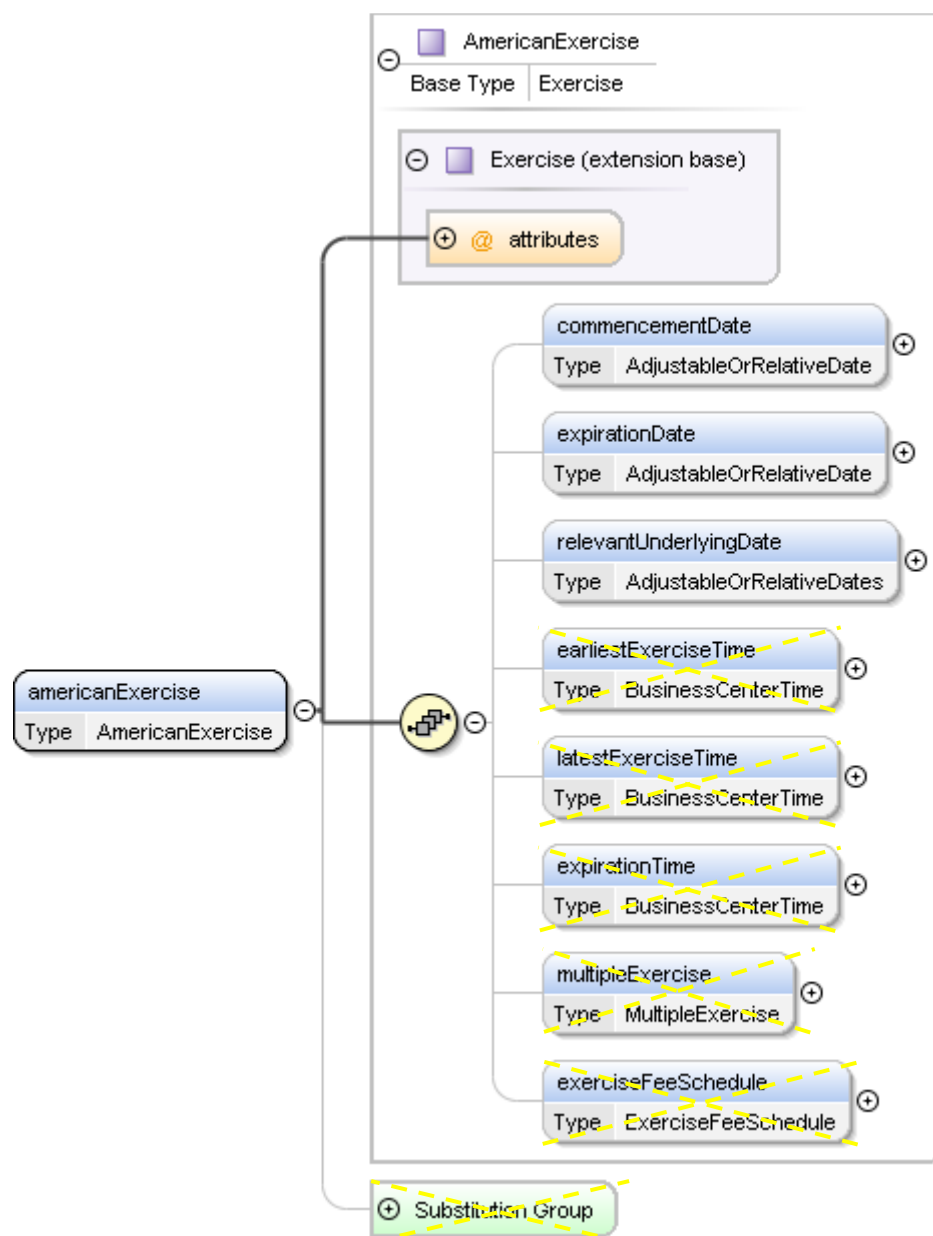
The “singlePartyOption” element in “optionalEarlyTermination” element can be expanded as follows:



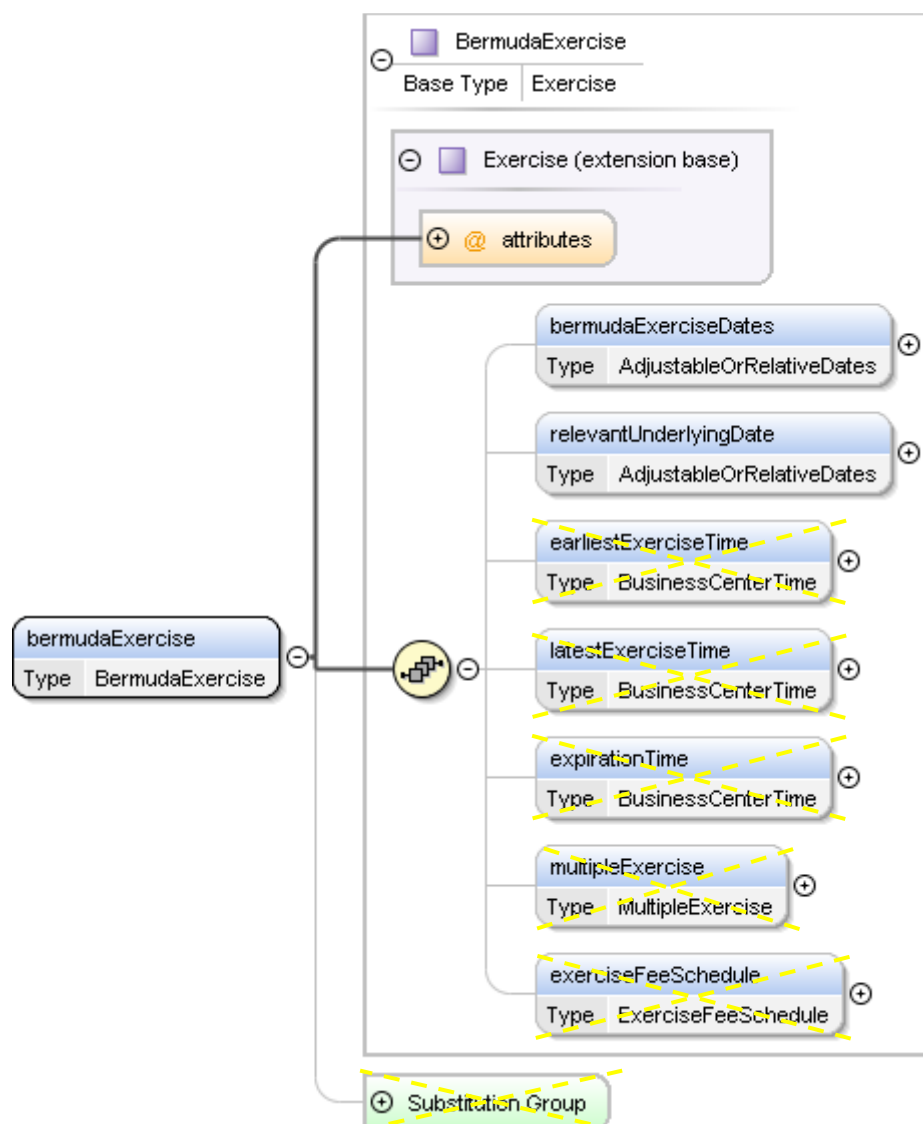
The “exercise” element in “optionEarlyTermination” element can be substituted as one of the following 3 “exercise extensions”:



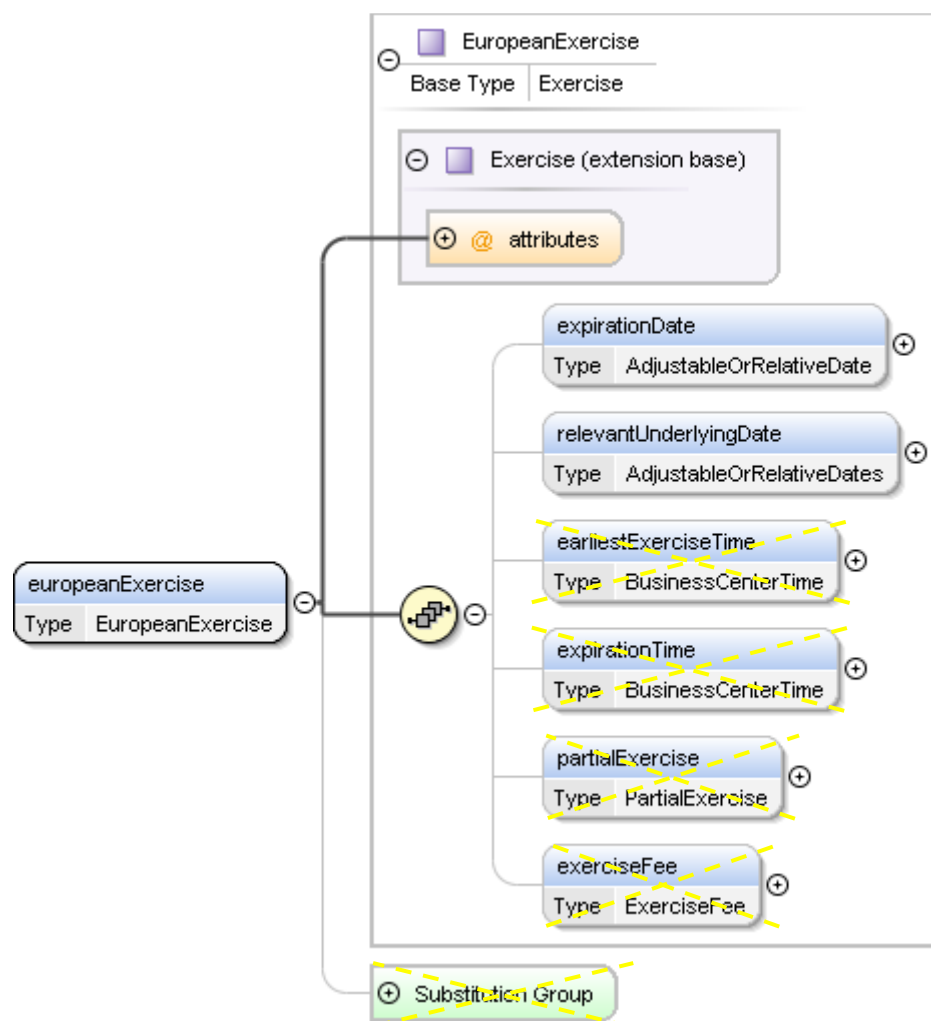
The “americanExercise” element in “exercise” element can be expanded as follows:



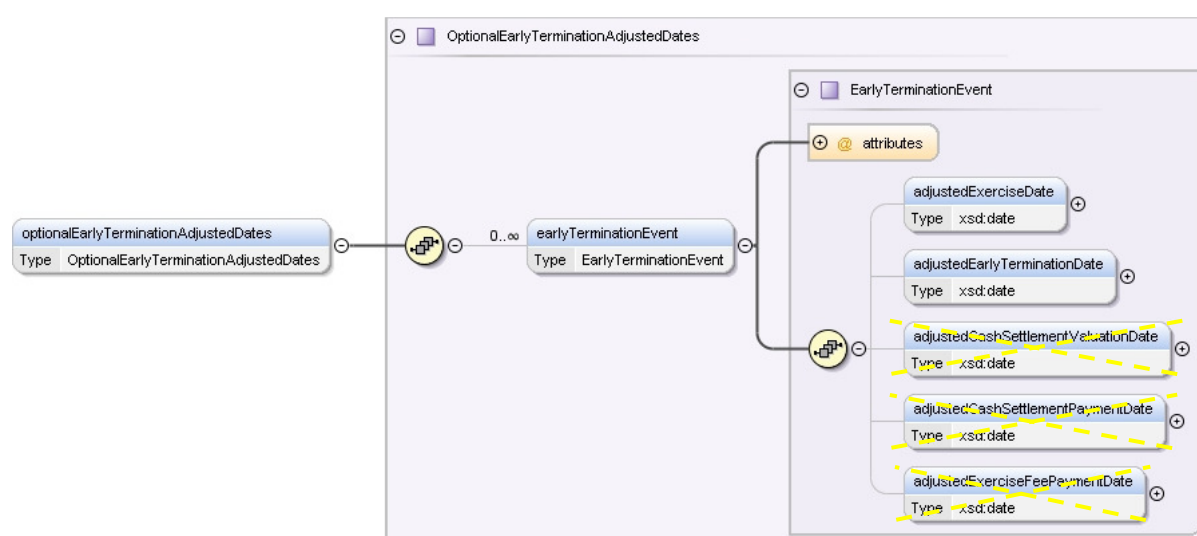
The “bermudaExercise” element in “exercise” element can be expanded as follows:



The “`multipleExercise`” element in “`exercise`” element can be expanded as follows:



The “optionalEarlyTerminationAdjustedDates” element in “optionEarlyTermination” element can be expanded as follows:



Below are the detailed elements descriptions for the “earlyTerminationProvision” element.

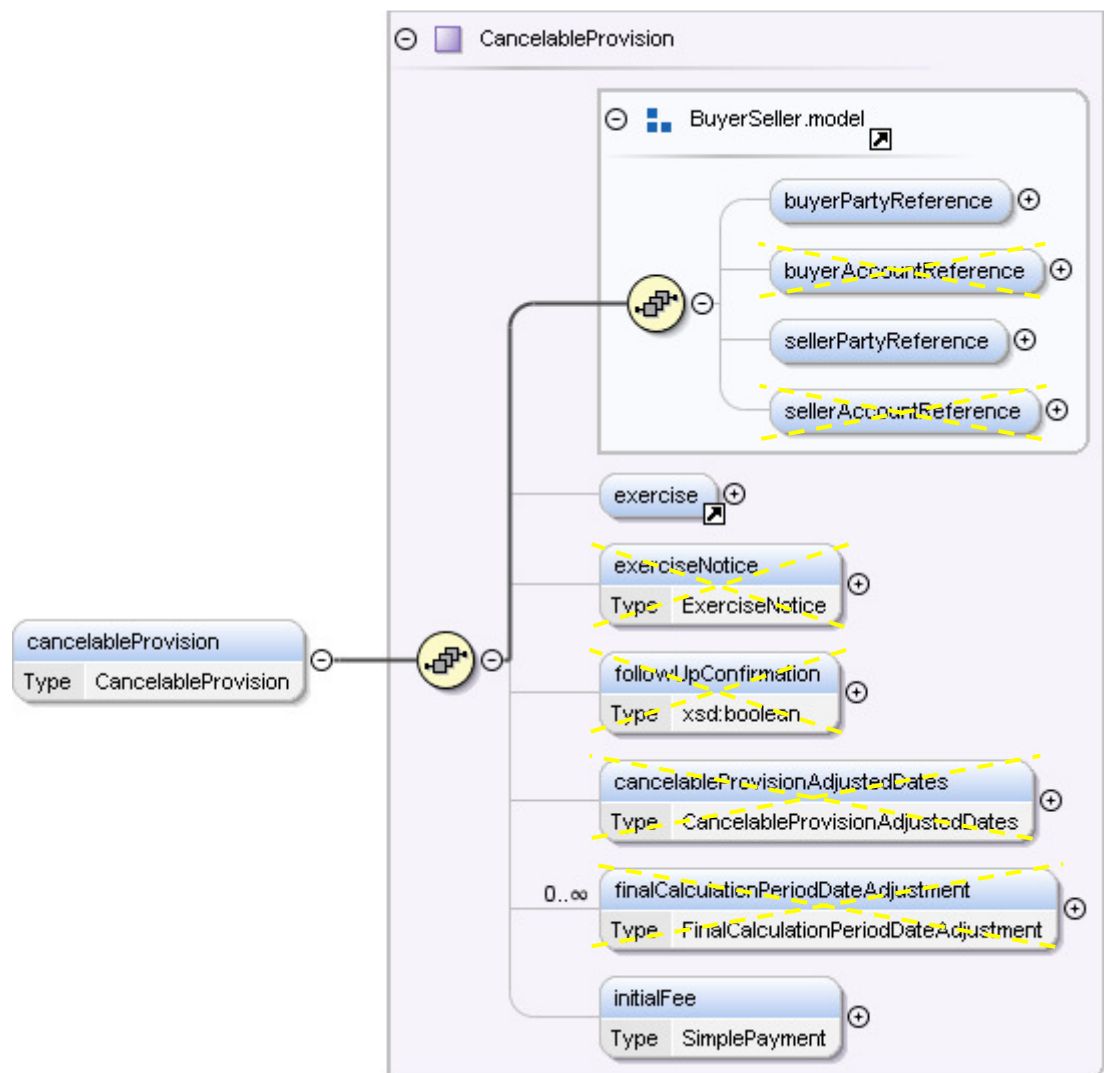
Field Reference Number	Field location (Relative to /trade/product/swap /trade/product/swaption/swap /trade/product/capFloor)	Field name	Data Type	Description	Card.
1	/	mandatoryEarlyTerminationDateTenor	Period (Refer to section A.6.3.1.10.6 for details).	Period after trade date of the mandatory early termination date.	0..1
2	/	mandatoryEarlyTermination	---	A mandatory early termination provision to terminate the swap at fair value.	0..1
2.1	/mandatoryEarlyTermination	mandatoryEarlyTerminationDate	AdjustableDate (Refer to section A.6.3.4.1 for details).	The early termination date associated with a mandatory early termination of a swap.	0..1
3	/	optionalEarlyTermination	---	An option for either or both parties to terminate the swap at fair value.	0..1
3.1	/optionalEarlyTermination	singlePartyOption	---	If optional early termination is not available to both parties then this component specifies the buyer of the option. This component is excluded if optional early termination is available to both parties.	0..1
3.1.1	/optionalEarlyTermination/signlePartyOption	buyerPartyReference	Reference	A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case of FRAs this is the fixed rate payer.	0..1
	/optionalEarlyTermination/signlePartyOption/buyerPartyReference	@href	xsd:IDREF	The reference to a party.	Req.
3.2	/optionalEarlyTermination	exercise	---	A placeholder for the actual option exercise definitions. "/optionalEarlyTermination/exercise" (or its substitute). This element is the head of a substitution group. It is substituted by the americanExercise element for American exercise style, or bermudaExercise element for Bermuda exercise style, or europeanExercise for European exercise style.	0..1
3.2a	/optionalEarlyTermination	americanExercise	---	The parameters for defining the exercise period for an American style option together with any rules governing the	0..1

Field Reference Number	Field location (Relative to /trade/product/swap /trade/product/swaption/swap /trade/product/capFloor)	Field name	Data Type	Description	Card.
				notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees. This element is a substitution of element 'exercise' for American exercise style.	
3.2a.1	/optionalEarlyTermination/americanExercise	commencementDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	The first day of the exercise period for an American style option.	0..1
3.2a.2	/optionalEarlyTermination/americanExercise	expirationDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	The last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period.	0..1
3.2a.3	/optionalEarlyTermination/americanExercise	relevantUnderlyingDate	AdjustableOrRelativeDates (Refer to section A.6.3.4.4 for details).	The date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable provision it is the swap termination date).	0..1
3.2b	/optionalEarlyTermination	bermudaExercise	---	The parameters for defining the exercise period for a Bermuda style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees. This element is a substitution of element 'exercise' for Bermuda exercise style.	0..1
3.2b.1	/optionalEarlyTermination/bermudaExercise	bermudaExerciseDates	AdjustableOrRelativeDates (Refer to section A.6.3.4.4 for details).	The dates the define the Bermuda option exercise dates and the expiration date. The last specified date is assumed to be the expiration date. The dates can either be specified as a series of explicit dates and associated adjustments or as a series of dates defined relative to another schedule of dates, for example, the calculation period start dates. Where a relative series of dates are defined the first and last possible exercise dates can be separately specified.	0..1
3.2b.2	/optionalEarlyTermination/bermudaExercise	relevantUnderlyingDate	AdjustableOrRelativeDates (Refer to section A.6.3.4.4 for details).	The date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable provision it is the swap termination date).	0..1

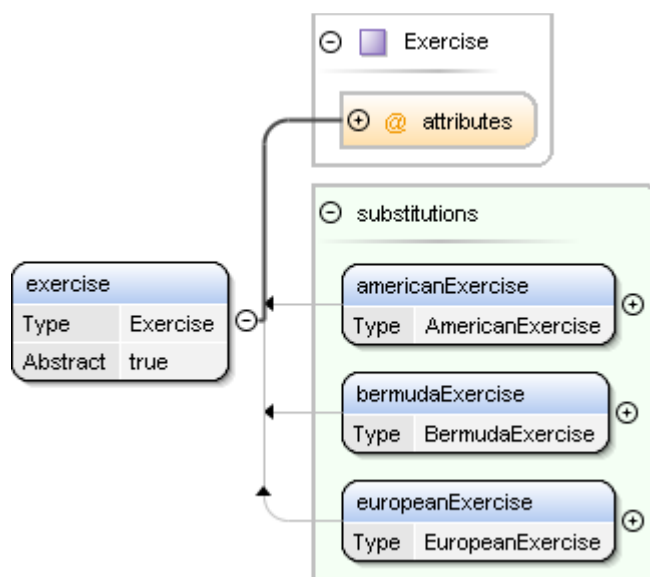
Field Reference Number	Field location (Relative to /trade/product/swap /trade/product/swaption/swap /trade/product/capFloor)	Field name	Data Type	Description	Card.
3.2c	/optionalEarlyTermination	europeanExercise	---	The parameters for defining the exercise period for a European style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees. This element is a substitution of element 'exercise' for European exercise style.	0..1
3.2c.1	/optionalEarlyTermination/europeanExercise	expirationDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	The last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period.	0..1
3.2c.2	/optionalEarlyTermination/europeanExercise	relevantUnderlyingDate	AdjustableOrRelativeDates (Refer to section A.6.3.4.4 for details).	The date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable provision it is the swap termination date).	0..1
3.3	/optionalEarlyTermination	optionalEarlyTerminationAdjustedDates	---	An early termination provision to terminate the trade at fair value where one or both parties have the right to decide on termination.	0..1
3.3.1	/optionalEarlyTermination/optionalEarlyTerminationAdjustedDates	earlyTerminationEvent	---	The adjusted dates associated with an individual early termination date.	0..U (0..360)
3.3.1.1	/optionalEarlyTermination/optionalEarlyTerminationAdjustedDates/earlyTerminationEvent	adjustedExerciseDate	xsd:date	The date on which option exercise takes place. This date should already be adjusted for any applicable business day convention.	0..1
3.3.1.2	/optionalEarlyTermination/optionalEarlyTerminationAdjustedDates/earlyTerminationEvent	adjustedEarlyTerminationDate	xsd:date	The early termination date that is applicable if an early termination provision is exercised. This date should already be adjusted for any applicable business day convention.	0..1

A.6.3.1.9 Reporting - Interest Rate Swap – Cancelable Provision

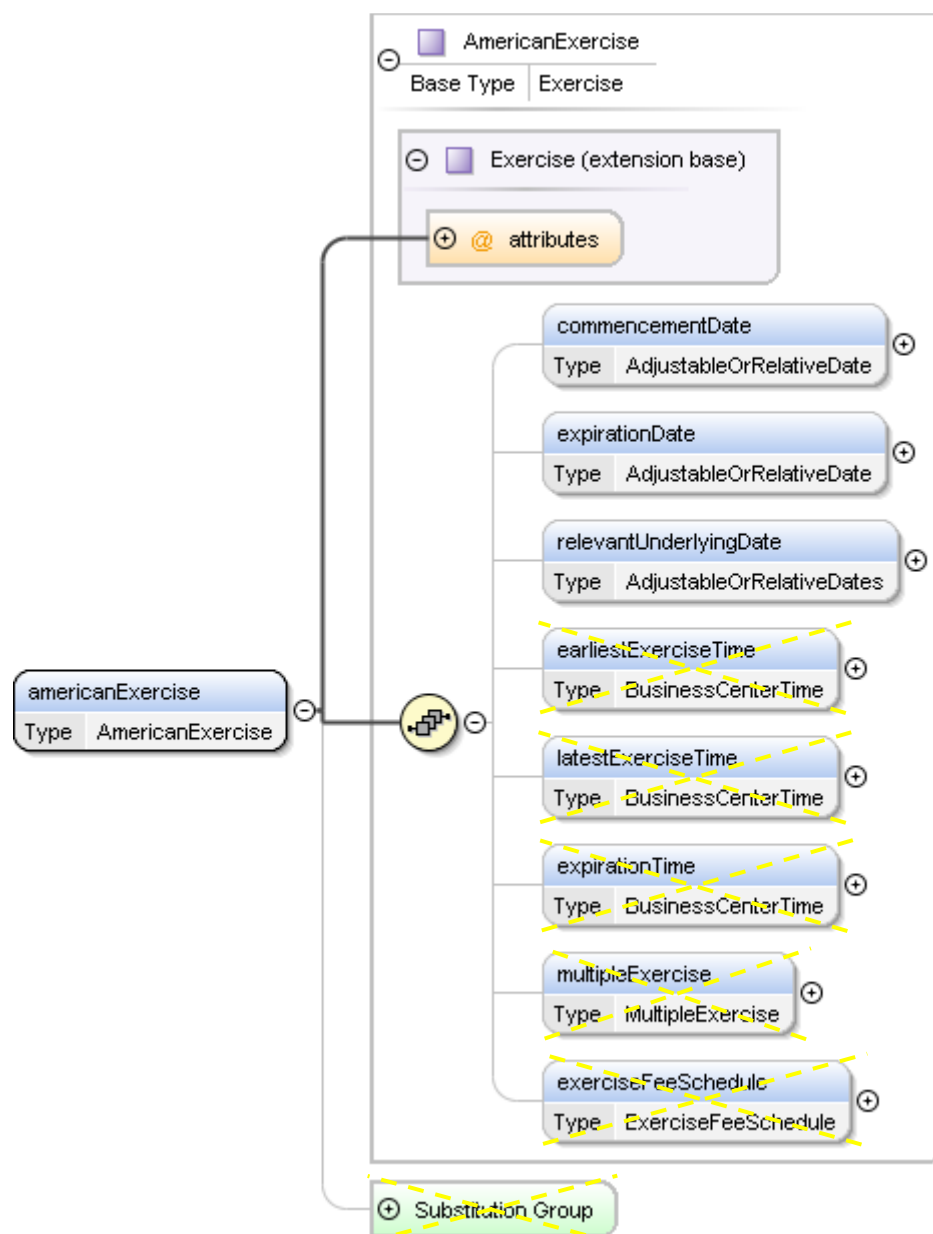
A simplified representation of selected FpML elements for the “cancelableProvision” element is briefly illustrated as follows:



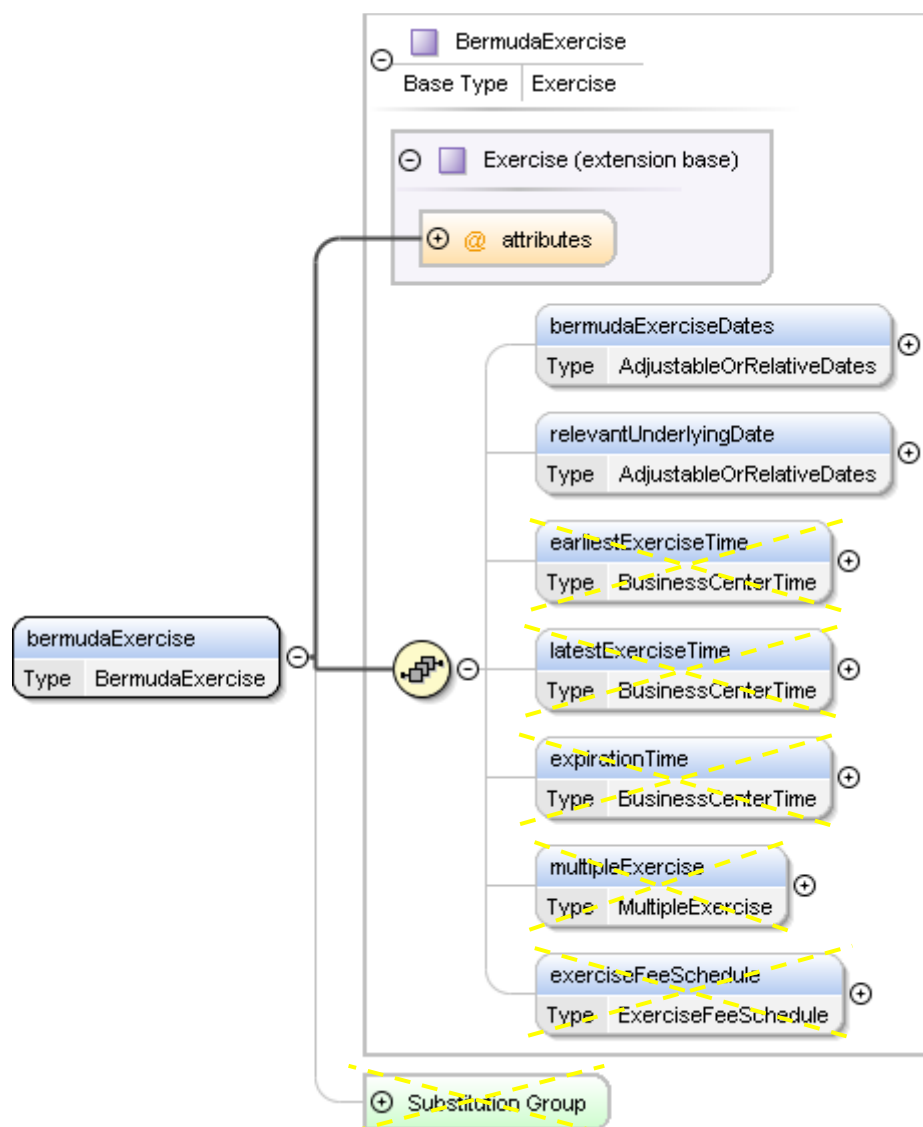
The “exercise” element in “cancelableProvision” element can be substituted as one of the following 3 “exercise extensions”:



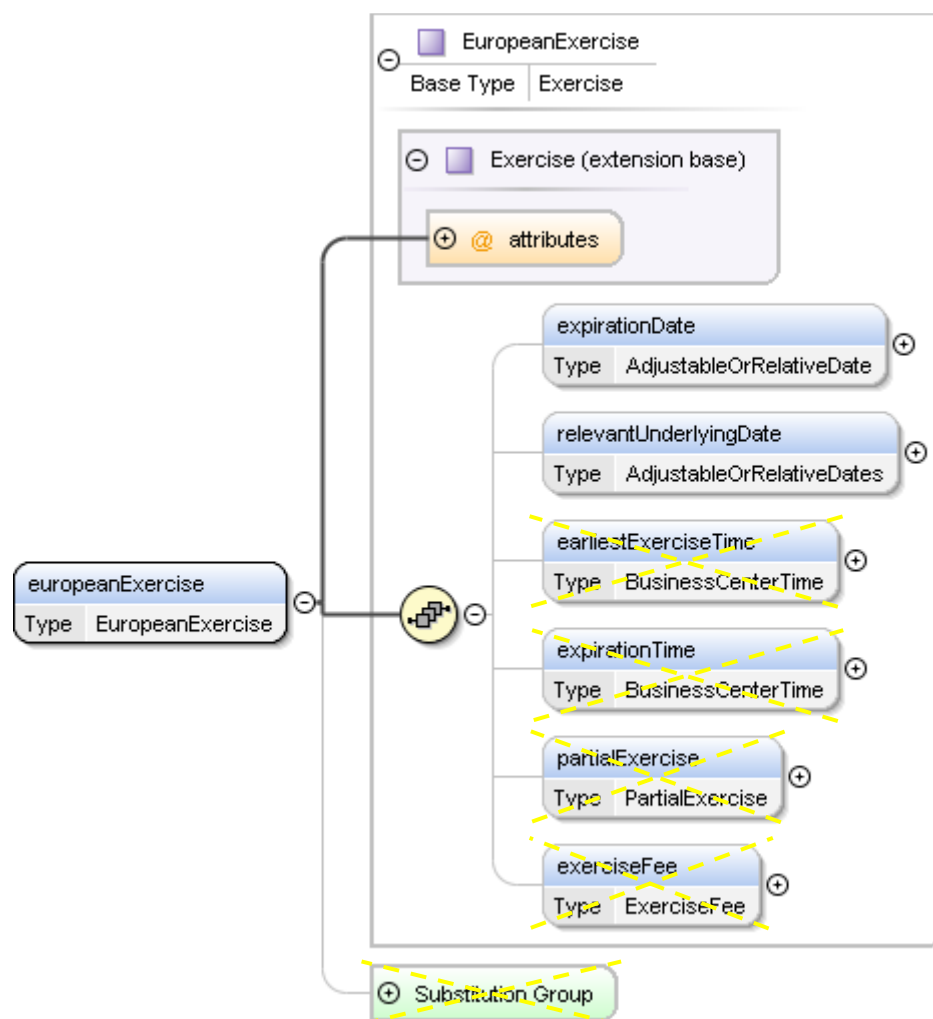
The “americanExercise” element in “exercise” element can be expanded as follows:



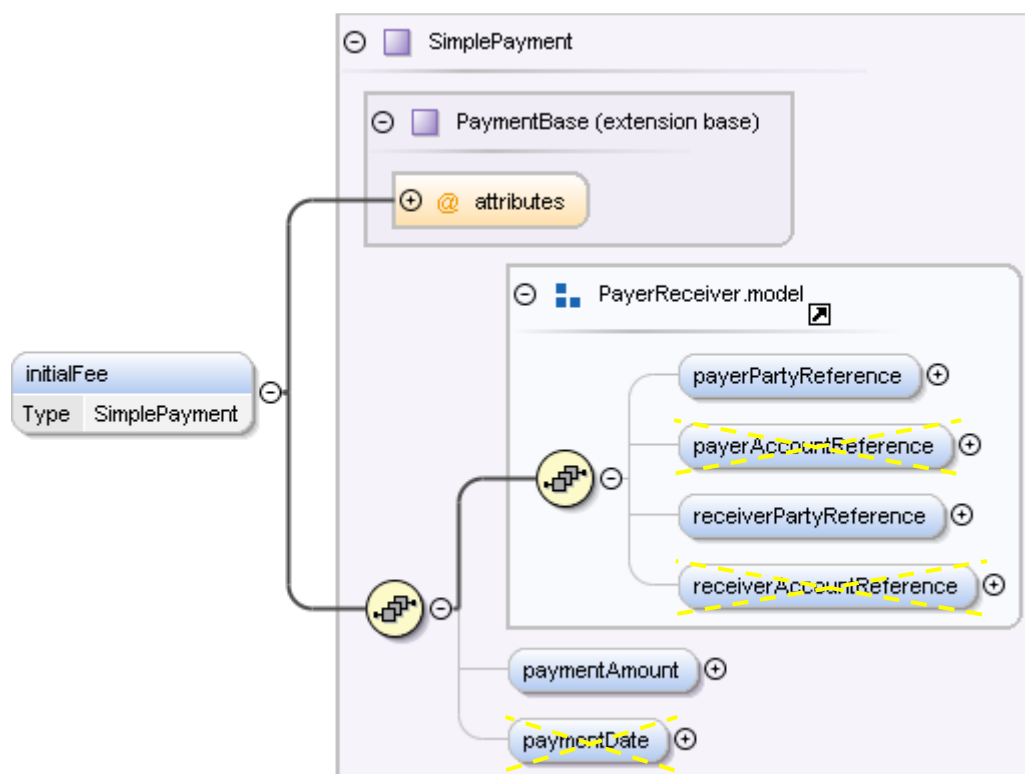
The “bermudaExercise” element in “exercise” element can be expanded as follows:



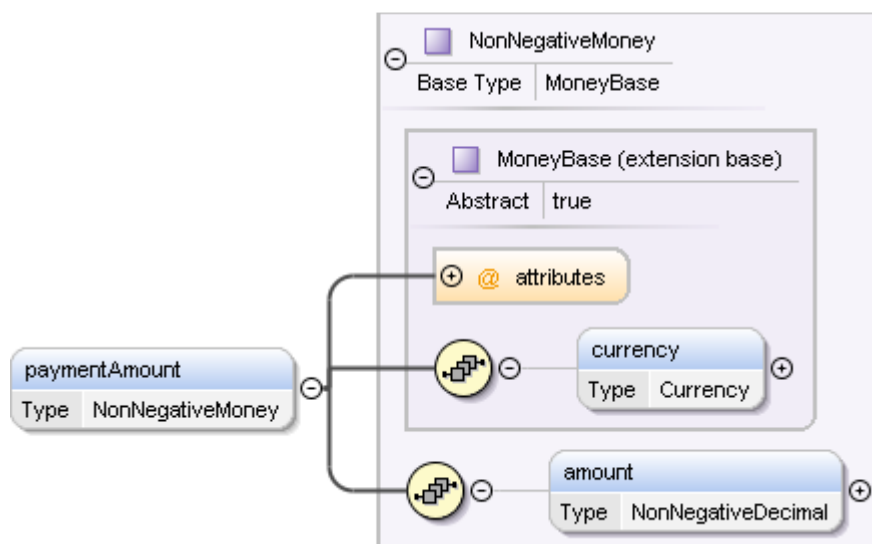
The “*EuropeanExercise*” element in “*exercise*” element can be expanded as follows:



The “initialFee” element in “cancelableProvision” element can be expanded as follows:



The “paymentAmount” element in “initialFee” element can be expanded as follows:



Below are the detailed elements descriptions for the “cancelableProvision” element.

Field Reference Number	Field location (Relative to /trade/product/swap)	Field name	Data Type	Description	Card.
1	/	buyerPartyReference	Reference	A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). In the case of FRAs this is the fixed rate payer.	0..1
	/buyerPartyReference	@href	xsd:IDREF	The reference to a party.	Req.
2	/	sellerPartyReference	Reference	A reference to the party that sells ("writes") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a). In the case of FRAs this is the floating rate payer.	0..1
	/sellerPartyReference	@href	xsd:IDREF	The reference to a party.	Req.
3	/	exercise	---	A placeholder for the actual option exercise definitions. "/exercise" (or its substitute). This element is the head of a substitution group. It is substituted by the americanExercise element for American exercise style, or bermudaExercise element for Bermuda exercise style, or europeanExercise for European exercise style.	0..1
3a	/	americanExercise	---	The parameters for defining the exercise period for an American style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees. This element is a substitution of element 'exercise' for American exercise style.	0..1
3a.1	/americanExercise	commencementDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	The first day of the exercise period for an American style option.	0..1
3a.2	/americanExercise	expirationDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	The last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period.	0..1

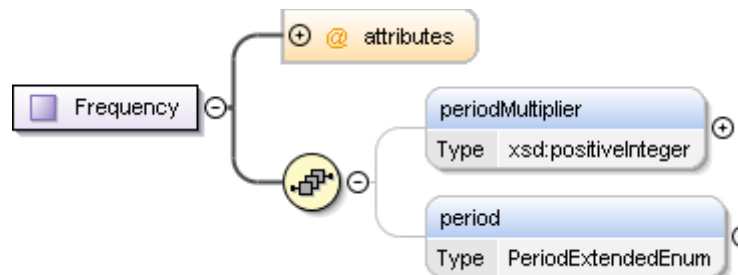
Field Reference Number	Field location (Relative to /trade/product/swap)	Field name	Data Type	Description	Card.
3a.3	/americanExercise	relevantUnderlyingDate	AdjustableOrRelativeDates (Refer to section A.6.3.4.4 for details).	The date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable provision it is the swap termination date).	0..1
3b	/	bermudaExercise	---	The parameters for defining the exercise period for a Bermuda style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees. This element is a substitution of element 'exercise' for Bermuda exercise style.	0..1
3b.1	/bermudaExercise	bermudaExerciseDates	AdjustableOrRelativeDates (Refer to section A.6.3.4.4 for details).	The dates that define the Bermuda option exercise dates and the expiration date. The last specified date is assumed to be the expiration date. The dates can either be specified as a series of explicit dates and associated adjustments or as a series of dates defined relative to another schedule of dates, for example, the calculation period start dates. Where a relative series of dates are defined the first and last possible exercise dates can be separately specified.	0..1
3b.2	/bermudaExercise	relevantUnderlyingDate	AdjustableOrRelativeDates (Refer to section A.6.3.4.4 for details).	The date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable provision it is the swap termination date).	0..1
3c	/	europeanExercise	---	The parameters for defining the exercise period for a European style option together with any rules governing the notional amount of the underlying which can be exercised on any given exercise date and any associated exercise fees. This element is a substitution of element 'exercise' for European exercise style.	0..1
3c.1	/europeanExercise	expirationDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	The last day within an exercise period for an American style option. For a European style option it is the only day within the exercise period.	0..1
3c.2	/europeanExercise	relevantUnderlyingDate	AdjustableOrRelativeDates (Refer to section A.6.3.4.4 for details).	The date on the underlying set by the exercise of an option. What this date is depends on the option (e.g. in a swaption it is the swap effective date, in an extendible/cancelable provision it is the swap termination date).	0..1

Field Reference Number	Field location (Relative to /trade/product/swap)	Field name	Data Type	Description	Card.
			details).	is the swap effective date, in an extendible/cancelable provision it is the swap termination date).	
4	/	initialFee	---	An initial fee for the cancelable option.	0..1
4.1	/initialFee	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure.	0..1
	/initialFee/payerPartyReference	@href	xsd:IDREF	The reference to a party.	Req.
4.2	/initialFee	receiverPartyReference	Reference	A reference to the account responsible for making the payments defined by this structure.	0..1
	/initialFee/receiverPartyReference	@href	xsd:IDREF	The reference to a party.	Req.
4.3	/initialFee	paymentAmount	---	Amount paid for the option.	0..1
4.3.1	/initialFee/paymentAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/initialFee/paymentAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
4.3.2	/initialFee/paymentAmount	amount	xsd:decimal(20,10)	The non negative monetary quantity in currency units.	0..1 (1..1)

A.6.3.1.10 Reporting – Interest Rate Common FpML Structures

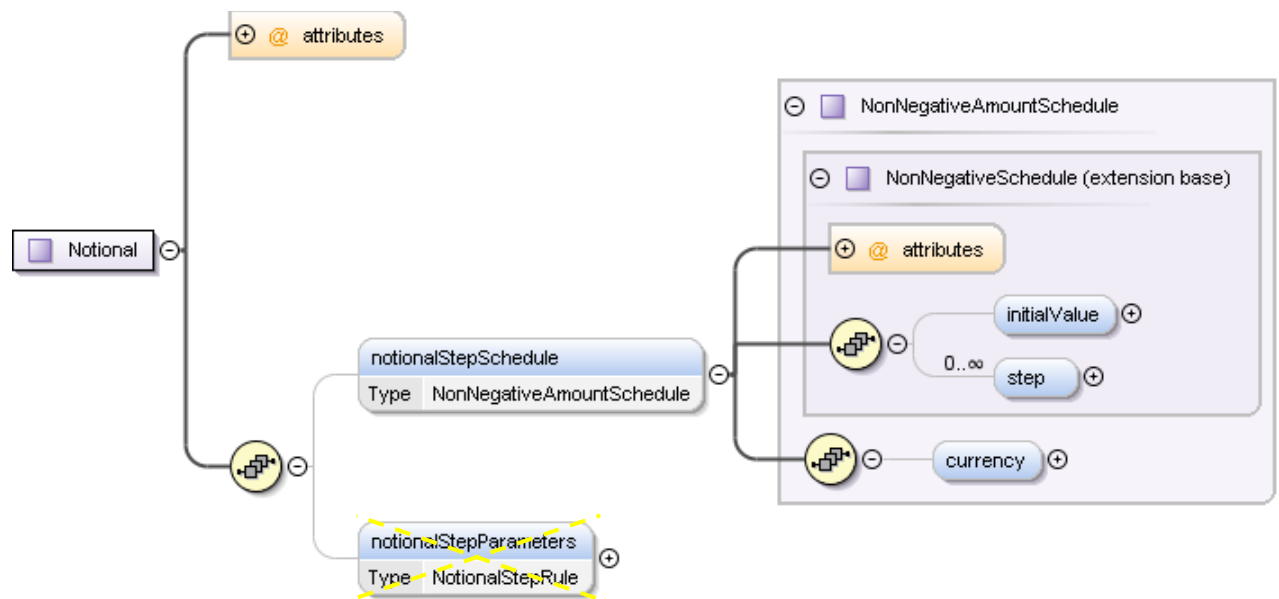
This section describes the common FpML structures for Interest Rate products.

A.6.3.1.10.1 Frequency



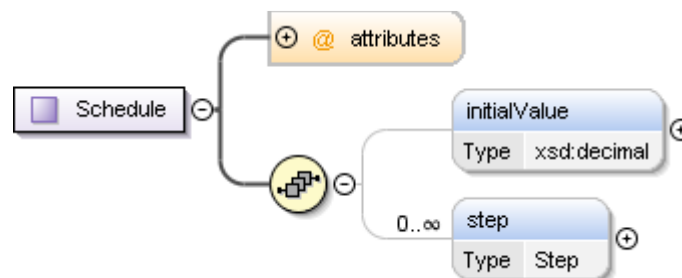
Field Reference Number	Field location (with root being the "Frequency"-typed element)	Field name	Data Type	Description	Card.
ir.c.1	/	periodMultiplier	xsd:positiveInteger(3)	A time period multiplier, e.g. 1, 2 or 3 etc. This field is required if period element exists.	0..1
ir.c.2	/	period	Enumerated type: periodExtended	A time period, e.g. a day, week, month, year or term of the stream. This field is required if periodMultiplier element exists.	0..1

A.6.3.1.10.2 Notional



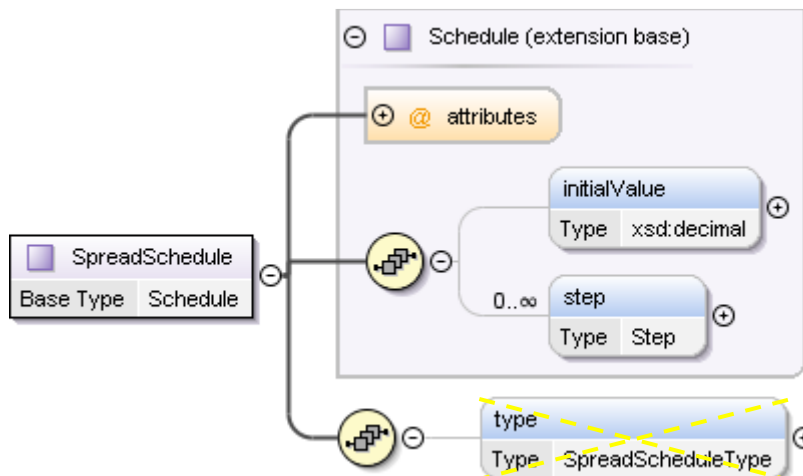
Field Reference Number	Field location (with root being the “Notional”-typed element)	Field name	Data Type	Description	Card.
ir.d.1	/	notionalStepSchedule	---	The notional amount of the trade.	0..1 (1..1)
ir.d.1.1	/notionalStepSchedule	initialValue	xsd:decimal(20,10)	The non-negative initial rate or amount, as the case may be. An initial rate of 5% would be represented as 0.05.	0..1 (1..1)
ir.d.1.2	/notionalStepSchedule	step	NonNegativeStep (Refer to section A.6.3.1.10.8 for details).	The schedule of step date and non-negative value pairs. On each step date the associated step value becomes effective. A list of steps may be ordered in the document by ascending step date. An FpML document containing an unordered list of steps is still regarded as a conformant document.	0..U (0..600)
ir.d.1.3	/notionalStepSchedule	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/notionalStepSchedule/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.

A.6.3.1.10.3 Schedule



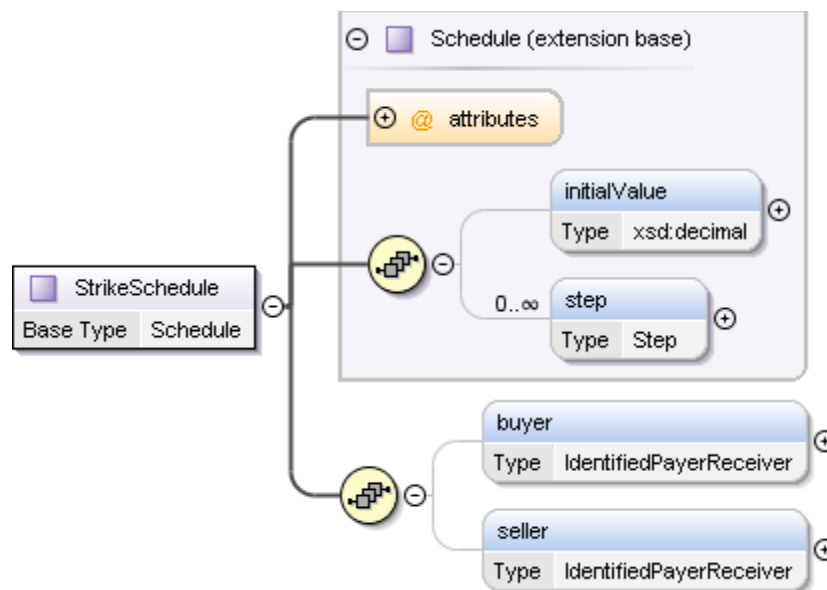
Field Reference Number	Field location (with root being the "Schedule"-typed element)	Field name	Data Type	Description	Card.
ir.e.1	/	initialValue	xsd:decimal ((6,12) for Fixed Rate Initial) ((18,10) for Floating Rate Multiplier Initial)	The initial rate or amount, as the case may be. An initial rate of 5% would be represented as 0.05. Required for fixedRateSchedule element.	0..1
ir.e.2	/	step	Step (Refer to section A.6.3.1.10.7 for details).	The schedule of step date and value pairs. On each step date the associated step value becomes effective. A list of steps may be ordered in the document by ascending step date. An FpML document containing an unordered list of steps is still regarded as a conformant document.	0..U (0..600)

A.6.3.1.10.4 SpreadSchedule



Field Reference Number	Field location (with root being the "SpreadSchedule"-typed element)	Field name	Data Type	Description	Card.
ir.f.1	/	initialValue	xsd:decimal ((18,10) for Floating Rate Spread Initial)	The initial rate or amount, as the case may be. An initial rate of 5% would be represented as 0.05. The cardinality would be 1..1, however, as it is extended from Schedule type which the cardinality is 0..1 This field is mandatory for Interest Rate Swap(Basis Swap/Floating vs Fixed/OIS), Inflation and CapFloor	0..1
ir.f.2	/	step	Step (Refer to section A.6.3.1.10.7 for details).	The schedule of step date and value pairs. On each step date the associated step value becomes effective A list of steps may be ordered in the document by ascending step date. An FpML document containing an unordered list of steps is still regarded as a conformant document.	0..U (0..600)

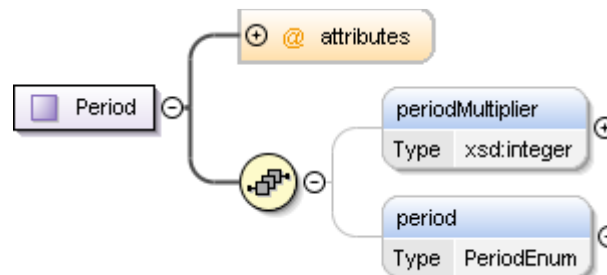
A.6.3.1.10.5 StrikeSchedule



Field Reference Number	Field location (with root being the "StrikeSchedule"-typed element)	Field name	Data Type	Description	Card.
ir.g.1	/	initialValue	xsd:decimal ((6,12) for Cap Rate Initial) ((6,12) for Floor Rate Initial)	The initial rate or amount, as the case may be. An initial rate of 5% would be represented as 0.05. The cardinality would be 1..1, however, as it is extended from Schedule type which the cardinality is 0..1 This field is mandatory for CapFloor.	0..1
ir.g.2	/	step	Step (Refer to section A.6.3.1.10.7 for details).	The schedule of step date and value pairs. On each step date the associated step value becomes effective A list of steps may be ordered in the document by ascending step date. An FpML document containing an unordered list of steps is still regarded as a conformant document.	0..U (0..600)

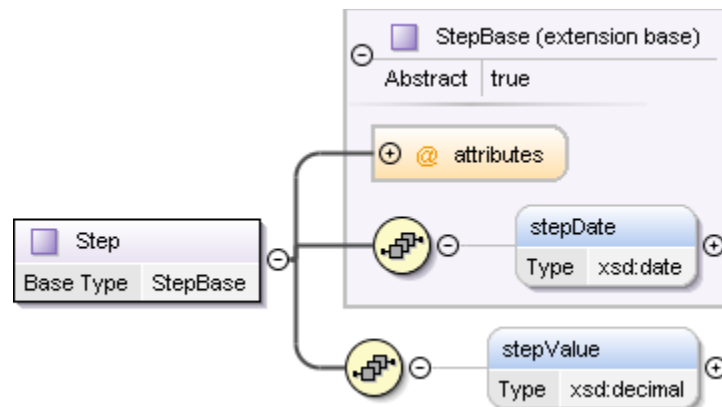
Field Reference Number	Field location (with root being the "StrikeSchedule"-typed element)	Field name	Data Type	Description	Card.
ir.g.3	/	buyer	Enumerated type: payerReceiver	The buyer of the option	0..1
ir.g.4	/	seller	Enumerated type: payerReceiver	The party that has sold.	0..1

A.6.3.1.10.6 Period



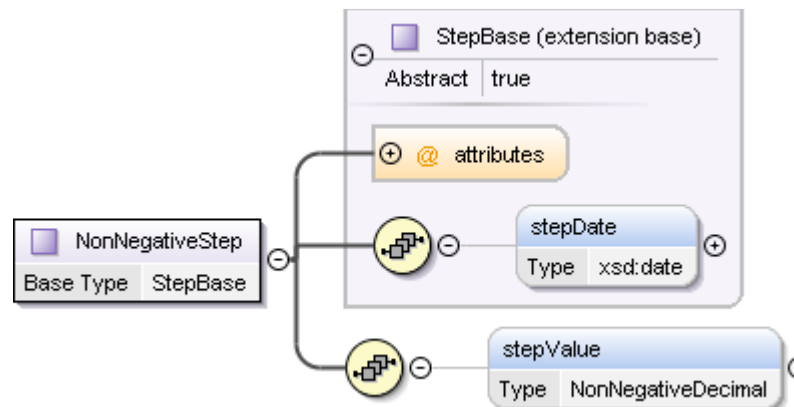
Field Reference Number	Field location (with root being the "Period"-typed element)	Field name	Data Type	Description	Card.
ir.i.1	/	periodMultiplier	xsd:integer(3)	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. This field is required if 'period' element exists.	0..1
ir.i.2	/	period	Enumerated type: period	A time period, e.g. a day, week, month or year of the stream. If the periodMultiplier value is 0 (zero) then period must contain the value D (day). This field is required if 'periodMultiplier' element exists.	0..1

A.6.3.1.10.7 Step



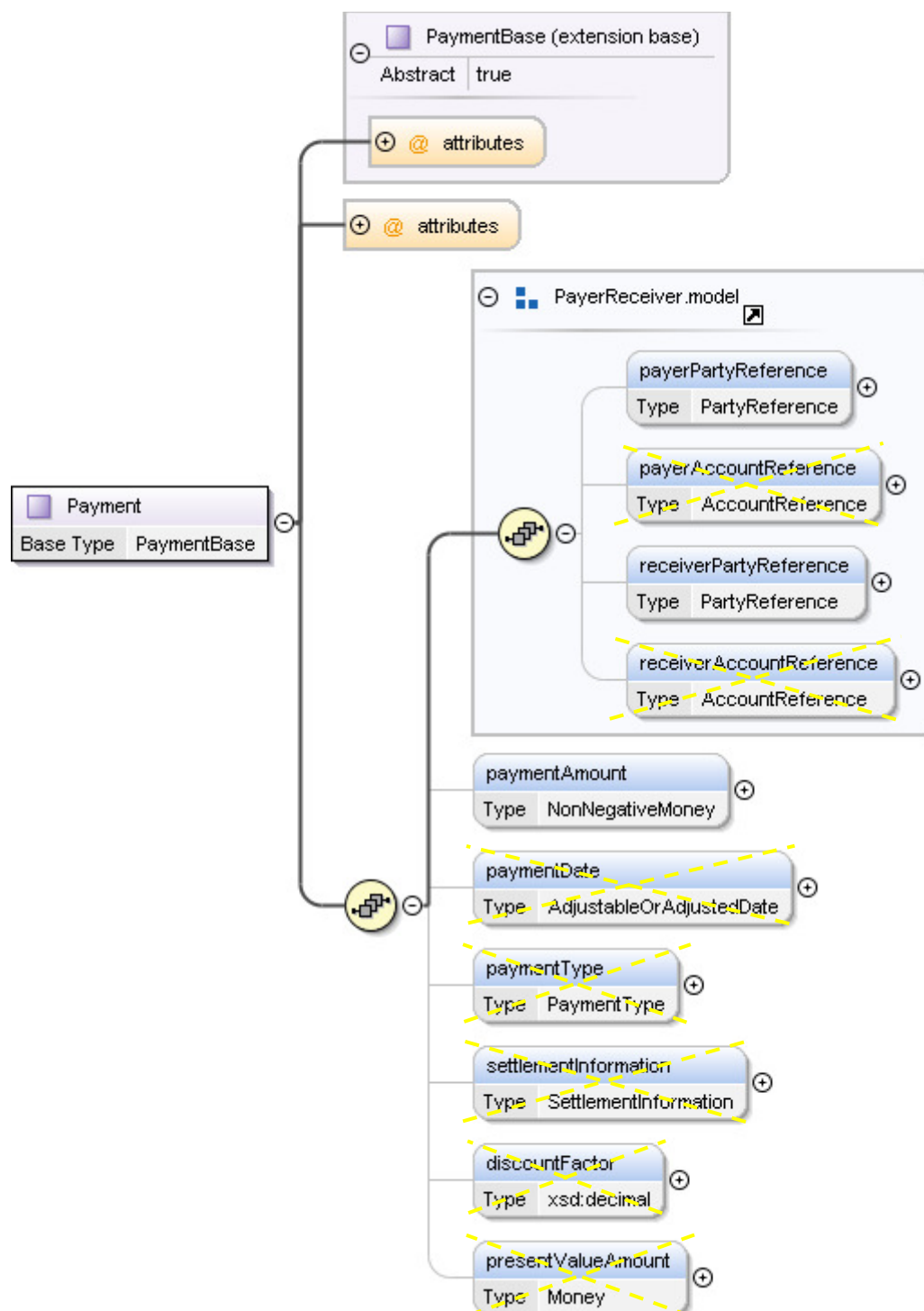
Field Reference Number	Field location (with root being the "Step"-typed element)	Field name	Data Type	Description	Card.
ir.j.1	/	stepDate	xsd:date	The date on which the associated stepValue becomes effective. This day may be subject to adjustment in accordance with a business day convention.	0..1 (1..1)
ir.j.2	/	stepValue	xsd:decimal ((6,12) for Cap Rate) ((6,12) for Floor Rate) ((18,10) for Floating Rate Spread) ((18,10) for Floating Rate Multiplier) ((6,12) for Fixed Rate)	The rate or amount which becomes effective on the associated stepDate. A rate of 5% would be represented as 0.05.	0..1 (1..1)

A.6.3.1.10.8 NonNegativeStep

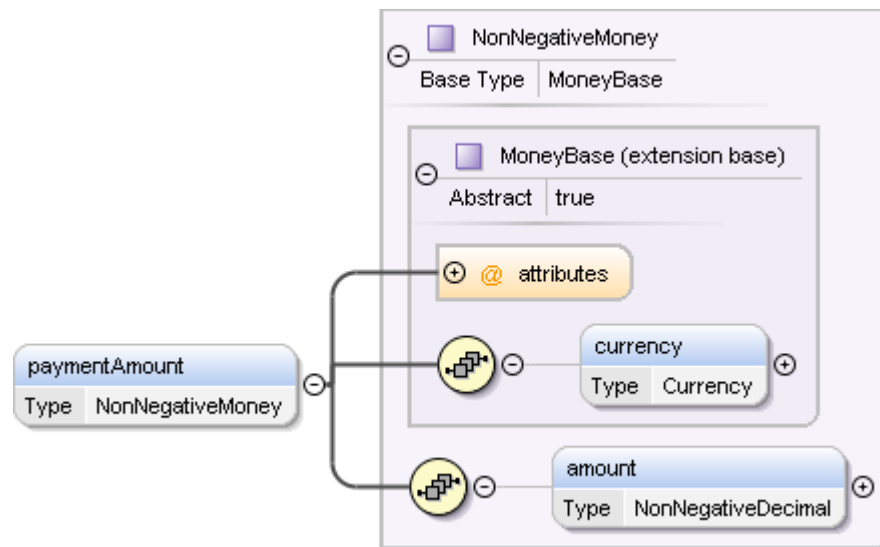


Field Reference Number	Field location (with root being the "NonNegativeStep"-typed element)	Field name	Data Type	Description	Card.
ir.k.1	/	stepDate	xsd:date	The date on which the associated stepValue becomes effective. This day may be subject to adjustment in accordance with a business day convention.	0..1 (1..1)
ir.k.2	/	stepValue	xsd:decimal(20,10) (non-negative)	The non-negative rate or amount which becomes effective on the associated stepDate. A rate of 5% would be represented as 0.05.	0..1 (1..1)

A.6.3.1.10.9 Payment



The “paymentAmount” element in “premium” element can be expanded as follows:

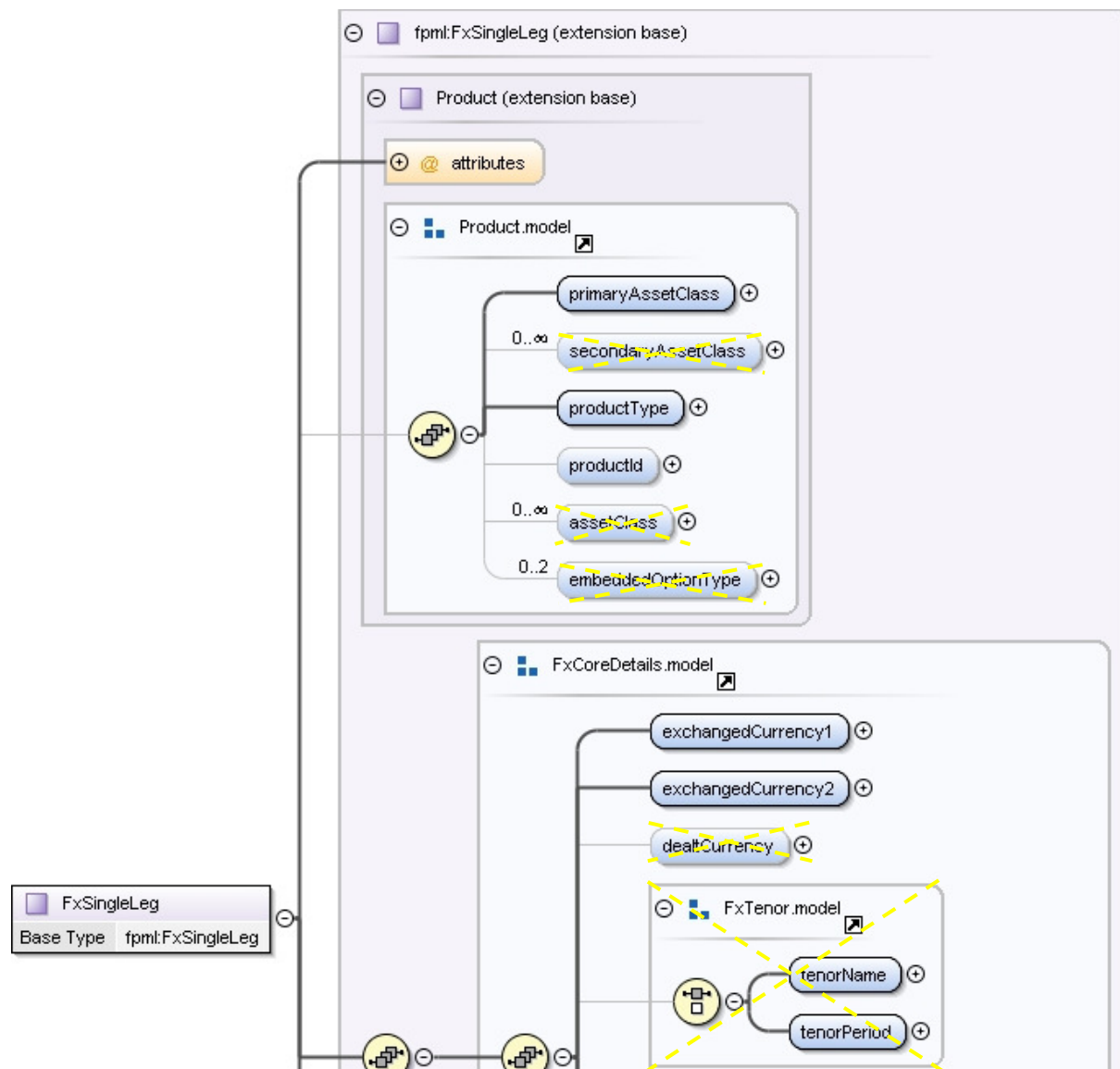


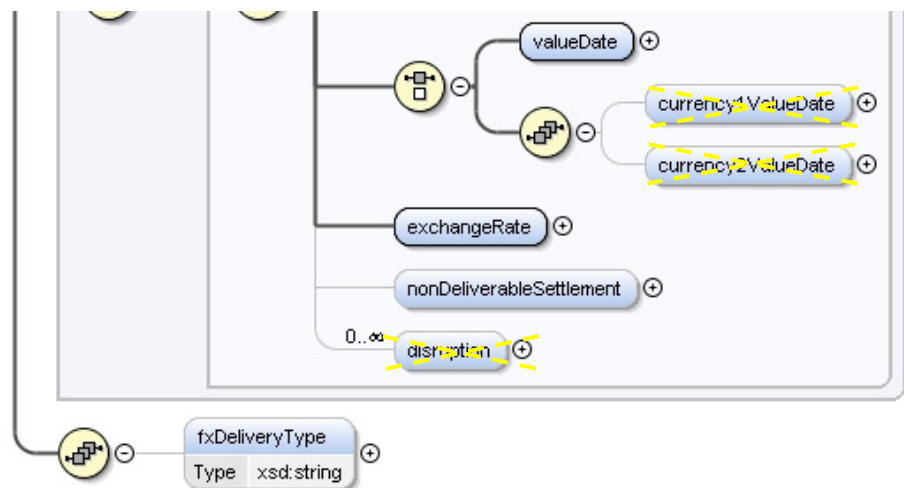
Field Reference Number	Field location (with root being the "Payment"-typed element)	Field name	Data Type	Description	Card.
ir.l.1	/	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure.	0..1
	/payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
ir.l.2	/	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure.	0..1
	/receiverPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
ir.l.3	/	paymentAmount	---	The currency amount of the payment.	0..1
ir.l.3.1	/paymentAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/paymentAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
ir.l.3.2	/paymentAmount	amount	xsd:decimal(20,10) (non-negative)	The non negative monetary quantity in currency units.	0..1 (1..1)

A.6.3.2 Reporting – Foreign Exchange

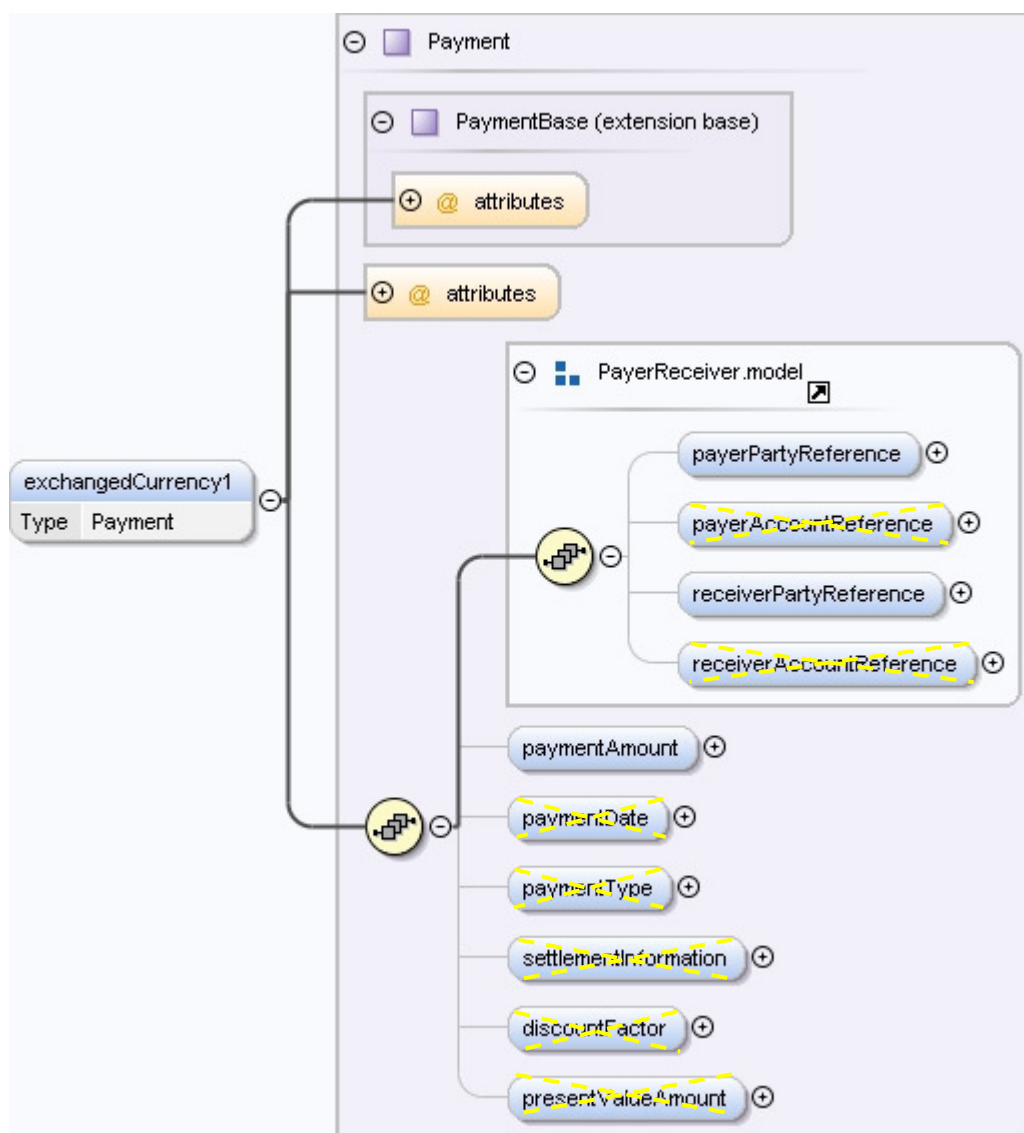
A.6.3.2.1 Reporting – Foreign Exchange Forward and NDF

A simplified representation of selected FpML elements for the “FxSingleLeg” element is briefly illustrated as below. Note that as there are customized elements inside the structure, user should override the default FxSingleLeg type with “tr:FxSingleLeg” type using the **xsi:type** declaration.

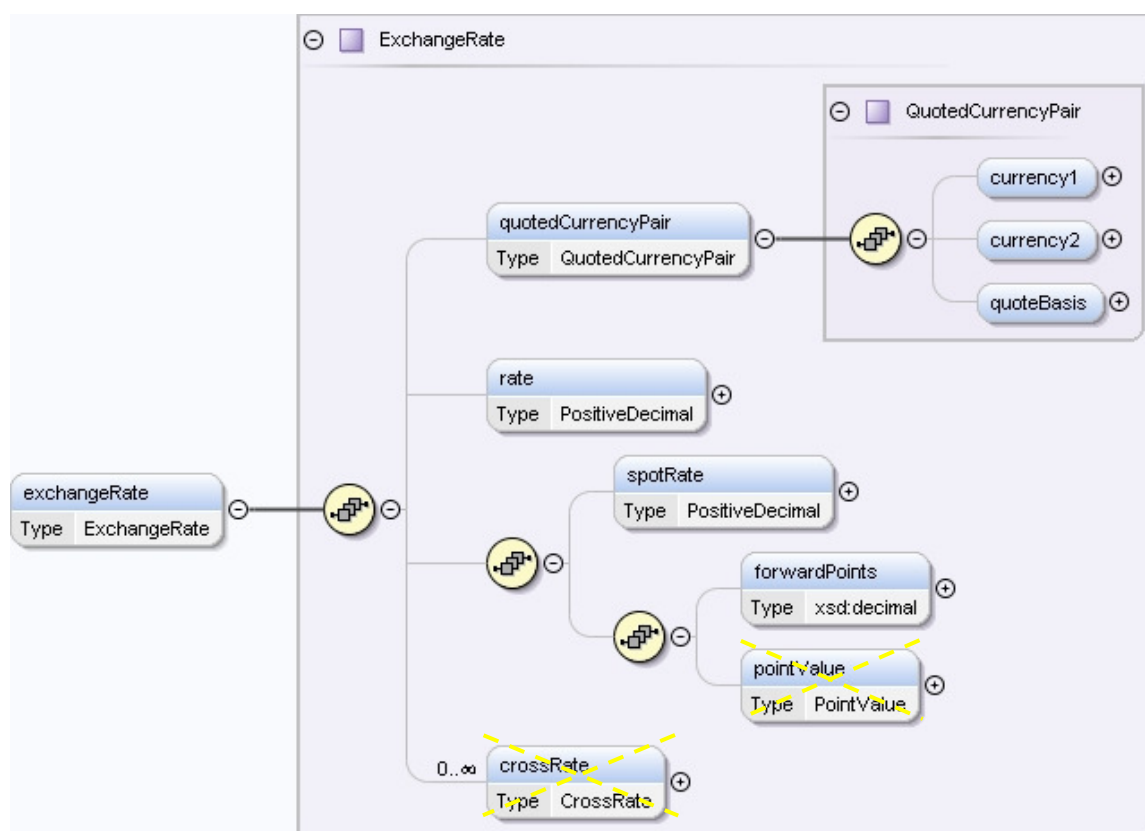




The elements “exchangedCurrency1” and “exchangedCurrency2” are identical in structural format. They can both be expanded as follows:



The “exchangeRate” element in “fxSingleLeg” element can be expanded as follows:



Below are the detailed element descriptions for the “FxSingleLeg” element (which are used for FX Forward and NDF products representation):

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
1	/	primaryAssetClass	Scheme: AssetClass (xsd:normalizedString(63))	A simple asset class categorization.	0..1 (1..1)
	/primaryAssetClass	@assetClassScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/asset-class	Opt.
2	/	productType	Scheme: ProductTaxonomy (xsd:normalizedString(100))	A classification of the type of product. FpML defines a simple product categorization using a coding scheme.	0..U (1..1)
	/productType	@productTypeScheme	xsd:anyURI	Simply ignored by HKTR-R system. To specify standard FpML product type, one may use the following coding scheme: http://www.fpml.org/coding-scheme/product-taxonomy	Opt.
3	/	productId	xsd:normalizedString(255)	A product reference identifier. The product ID is an identifier that describes the key economic characteristics of the trade type, with the exception of concepts such as size (notional, quantity, number of units) and price (fixed rate, strike, etc.) that are negotiated for each transaction. It can be used to hold identifiers such as the "UPI" (universal product identifier) required by certain regulatory reporting rules. It can also be used to hold identifiers of benchmark products or product templates used by certain trading systems or facilities. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.	0..U (0..1)
	/productId	@productIdScheme	xsd:anyURI	To specify the product ID type “UPI”, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/unique-product-identifier To specify the product ID type “ISDA”, one may use the following coding scheme: http://www.hkicl.com.hk/scheme/hktr/isda-product-	Opt. (Req.)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				identifier To specify the product ID type “GTR”, one may use the following coding scheme: http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier	
4	/	exchangedCurrency1	---	This is the first of the two currency flows that define a single leg of a standard foreign exchange transaction.	0..1 (1..1)
4.1	/exchangedCurrency1	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Foreign Exchange Forward and NDF.	0..1
	/exchangedCurrency1/payerPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
4.2	/exchangedCurrency1	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Foreign Exchange Forward and NDF.	0..1
	/exchangedCurrency1/receiverPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
4.3	/exchangedCurrency1	paymentAmount	---	The currency amount of the payment. This field is mandatory for Foreign Exchange Forward and NDF.	0..1
4.3.1	/exchangedCurrency1/paymentAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/exchangedCurrency1/paymentAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R.	Opt.

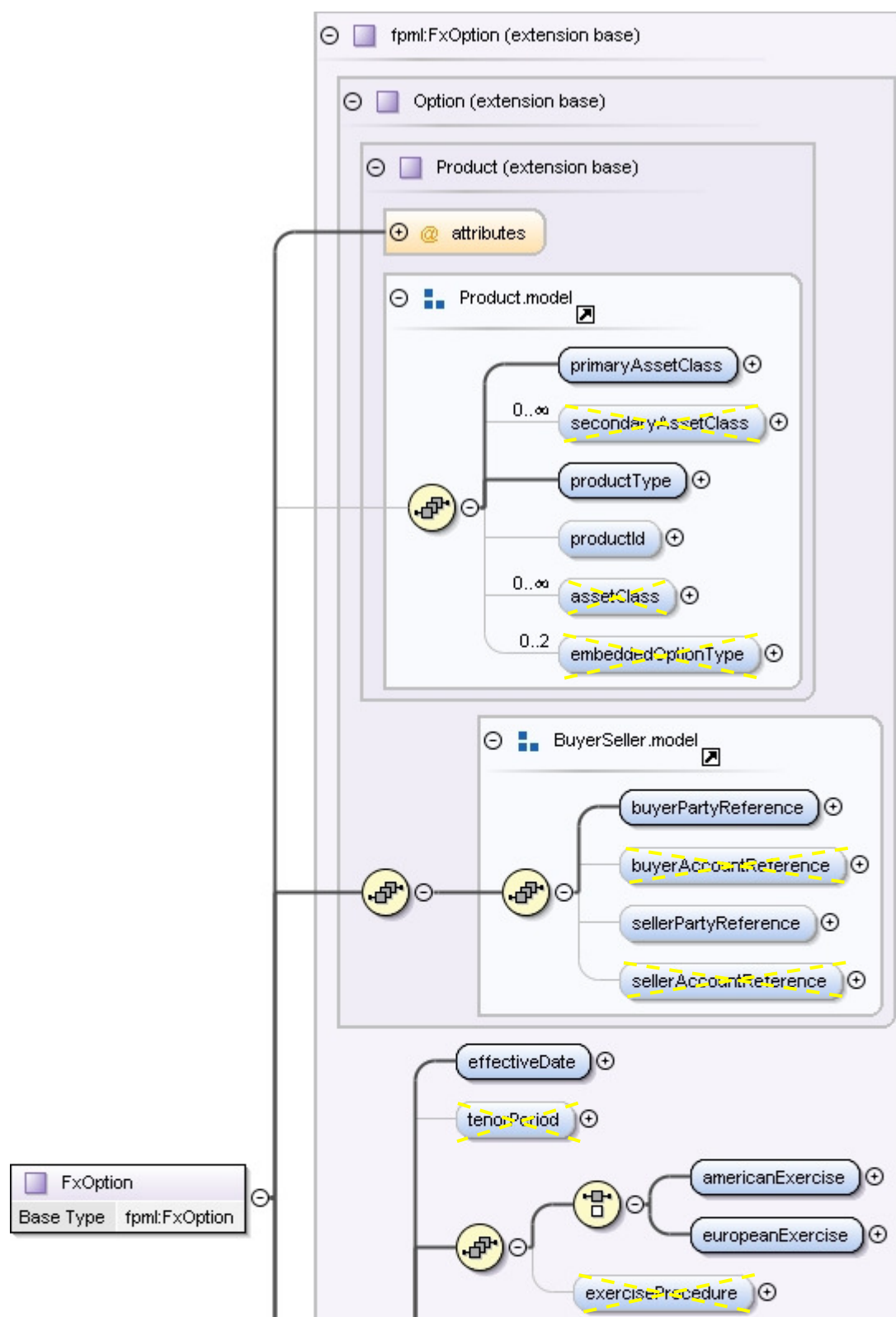
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	
4.3.2	/exchangedCurrency1/paymentAmount	amount	xsd:decimal (20,10) (non-negative)	The non negative monetary quantity in currency units.	0..1 (1..1)
5	/	exchangedCurrency2	---	This is the second of the two currency flows that define a single leg of a standard foreign exchange transaction.	0..1 (1..1)
5.1	/exchangedCurrency2	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Foreign Exchange Forward and NDF.	0..1
	/exchangedCurrency2/payerPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
5.2	/exchangedCurrency2	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Foreign Exchange Forward and NDF.	0..1
	/exchangedCurrency2/receiverPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
5.3	/exchangedCurrency2	paymentAmount	---	The currency amount of the payment. This field is mandatory for Foreign Exchange Forward and NDF.	0..1
5.3.1	/exchangedCurrency2/paymentAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/exchangedCurrency2/paymentAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R.	Opt.

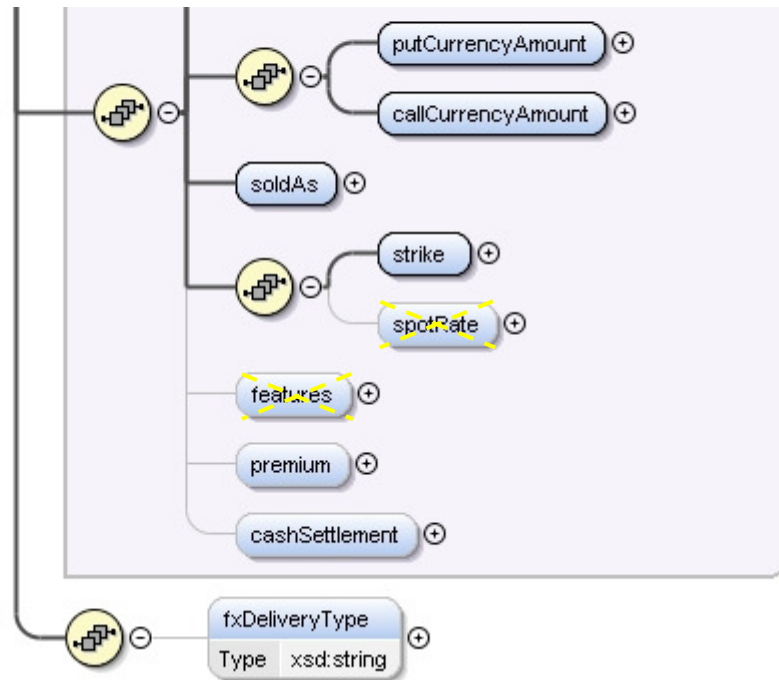
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	
5.3.2	/exchangedCurrency2/paymentAmount	amount	xsd:decimal (20,10) (non-negative)	The non negative monetary quantity in currency units.	0..1 (1..1)
6	/	valueDate	xsd:date	The date on which both currencies traded will settle.	0..1 (1..1)
7	/	exchangeRate	---	The rate of exchange between the two currencies.	0..1 (1..1)
7.1	/exchangeRate	quotedCurrencyPair	---	Defines the two currencies for an FX trade and the quotation relationship between the two currencies.	0..1 (1..1)
7.1.1	/exchangeRate/quotedCurrencyPair	currency1	Scheme: Currency (xsd:normalizedString (3))	The first currency specified when a pair of currencies is to be evaluated.	0..1 (1..1)
	/exchangeRate/quotedCurrencyPair/currency1	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
7.1.2	/exchangeRate/quotedCurrencyPair	currency2	Scheme: Currency (xsd:normalizedString (3))	The second currency specified when a pair of currencies is to be evaluated.	0..1 (1..1)
	/exchangeRate/quotedCurrencyPair/currency2	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
7.1.3	/exchangeRate/quotedCurrencyPair	quoteBasis	Enumerated type: quoteBasis	The method by which the exchange rate is quoted.	0..1 (1..1)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
7.2	/exchangeRate	rate	xsd:decimal (18,10) (positive)	Exchange rate on the value date based on the quoted currency pair quote basis specified.	0..1 (1..1)
7.3	/exchangeRate	spotRate	xsd:decimal (18,10) (positive)	Current market rate for the particular currency pair..	0..1
7.4	/exchangeRate	forwardPoints	xsd:decimal (18,10)	An optional element used for deals onsummated in the FX Forwards market. Forward points represent the interest rate differential between the two currencies traded and are quoted as a premium or a discount. Forward points are added to, or subtracted from, the spot rate to create the rate of the forward trade.	0..1
8	/	nonDeliverableSettleme nt	FxCashSettlement (Refer to section A.6.3.4.8 for details).	Specifies the currency and fixing details for cash settlement. It is mandatory for FXNDF.	0..1
9	/	tr:fxDeliveryType	Scheme: SettlementMethod (xsd:string(63))	Denotes either Physical (deliverable) or Cash (non-deliverable). It is either "Cash" or "Physical".	0..1

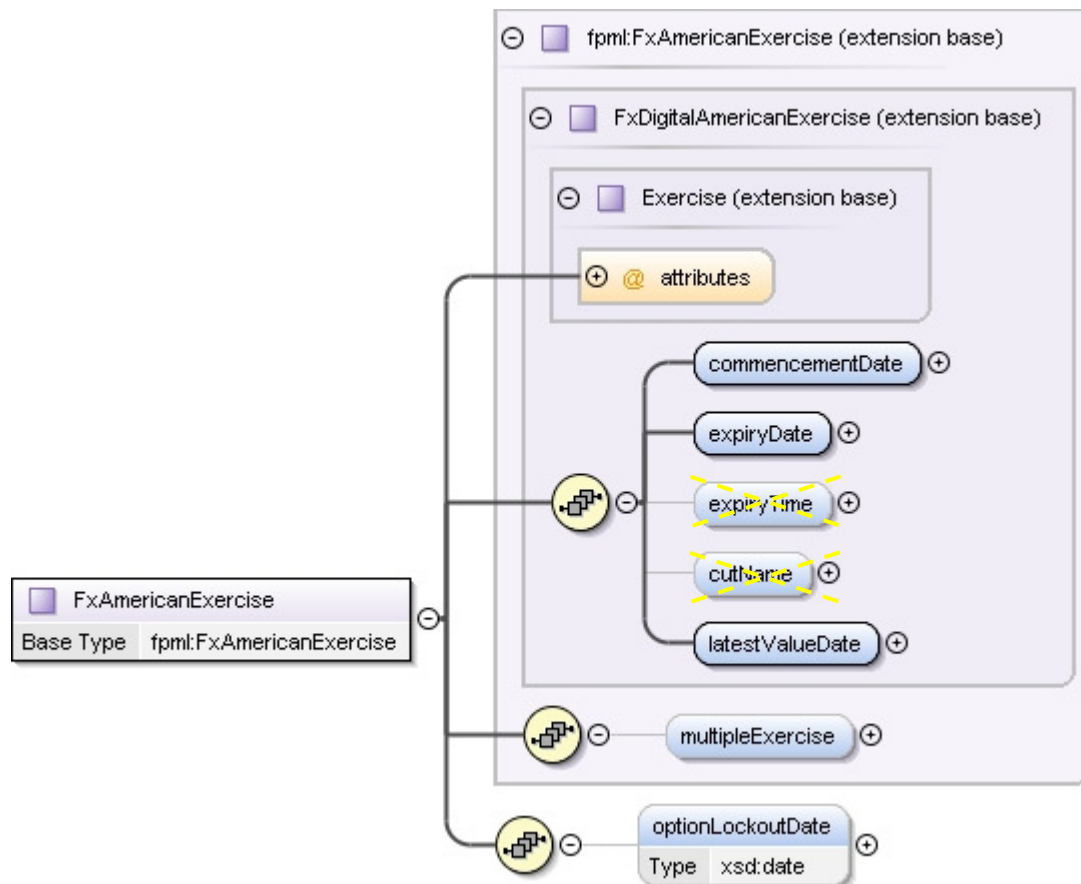
A.6.3.2.2 Reporting – Foreign Exchange Vanilla Option and NDO

A simplified representation of selected FpML elements for the “FxOption” element is briefly illustrated as below. Note that as there are customized elements inside the structure, user should override the default FxOption type with “tr:FxOption” type using the **xsi:type** declaration.

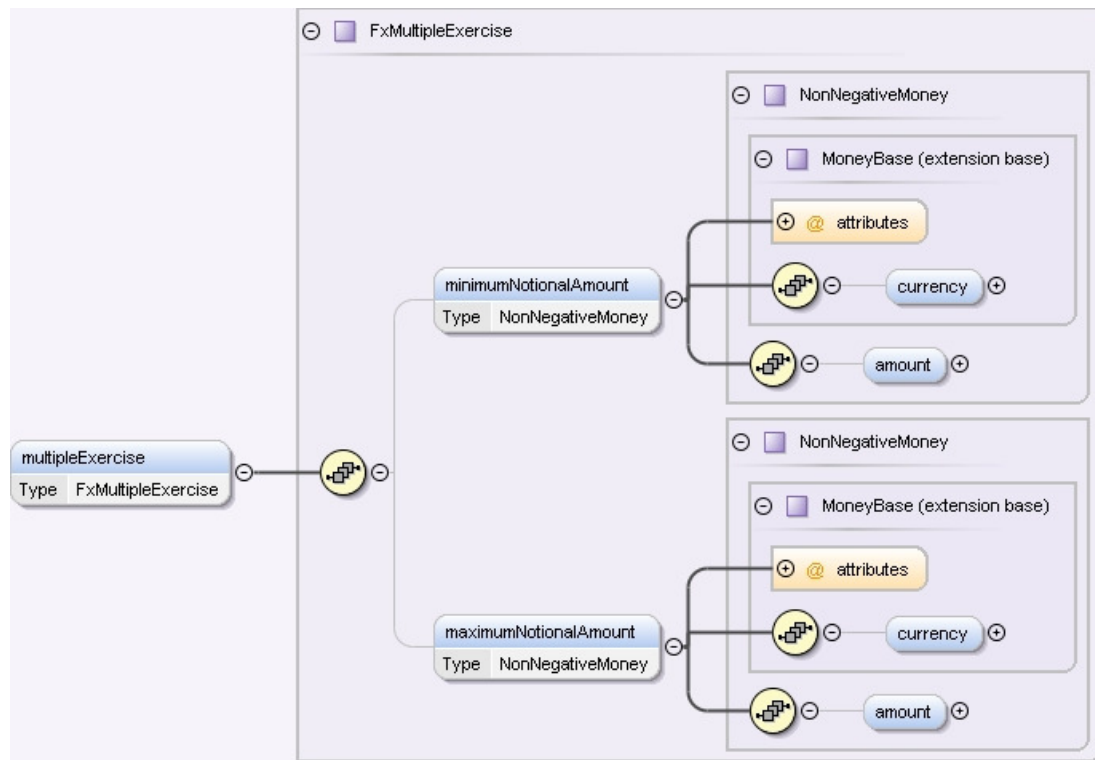




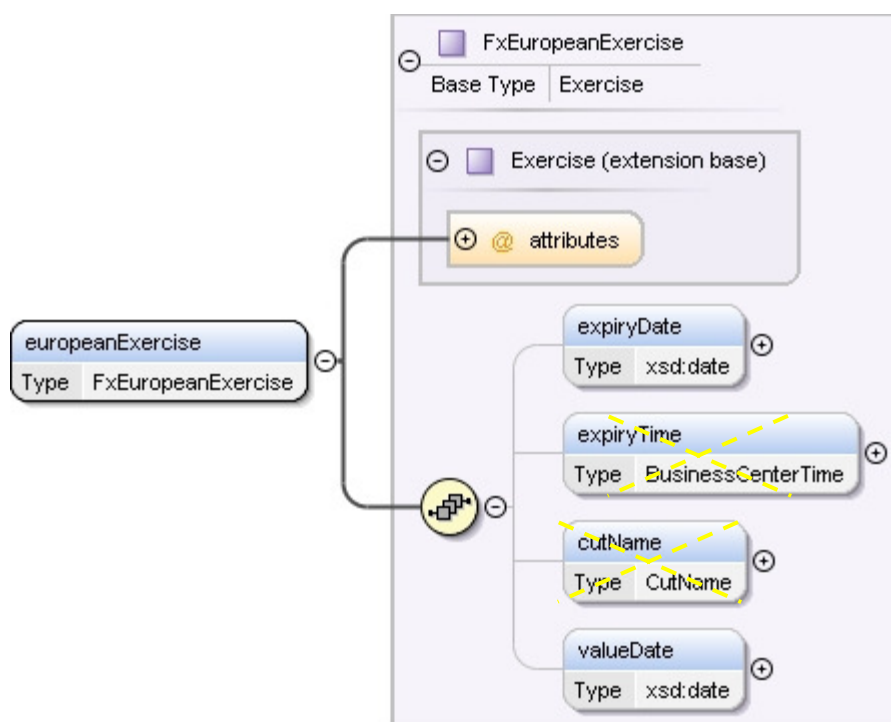
The “americanExercise” element in “FxOption” element can be expanded as follows. Note that as there are customized elements inside the structure, user should override the default FxAmericanExercise type with “**tr:FxAmericanExercise**” type using the **xsi:type** declaration.



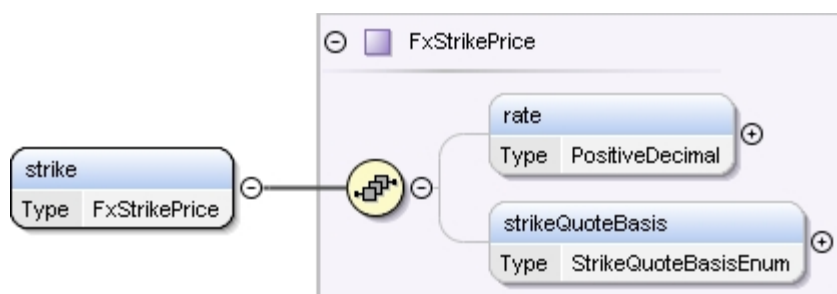
The “multipleExercise” element in “americanExercise” element can be expanded as follows:



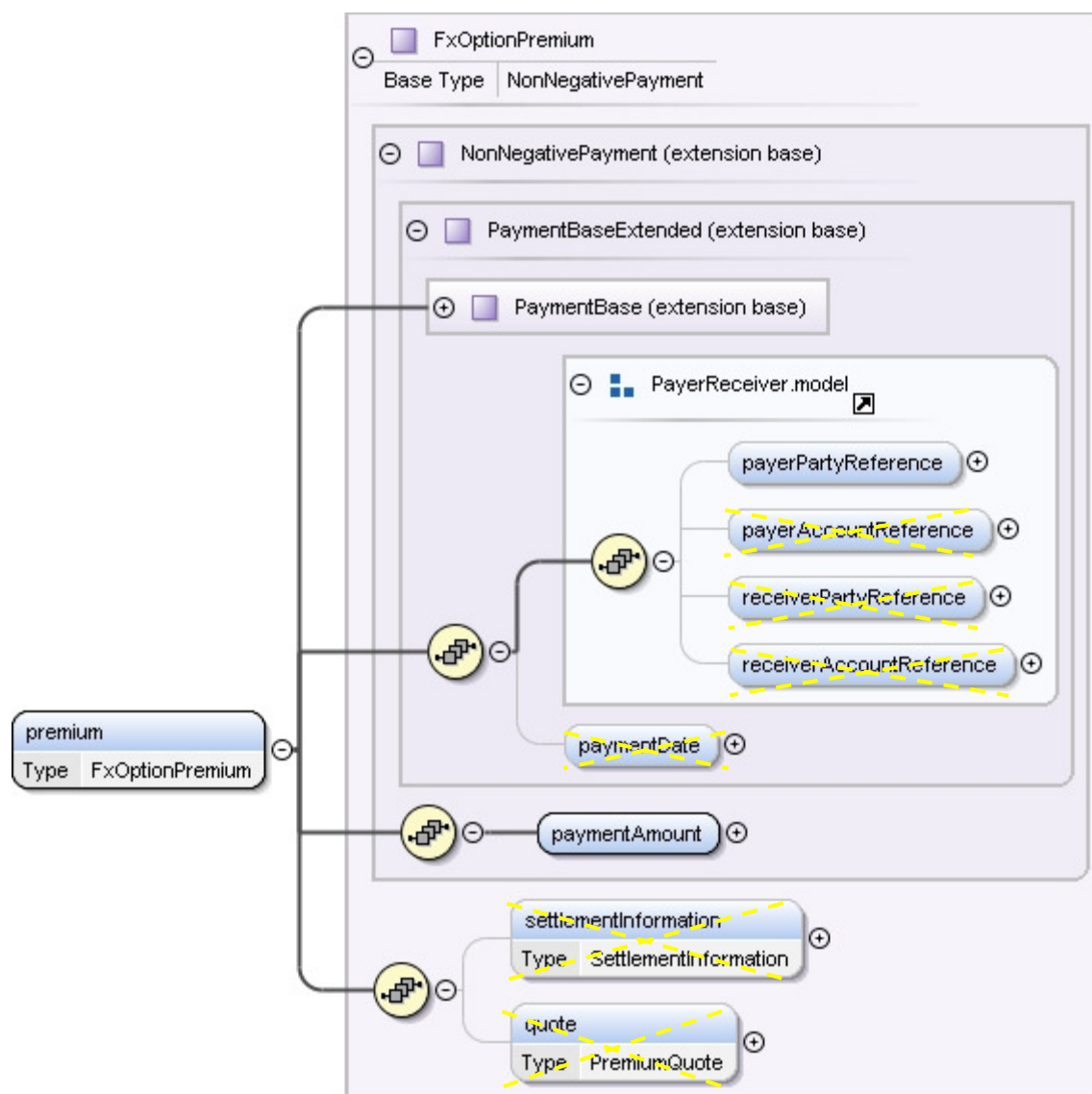
The “europeanExercise” element in “FxOption” element can be expanded as follows:



The “strike” element in “FxOption” element can be expanded as follows:



The “premium” element in “FxOption” element can be expanded as follows.



Below are the detailed element descriptions for the “FxOption” element (which are used for FX Option and FX Non-Deliverable Option product representation):

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
1	/	primaryAssetClass	Scheme: AssetClass (xsd:normalizedString(63))	A simple asset class categorization.	0..1 (1..1)
	/primaryAssetClass	@assetClassScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/asset-class	Opt.
2	/	productType	Scheme: ProductTaxonomy (xsd:normalizedString (100))	A classification of the type of product. FpML defines a simple product categorization using a coding scheme.	0..U (1..1)
	/productType	@productTypeScheme	xsd:anyURI	Simply ignored by HKTR-R system. To specify standard FpML product type, one may use the following coding scheme: http://www.fpml.org/coding-scheme/product-taxonomy	Opt.
3	/	productId	xsd:normalizedString(255)	A product reference identifier. The product ID is an identifier that describes the key economic characteristics of the trade type, with the exception of concepts such as size (notional, quantity, number of units) and price (fixed rate, strike, etc.) that are negotiated for each transaction. It can be used to hold identifiers such as the "UPI" (universal product identifier) required by certain regulatory reporting rules. It can also be used to hold identifiers of benchmark products or product templates used by certain trading systems or facilities. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.	0..U (0..1)
	/productId	@productIdScheme	xsd:anyURI	To specify the product ID type “UPI”, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/unique-product-identifier To specify the product ID type “ISDA”, one may use the following coding scheme:	Opt. (Req.)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				http://www.hkicl.com.hk/scheme/hktr/isda-product-identifier To specify the product ID type “GTR”, one may use the following coding scheme: http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier	
4	/	buyerPartyReference	Reference	A reference to the party responsible for buying the option. This field is mandatory for Foreign Exchange Vanilla Option and NDO.	0..1
	/buyerPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
5	/	sellerPartyReference	Reference	A reference to the party responsible for selling the option. This field is mandatory for Foreign Exchange Vanilla Option and NDO.	0..1
	/sellerPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
6	/	effectiveDate	---	The unadjusted effective date for a forward starting derivative.	0..1 (1..1)
6.1	/effectiveDate	adjustableDate	---	A date that shall be subject to adjustment if it would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date.	1..1
6.1.1	/effectiveDate/adjustableDate	unadjustedDate	xsd:date	A date subject to adjustment.	0..1 (1..1)
7	/	americanExercise	---	It defines the exercise period for an American style option. Either /americanExercise or /europeanExercise must be chosen.	1..1
7.1	/americanExercise	commencementDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	The earliest date on which the option can be exercised.	0..1 (1..1)
7.2	/americanExercise	expiryDate	xsd:date	Represents the latest date on which the option can be	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				exercised.	(1..1)
7.3	/americanExercise	latestValueDate	xsd:date	The latest date on which both currencies traded will settle.	0..1 (1..1)
7.4	/americanExercise	multipleExercise	---	Characteristics for multiple exercise	0..1
7.4.1	/americanExercise/multipleExercise	minimumNotionalAmount	---	The minimum amount of notional that can be exercised.	0..1
7.4.1.1	/americanExercise/multipleExercise/minimumNotionalAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/americanExercise/multipleExercise/minimumNotionalAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
7.4.1.2	/americanExercise/multipleExercise/minimumNotionalAmount	amount	xsd:decimal (20,10) (non-negative)	The non-negative minimum amount of notional	0..1 (1..1)
7.4.2	/americanExercise/multipleExercise	maximumNotionalAmount	---	The maximum amount of notional that can be exercised.	0..1
7.4.2.1	/americanExercise/multipleExercise/maximumNotionalAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/americanExercise/multipleExercise/maximumNotionalAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value:	Opt.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				http://www.fpml.org/ext/iso4217-2001-08-15	
7.4.2.2	/americanExercise/multipleExercise/maximumNotionalAmount	amount	xsd:decimal (20,10) (non-negative)	The non-negative maximum amount of notional	0..1 (1..1)
7.5	/americanExercise	tr:optionLockoutDate	xsd:date	An indication of the first allowable exercise date of the option.	0..1
8	/	europeanExercise	---	It defines the exercise period for an European style option. Either /americanExercise or /europeanExercise must be chosen.	1..1
8.1	/europeanExercise	expiryDate	xsd:date	Represents a standard expiry date as defined for a FX OTC option.	0..1 (1..1)
8.2	/europeanExercise	valueDate	xsd:date	The date on which both currencies traded will settle.	0..1 (1..1)
9	/	putCurrencyAmount	---	The currency amount that the option gives the right to sell.	0..1 (1..1)
9.1	/putCurrencyAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/putCurrencyAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
9.2	/putCurrencyAmount	amount	xsd:decimal (20,10) (non-negative)	The non negative monetary quantity in currency units.	0..1 (1..1)
10	/	callCurrencyAmount	---	The currency amount that the option gives the right to buy.	0..1 (1..1)
10.1	/callCurrencyAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/callCurrencyAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it	Opt.

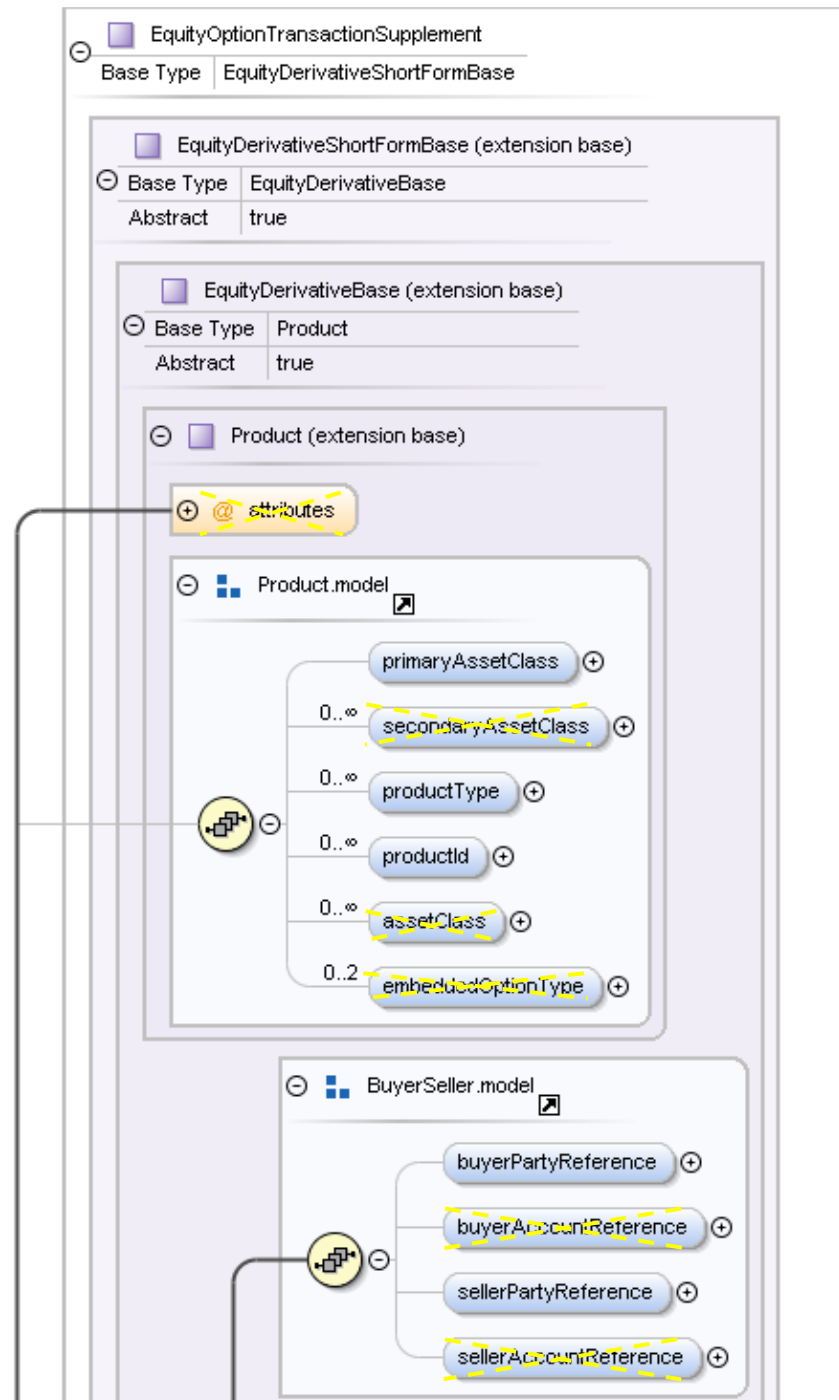
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
	ncy			is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	
10.2	/callCurrencyAmount	amount	xsd:decimal (20,10) (non-negative)	The non negative monetary quantity in currency units.	0..1 (1..1)
11	/	soldAs	Enumerated type: putCall	Indicates how the product was original sold as a Put or a Call.	0..1 (1..1)
12	/	strike	---	This defines the strike price of an option	0..1 (1..1)
12.1	/strike	rate	xsd:decimal (18,10) (positive)	Exchange rate on the value date based on the quoted currency pair quote basis specified.	0..1 (1..1)
12.2	/strike	strikeQuoteBasis	Enumerated type: strikeQuoteBasis	The method by which the exchange rate is quoted.	0..1 (1..1)
13	/	premium	---	Premium amount or premium installment amount for an option.	0..U (0..1)
13.1	/premium	paymentAmount	---	Non negative payment amount	0..1
13.1.1	/premium/paymentAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/premium/paymentAmount /currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.

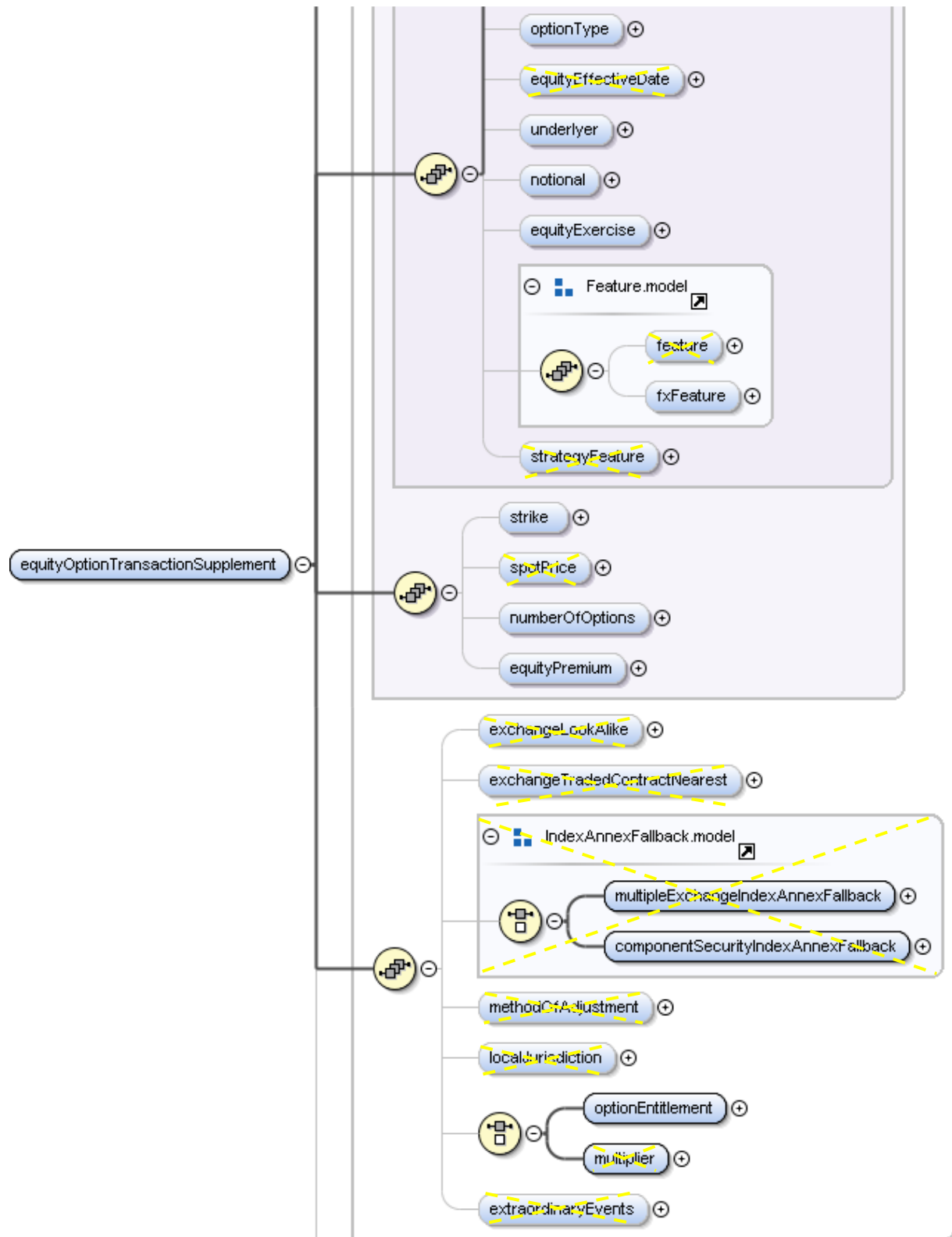
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
13.1.2	/premium/paymentAmount	amount	xsd:decimal (20,10) (non-negative)	The non negative monetary quantity in currency units.	0..1 (1..1)
13.2	/premium	payerPartyReference	Reference	A reference to the party responsible for buying the option.	0..1
	/premium/payerPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
14	/	cashSettlement	FxCashSettlement (Refer to section A.6.3.4.8 for details).	Specifies the currency and fixing details for cash settlement. It is mandatory for FXNDO.	0..1
15	/	tr:fxDeliveryType	Scheme: SettlementMethod (xsd:string(63))	Denotes either Physical (deliverable) or Cash (non-deliverable). It is either "Cash" or "Physical".	0..1

A.6.3.3 Reporting – Equity

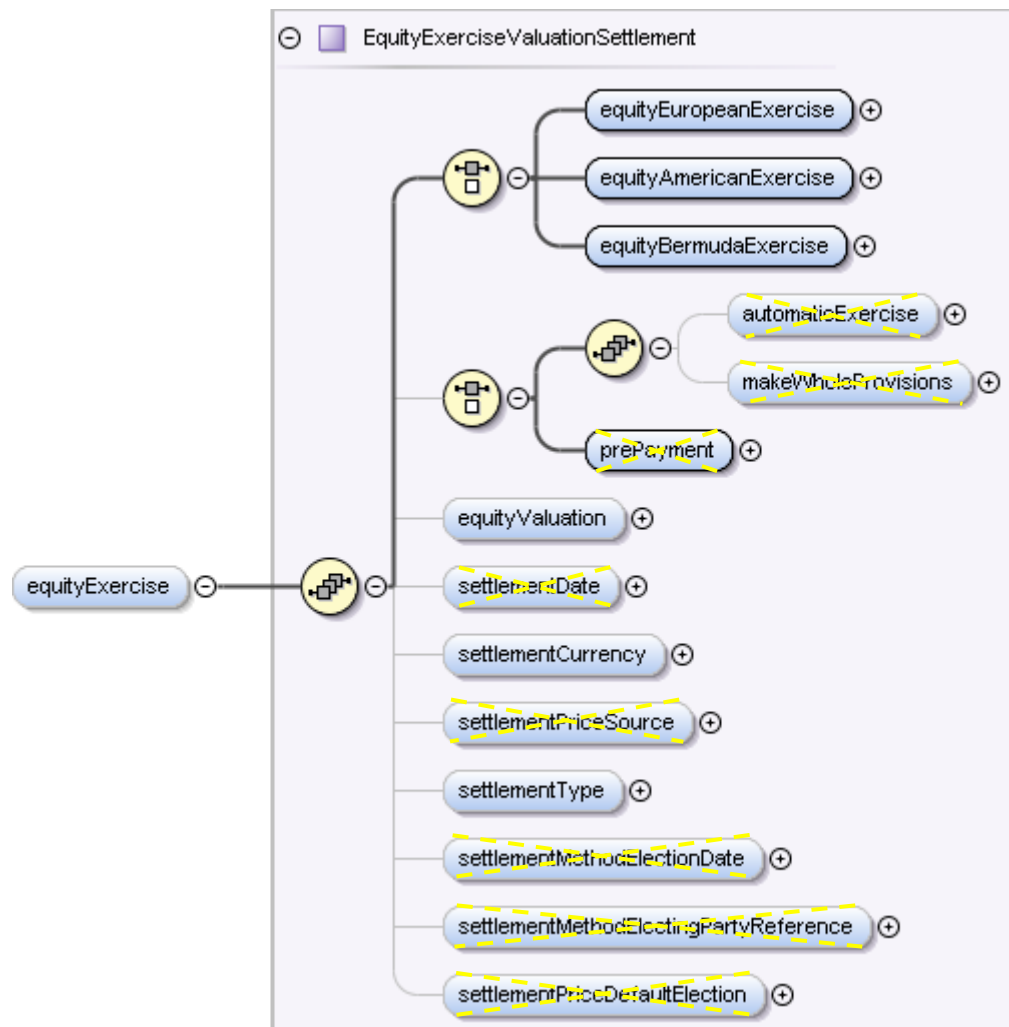
A.6.3.3.1 Reporting – Equity – Equity Option

A simplified representation of selected FpML elements for the “equityOptionTransactionSupplement” element is briefly illustrated as follows:

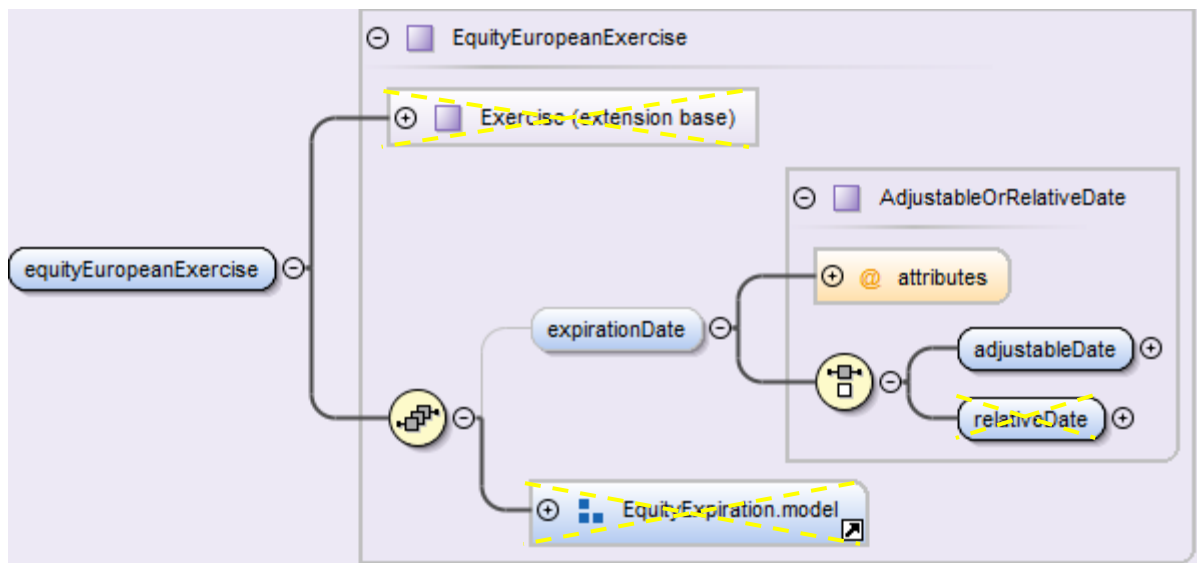




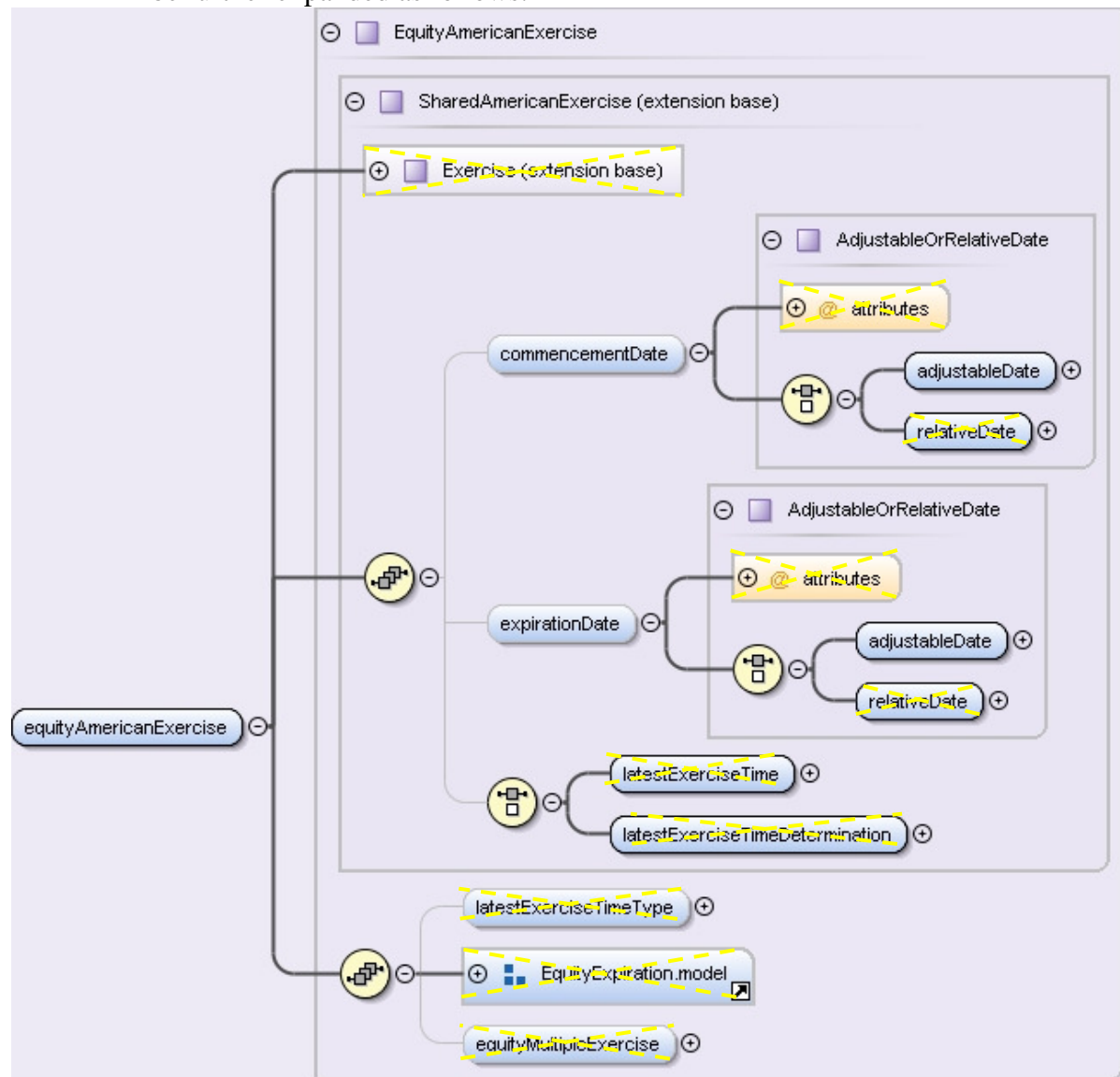
For the “equityExercise” element in “equityOptionTransactionSupplement” element, it can be further expanded as follows:



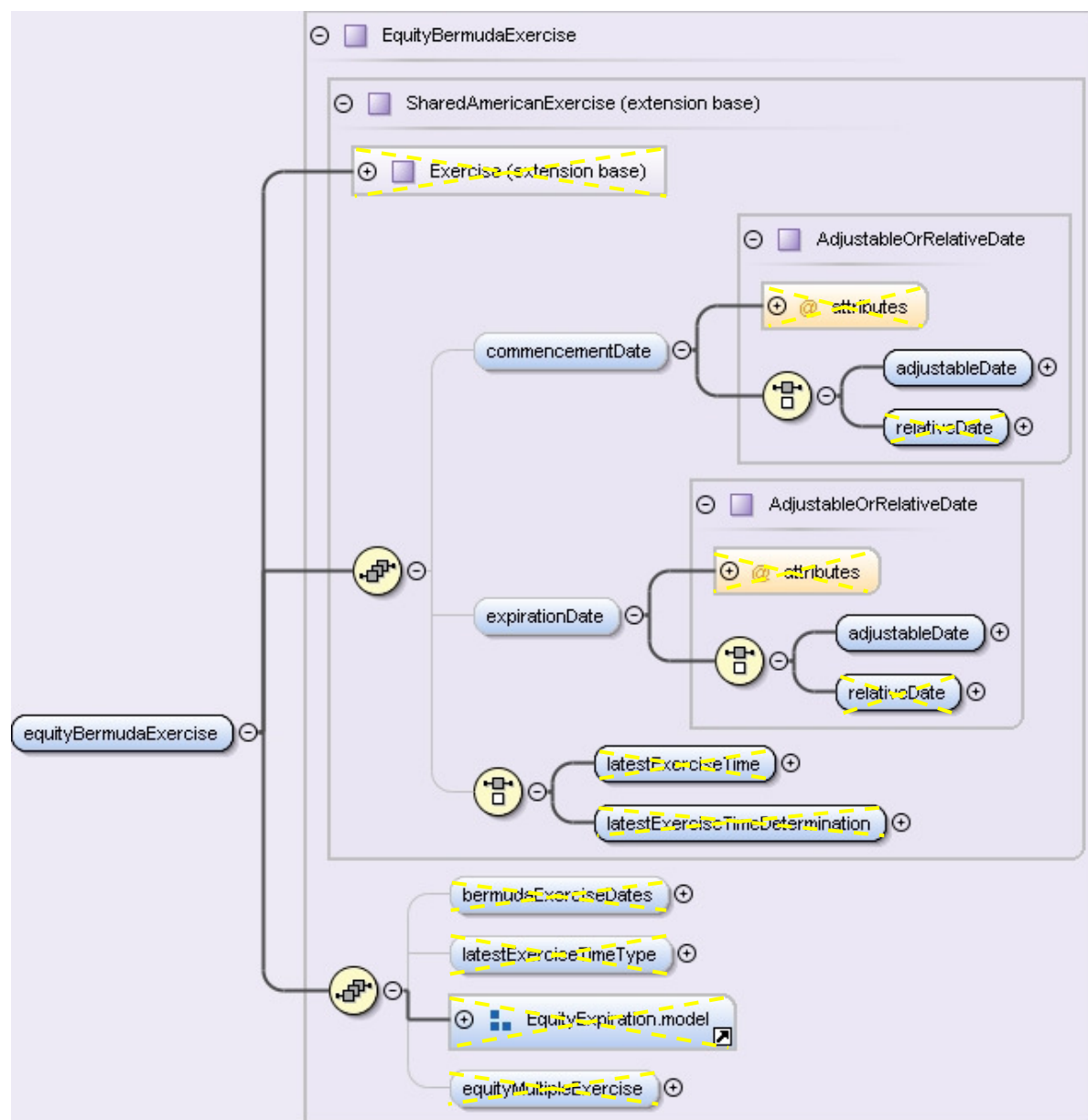
For the “equityEuropeanExercise” element in “equityExercise” element, it can be further expanded as follows:



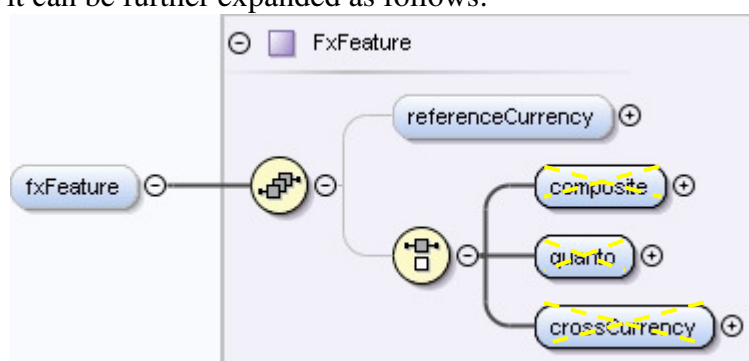
For the “equityAmericanExercise” element in “equityExercise” element, it can be further expanded as follows:



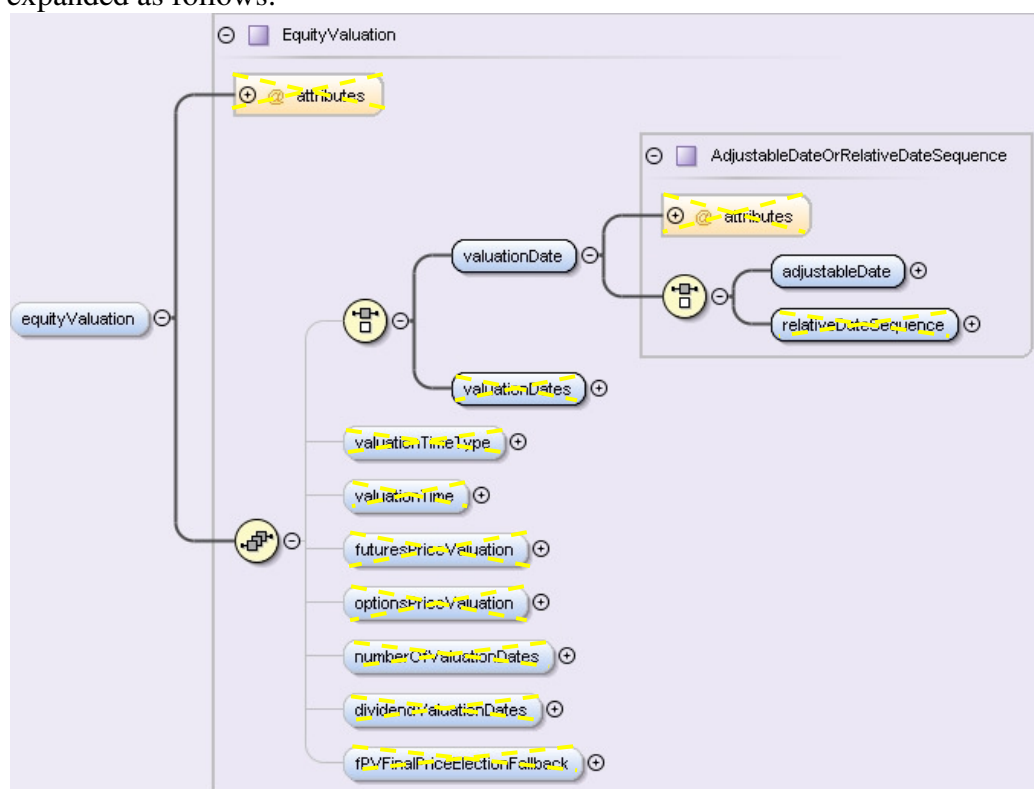
For the “equityBermudaExercise” element in “equityExercise” element, it can be further expanded as follows:



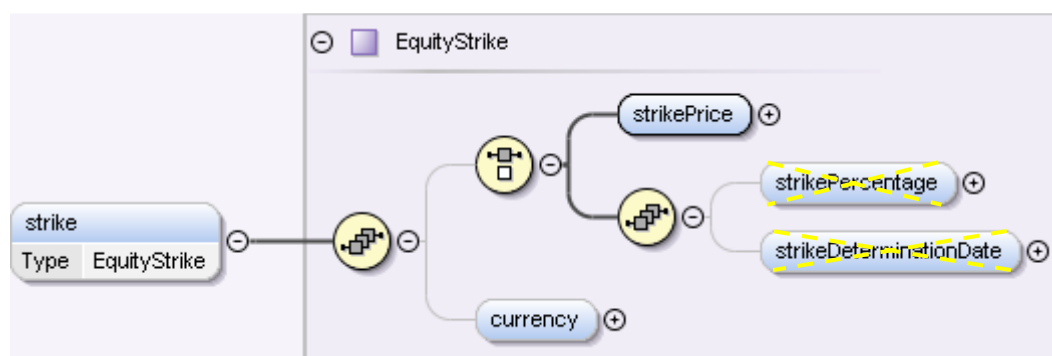
For the “fxFeature” element in “equityOptionTransactionSupplement” element, it can be further expanded as follows:



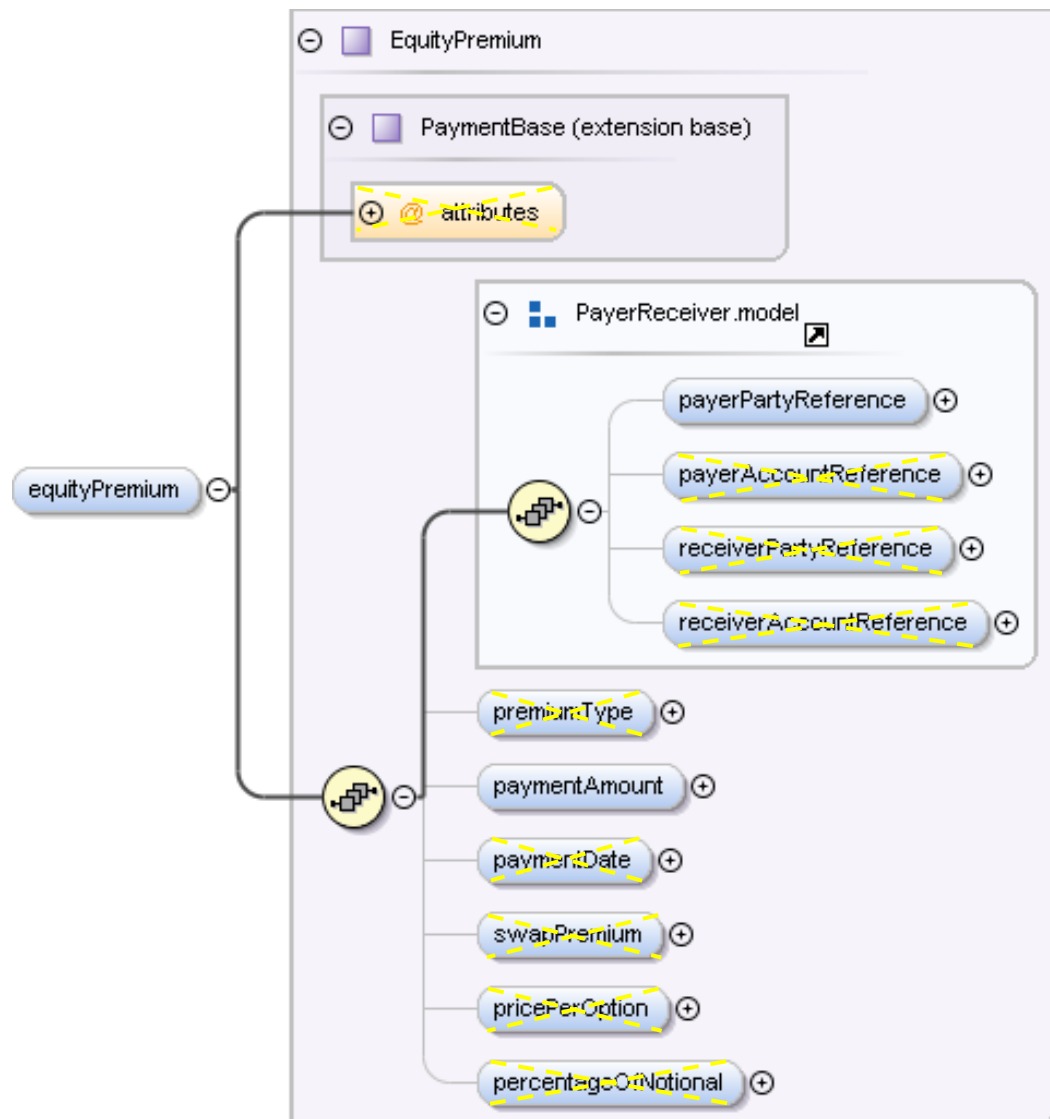
For the “equityValuation” element in “equityExercise” element, it can be further expanded as follows:



For the “strike” element in “equityOptionTransactionSupplement” element, it can be further expanded as follows:



For the “equityPremium” element in “equityOptionTransactionSupplement” element, it can be further expanded as follows:



Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
1	/	primaryAssetClass	Scheme: AssetClass (xsd:normalizedString(63))	A simple asset class categorization.	0..1 (1..1)
	/primaryAssetClass	@assetClassScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/asset-class	Opt.
2	/	productType	Scheme: ProductTaxonomy (xsd:normalizedString(100))	A classification of the type of product. FpML defines a simple product categorization using a coding scheme.	0..U (1..1)
	/productType	@productTypeScheme	xsd:anyURI	Simply ignored by HKTR-R system. To specify standard FpML product type, one may use the following coding scheme: http://www.fpml.org/coding-scheme/product-taxonomy	Opt.
3	/	productId	xsd:normalizedString(255)	A product reference identifier. The product ID is an identifier that describes the key economic characteristics of the trade type, with the exception of concepts such as size (notional, quantity, number of units) and price (fixed rate, strike, etc.) that are negotiated for each transaction. It can be used to hold identifiers such as the "UPI" (universal product identifier) required by certain regulatory reporting rules. It can also be used to hold identifiers of benchmark products or product templates used by certain trading systems or facilities. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.	0..U (0..1)
	/productId	@productIdScheme	xsd:anyURI	To specify the product ID type "UPI", one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/unique-product-identifier To specify the product ID type "ISDA", one may use the following coding scheme: http://www.hkicl.com.hk/scheme/hktr/isda-product-identifier	Opt. (Req.)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				To specify the product ID type “GTR”, one may use the following coding scheme: http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier	
4	/	buyerPartyReference	Reference	A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b). This field is mandatory for Equity Option.	0..1
	/buyerPartyReference	@href	xsd:IDREF	The reference to a party.	Req
5	/	sellerPartyReference	Reference	A reference to the party that sells (“writes”) this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a). This field is mandatory for Equity Option.	0..1
	/sellerPartyReference	@href	xsd:IDREF	The reference to a party.	Req
6	/	optionType	Enumerated type: equityOptionType	The type of option transaction.	0..1 (1..1)
7	/	underlyer	Underlyer (Refer to section A.6.3.3.4.1 for details).	Specifies the underlying component of the leg, which can be either one or many and consists in either equity, index or convertible bond component, or a combination of these.	0..1 (1..1)
8	/	notional	---	Notional of Equity Option Transaction	0..1
8.1	/notional	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/notional/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
8.2	/notional	amount	xsd:decimal (20,10) (non-negative)	The non negative monetary quantity in currency units.	0..1 (1..1)
9	/	equityExercise	---	The parameters for defining how the equity option can be exercised, how it is valued and how it is settled.	0..1 (1..1)
9.1	/equityExercise	equityEuropeanExercise	---	Either /equityExercise/equityEuropeanExercise or /equityExercise/equityAmericanExercise or /equityExercise/equityBermudaExercise A type for defining exercise procedures associated with a European style exercise of an equity option.	1..1
9.1.1	/equityExercise/equityEuropeanExercise	expirationDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	Specifies the Expiration Date in respect of an Option Transaction.	0..1 (1..1)
9.2	/equityExercise	equityAmericanExercise	---	Either /equityExercise/equityEuropeanExercise or /equityExercise/equityAmericanExercise or /equityExercise/equityBermudaExercise The parameters for defining the exercise period for an American style equity option together with the rules governing the quantity of the underlying that can be exercised on any given exercise date.	1..1
9.2.1	/equityExercise/equityAmericanExercise	commencementDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	Specifies the Commencement Date in respect of an Option Transaction.	0..1
9.2.2	/equityExercise/equityAmericanExercise	expirationDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	Specifies the Expiration Date in respect of an Option Transaction.	0..1 (1..1)
9.3	/equityExercise	equityBermudaExercise	---	Either /equityExercise/equityEuropeanExercise or /equityExercise/equityAmericanExercise or /equityExercise/equityBermudaExercise A type for defining exercise procedures associated with a Bermuda style exercise of an equity option. The term Bermuda is adopted in FpML for consistency with the ISDA Definitions.	1..1

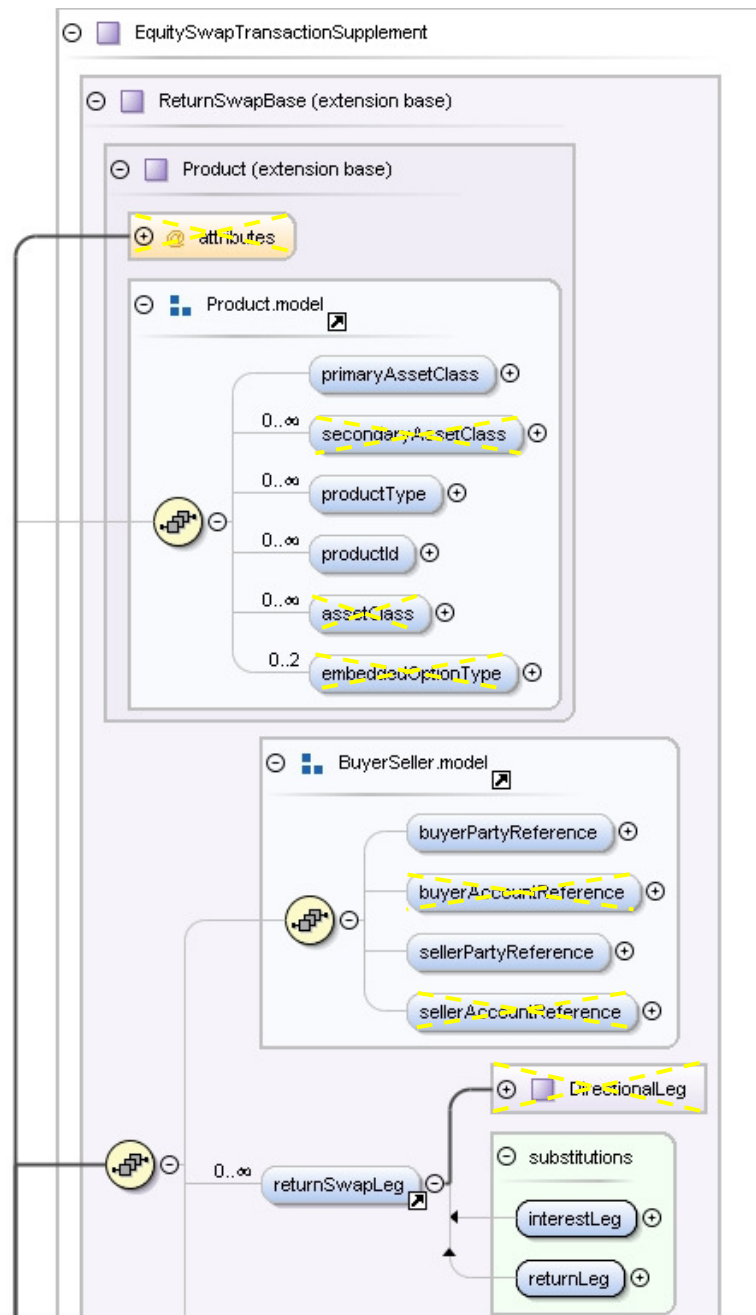
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
9.3.1	/equityExercise/equityBermudaExercise	commencementDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	Specifies the Commencement Date in respect of an Option Transaction.	0..1
9.3.2	/equityExercise/equityBermudaExercise	expirationDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	Specifies the Expiration Date in respect of an Option Transaction.	0..1 (1..1)
9.4	/equityExercise	equityValuation	---	A type for defining how and when an equity option is to be valued.	0..1
9.4.1	/equityExercise/equityValuation	valuationDate	---	The term "Valuation Date" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.	1..1
9.4.1.1	/equityExercise/equityValuation/valuationDate	adjustableDate	AdjustableDate (Refer to section A.6.3.4.1 for details)	A date that shall be subject to adjustment if it would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date.	1..1
9.5	/equityExercise	settlementCurrency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1
	/equityExercise/settlementCurrency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
9.6	/equityExercise	settlementType	Enumerated type: settlementType	Shows how the transaction is to be settled when it is exercised.	0..1
10	/	fxFeature	---	Quanto, Composite, or Cross Currency FX features.	0..1
10.1	/fxFeature	referenceCurrency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1
	/fxFeature/referenceCurrency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for	Opt.

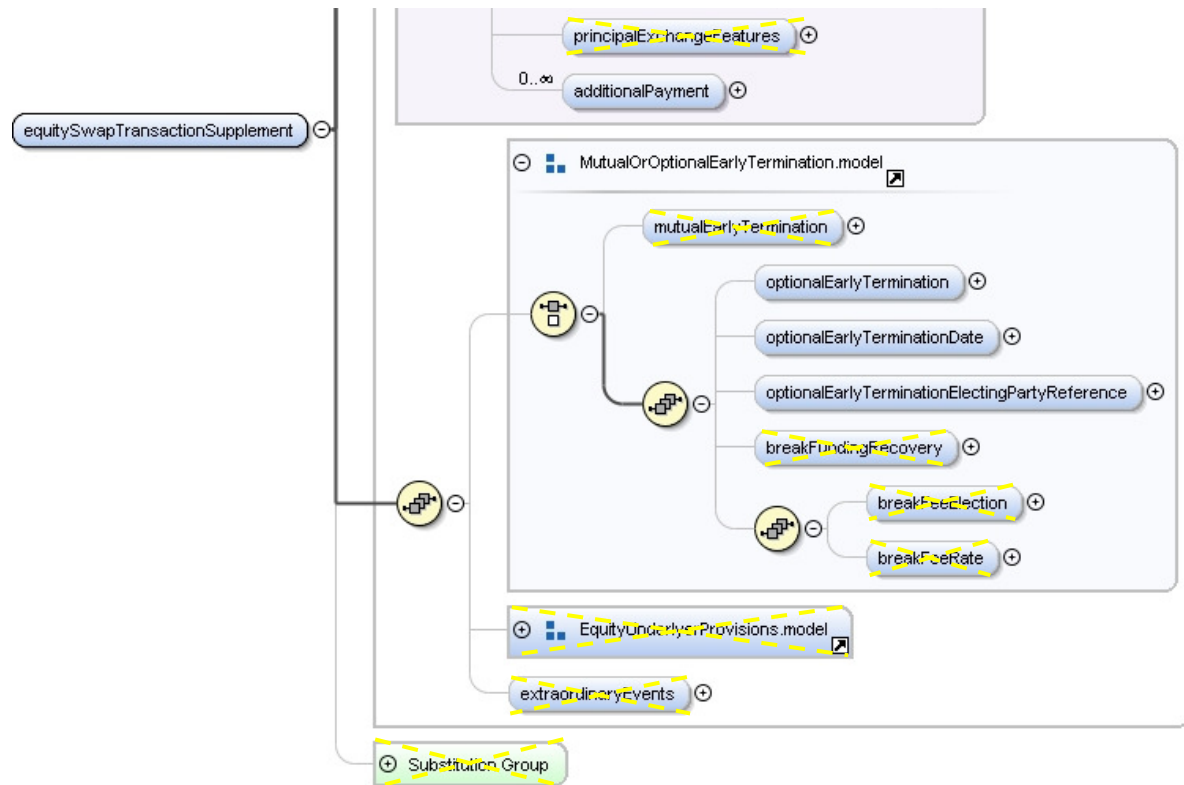
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	
11	/	strike	---	Strike of Equity Option	0..1 (1..1)
11.1	/strike	strikePrice	xsd:decimal (20,10)	The price or level at which the option has been struck.	0..1 (1..1)
11.2	/strike	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/strike/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
12	/	numberOfOptions	xsd:decimal (20,10) (non-negative)	The number of options comprised in the option transaction.	0..1 (1..1)
13	/	equityPremium	---	The equity option premium payable by the buyer to the seller.	0..1
13.1	/equityPremium	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure.	0..1
	/equityPremium/payerPartyReference	@href	xsd:IDREF	The reference to a party.	Req
13.2	/equityPremium	paymentAmount	---	The currency amount of the payment.	0..1
13.2.1	/equityPremium/paymentAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/equityPremium/paymentAmount	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is	Opt.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
	mount/currency			a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	
13.2.2	/equityPremium/paymentAmount	amount	xsd:decimal (20,10) (non-negative)	The non negative monetary quantity in currency units.	0..1 (1..1)
14	/	optionEntitlement	xsd:decimal (10,10) (positive)	The number of shares per option comprised in the option transaction.	0..1 (1..1)

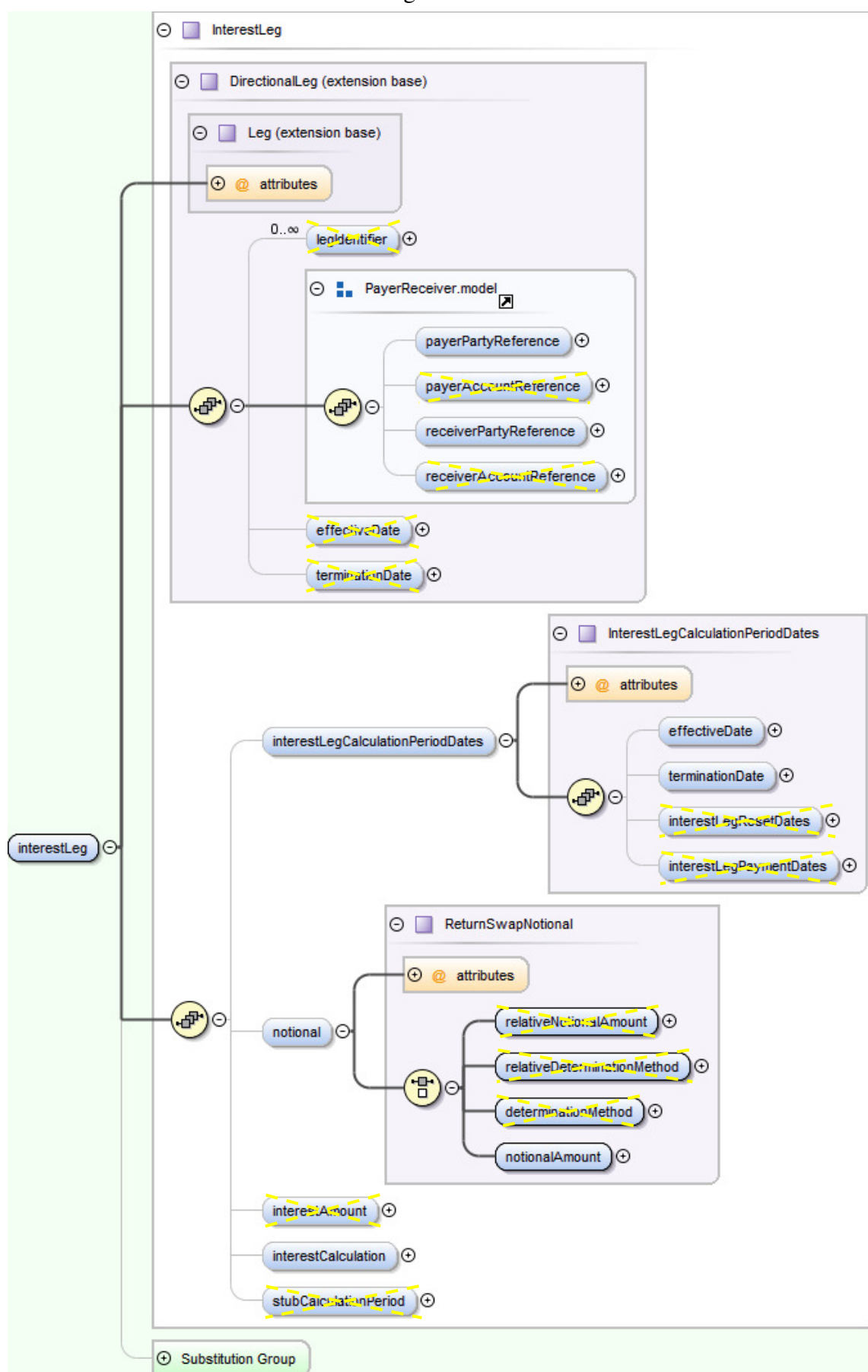
A.6.3.3.2 Reporting – Equity – Equity Swap

A simplified representation of selected FpML elements for the “equitySwapTransactionSupplement” element is briefly illustrated as follows:

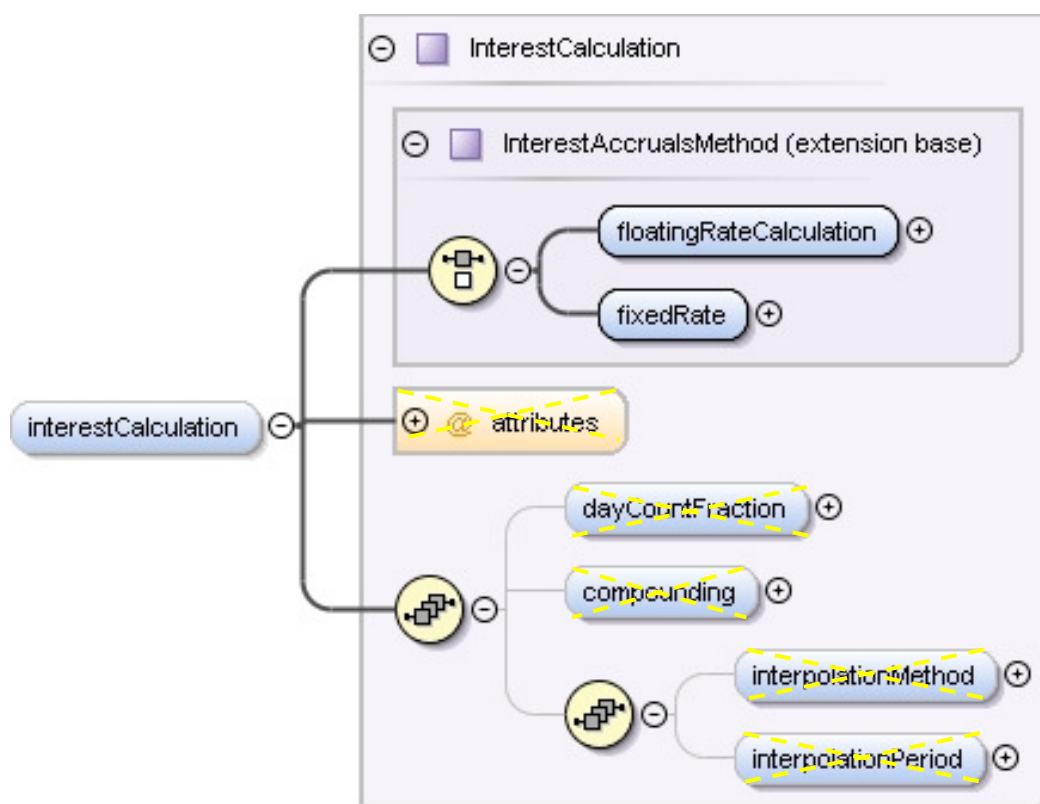




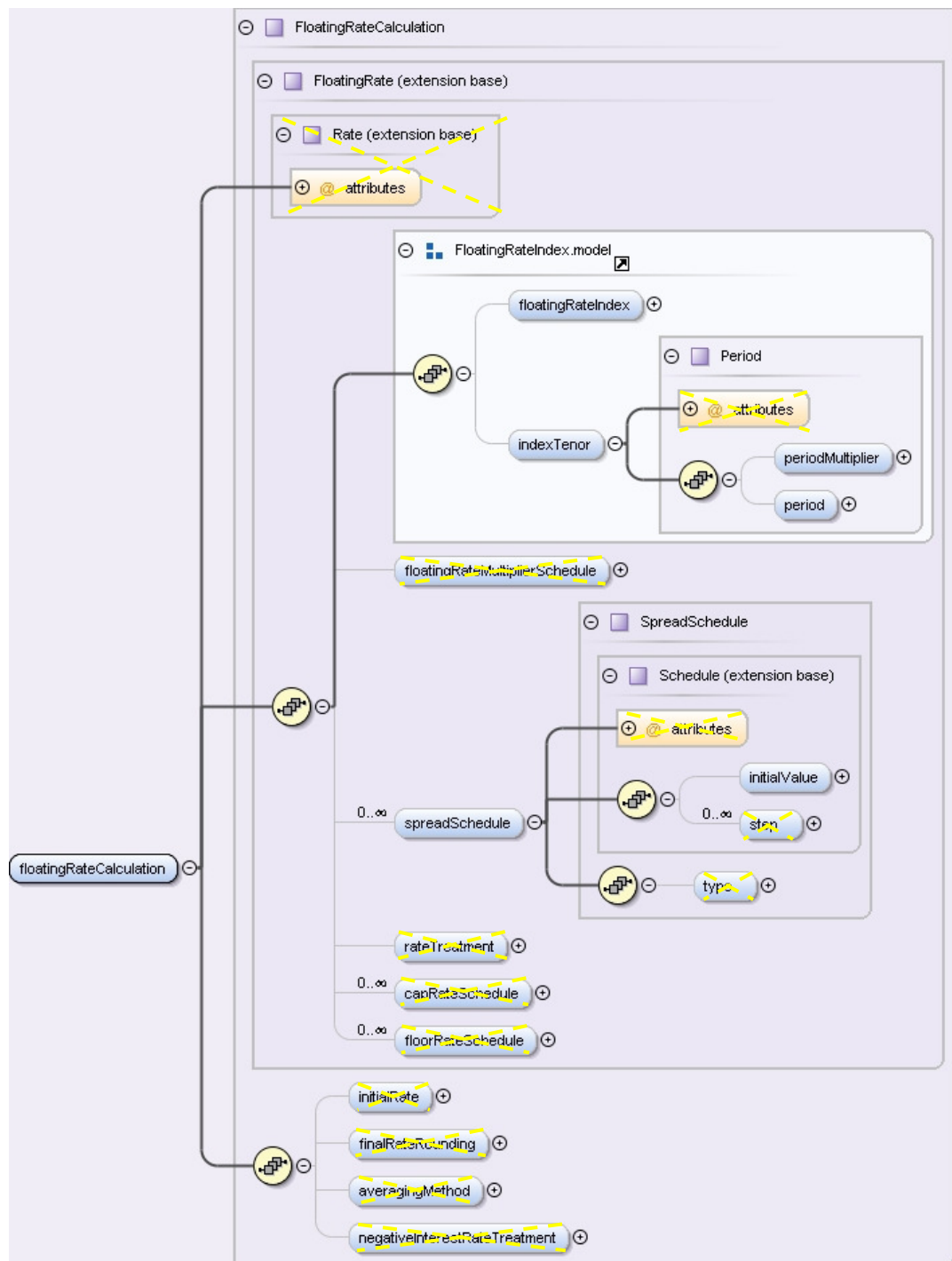
The structure of an “interestLeg” element is illustrated as follows:



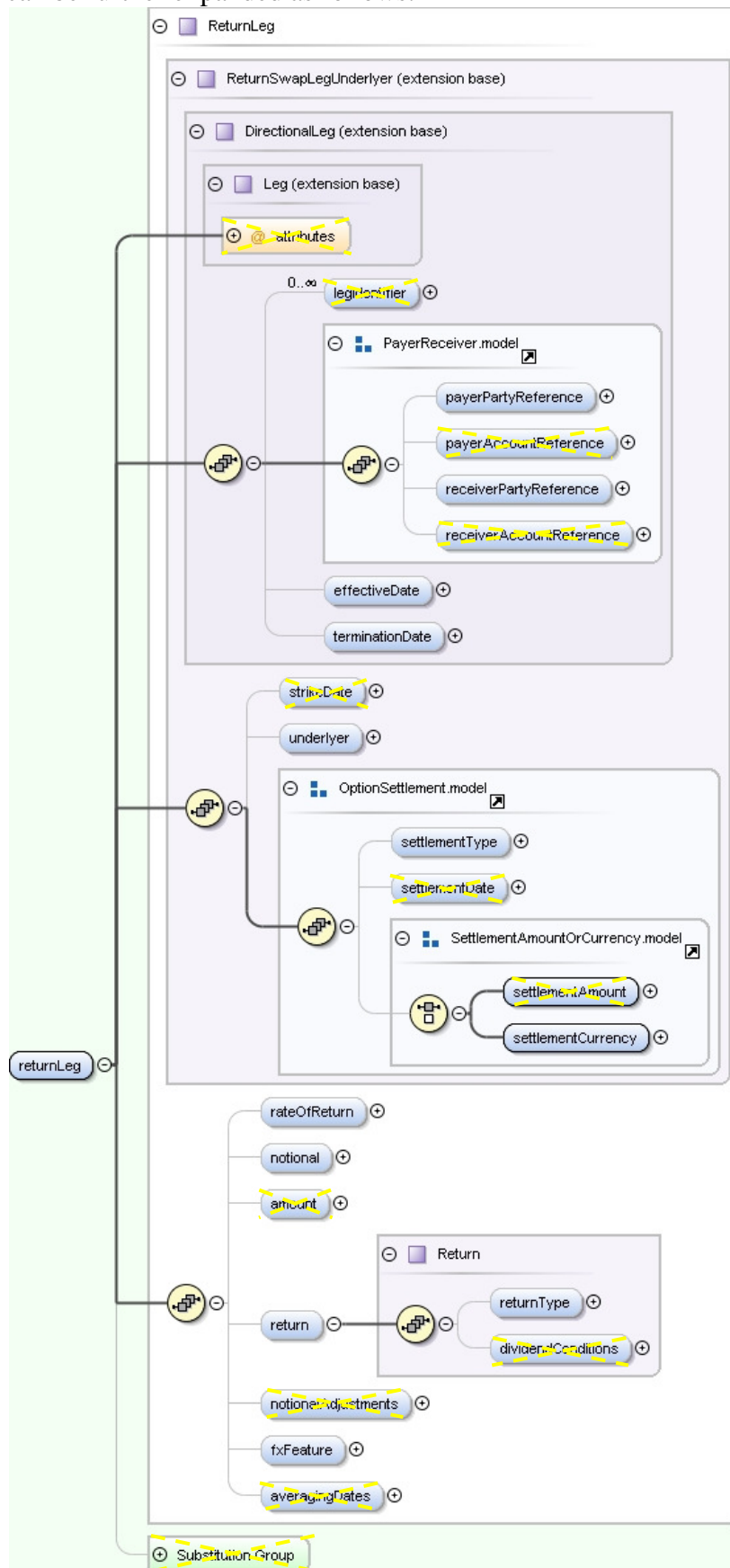
For the “interestCalculation” element in “interestLeg” element, it can be further expanded as follows:



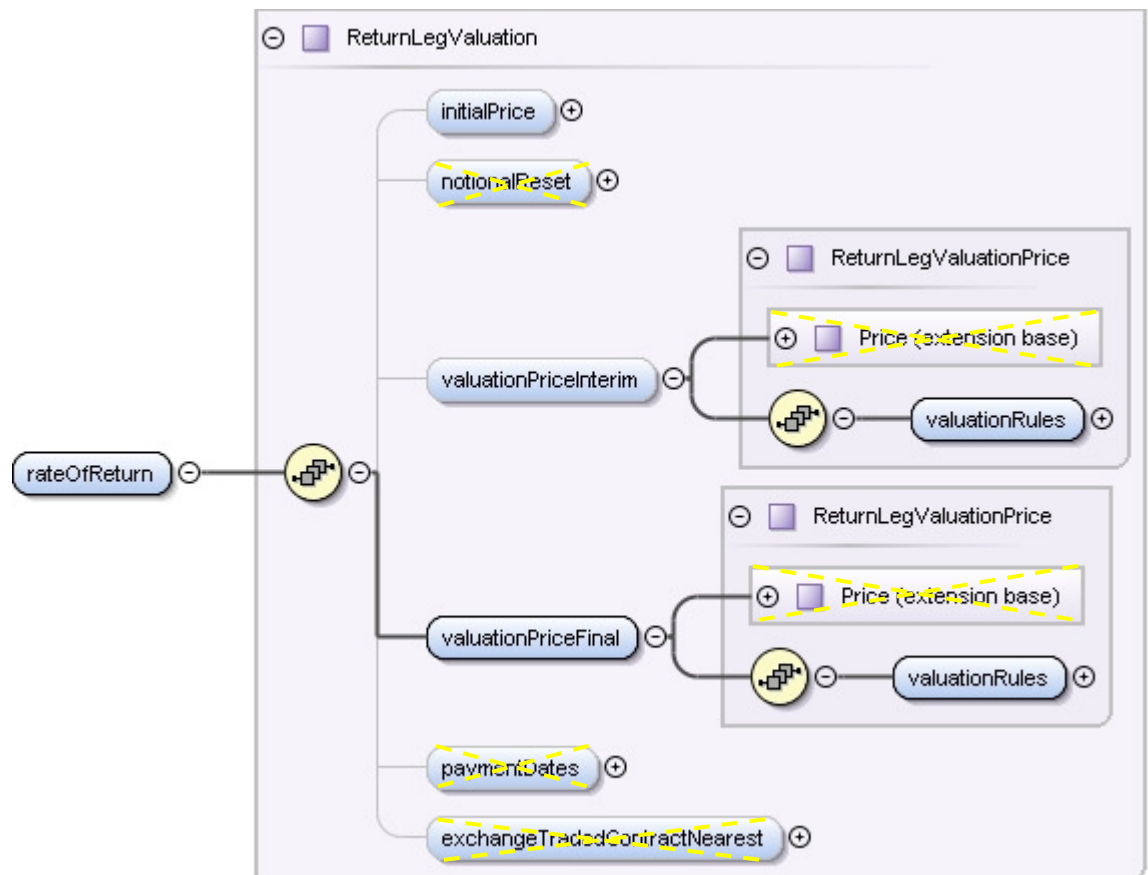
For the “floatingRateCalculation” element in “interestCalculation” element, it can be further expanded as follows:



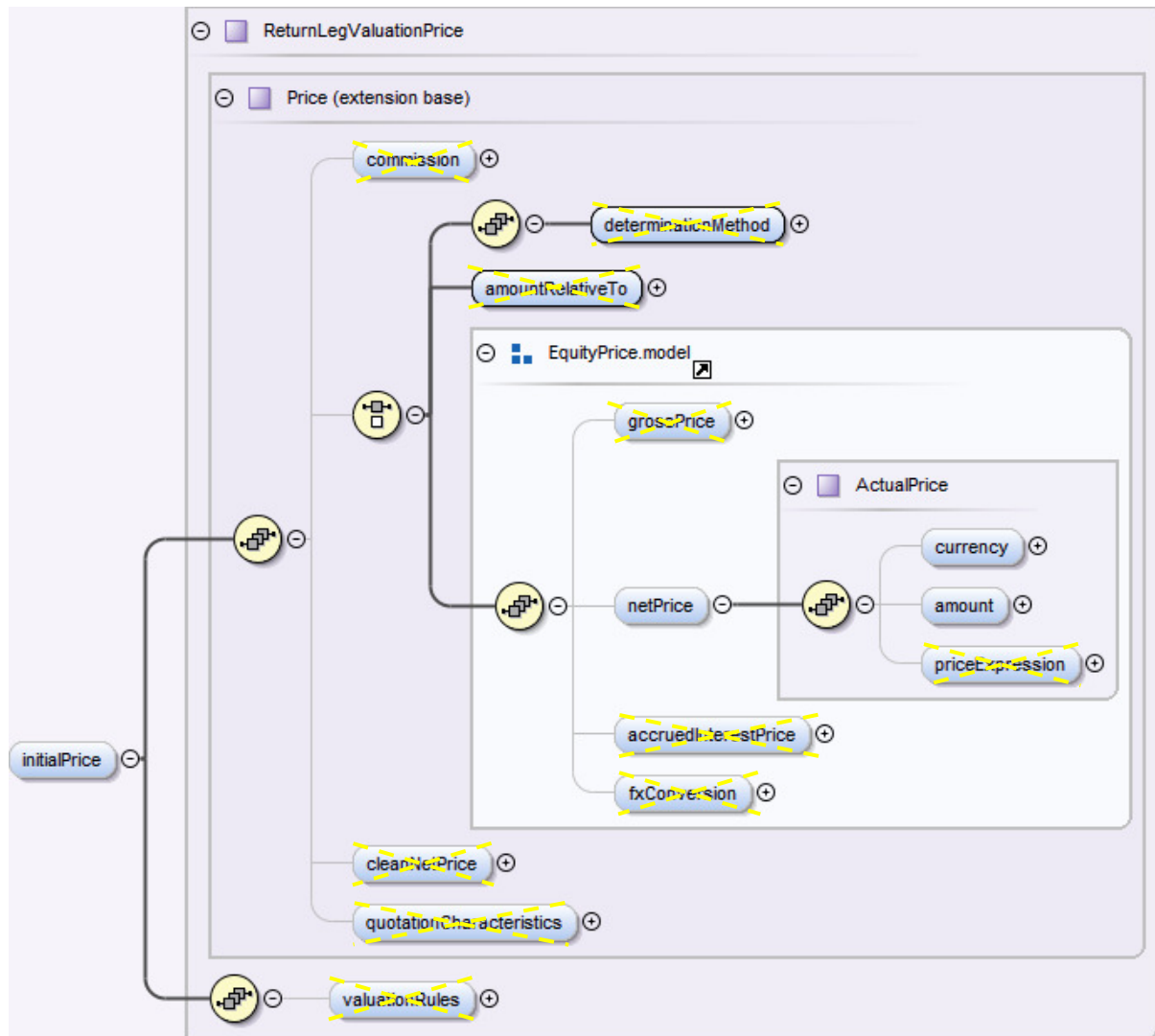
For the “returnLeg” element in “equitySwapTransactionSupplement” element, it can be further expanded as follows:



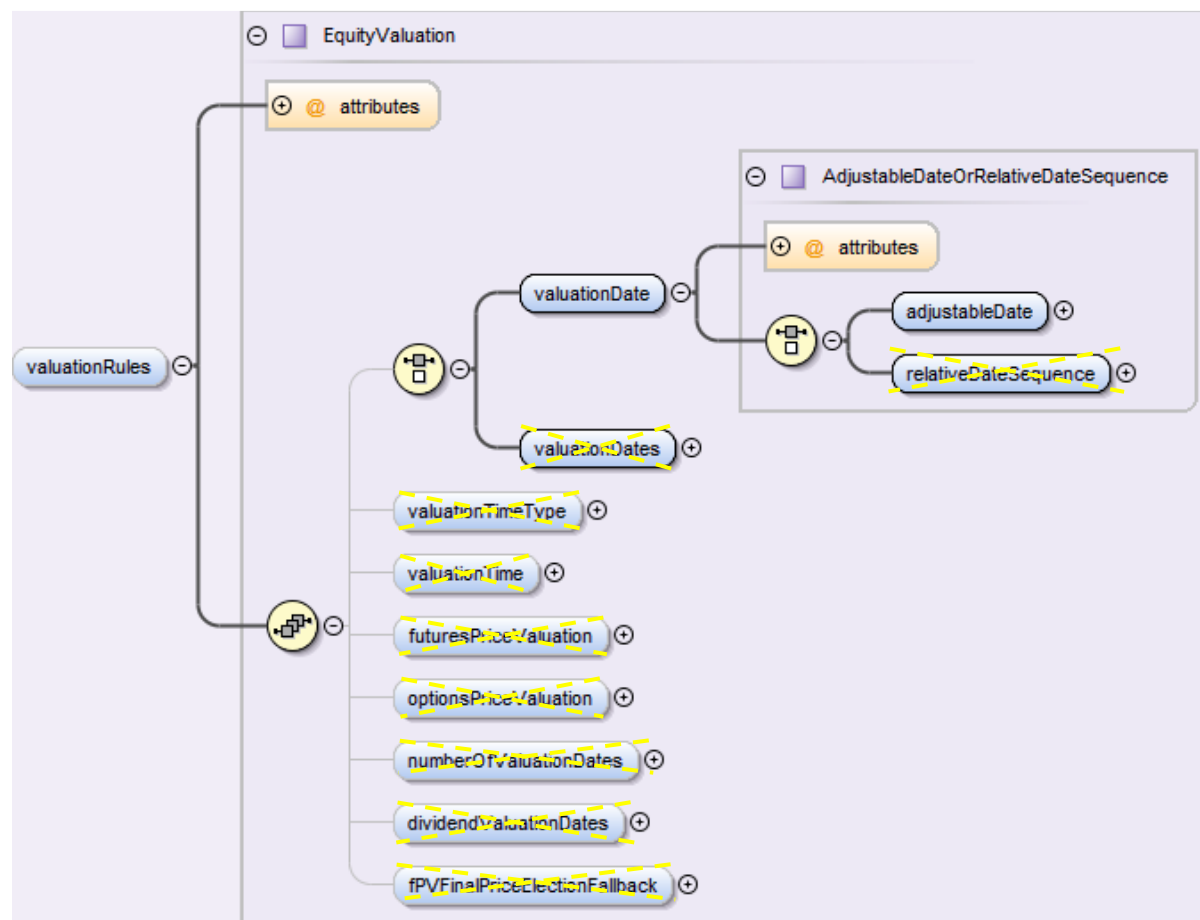
The “rateOfReturn” element in “returnLeg” element can be further expanded as follows:



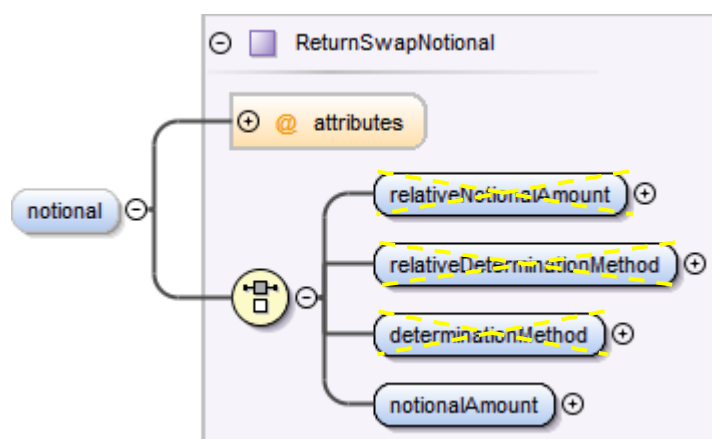
The “initialPrice” element can be further expanded as follows:



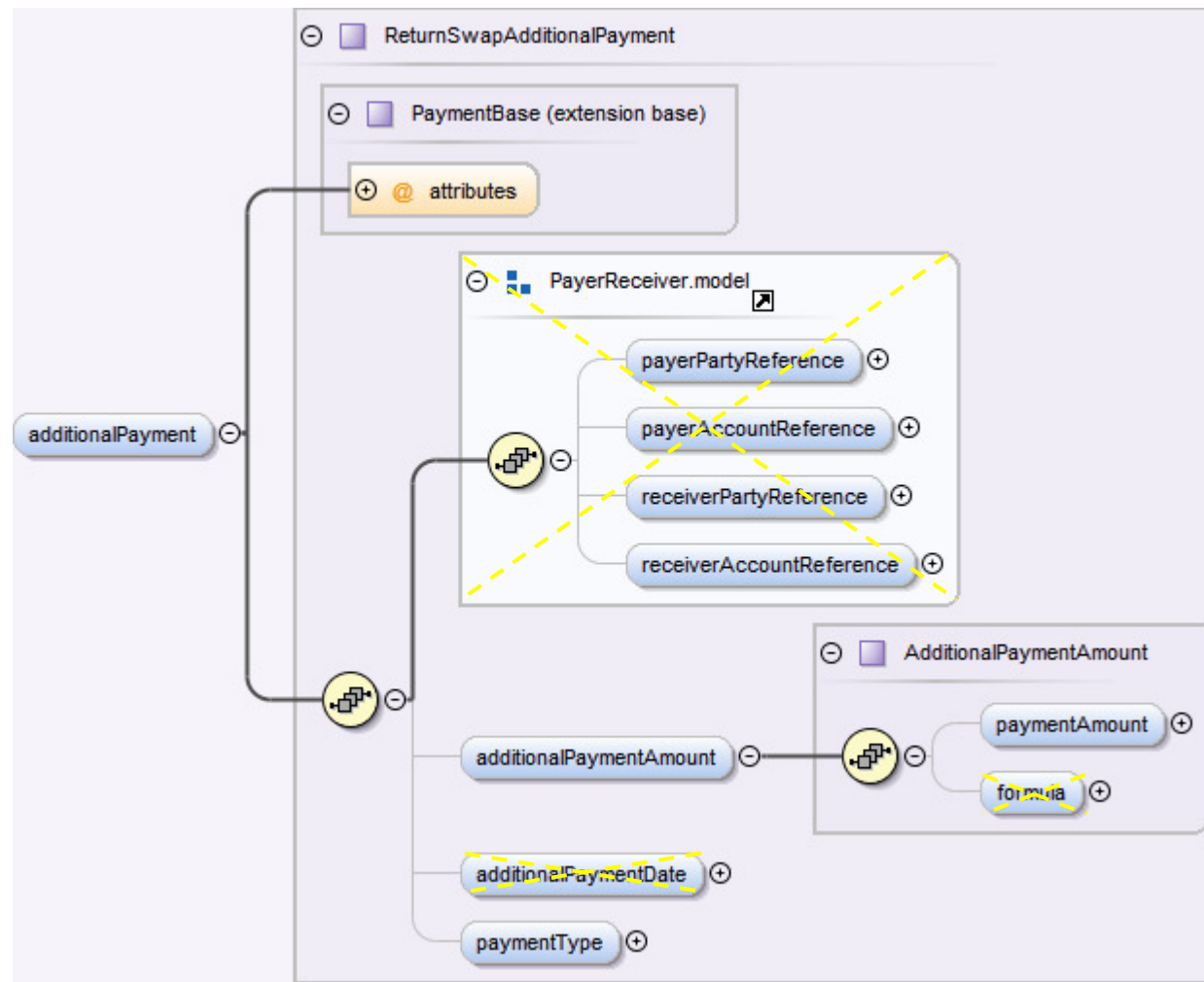
The “valuationRules” element in “valuationPriceInterim” / “valuationPriceFinal” element can be further expanded as follows:



On the other hand, the “notional” element in “returnLeg” element can be further expanded as follows:



And the “additionalPayment” element in “equitySwapTransactionSupplement” element can be further expanded as follows:



Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card
1	/	primaryAssetClass	Scheme: AssetClass (xsd:normalizedString(63))	A simple asset class categorization.	0..1 (1..1)
	/primaryAssetClass	@assetClassScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/asset-class	Opt.
2	/	productType	Scheme: ProductTaxonomy (xsd:normalizedString (100))	A classification of the type of product. FpML defines a simple product categorization using a coding scheme.	0..U (1..1)
	/productType	@productTypeScheme	xsd:anyURI	Simply ignored by HKTR-R system. To specify standard FpML product type, one may use the following coding scheme: http://www.fpml.org/coding-scheme/product-taxonomy	Opt.
3	/	productId	xsd:normalizedString(255)	A product reference identifier. The product ID is an identifier that describes the key economic characteristics of the trade type, with the exception of concepts such as size (notional, quantity, number of units) and price (fixed rate, strike, etc.) that are negotiated for each transaction. It can be used to hold identifiers such as the "UPI" (universal product identifier) required by certain regulatory reporting rules. It can also be used to hold identifiers of benchmark products or product templates used by certain trading systems or facilities. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list. The type of product ID can be one of the values specified below in the description of productIdScheme.	0..U (0..1)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card
	/productId	@productIdScheme	xsd:anyURI	<p>To specify the product ID type “UPI”, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/unique-product-identifier</p> <p>To specify the product ID type “ISDA”, one may use the following coding scheme: http://www.hkicl.com.hk/scheme/hktr/isda-product-identifier</p> <p>To specify the product ID type “GTR”, one may use the following coding scheme: http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier</p>	Opt. (Req.)
4	/	buyerPartyReference	Reference	A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. See 2000 ISDA definitions Article 11.1 (b).	0..1
	/buyerPartyReference	@href	xsd:IDREF	The reference to a party.	Req.
5	/	sellerPartyReference	Reference	A reference to the party that sells ("writes") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it. See 2000 ISDA definitions Article 11.1 (a).	0..1
	/sellerPartyReference	@href	xsd:IDREF	The reference to a party.	Req.
6	/	returnSwapLeg	---	<p>A placeholder for the actual Return Swap Leg definition.</p> <p>This element is the head of a substitution group. It is substituted by the returnLeg element for equity leg, or interestLeg element for interest leg.</p>	0..U (1..2)
6a	/	interestLeg	---	<p>Interest amounts of the interest type swap.</p> <p>This element is a substitution of element ‘returnSwapLeg’ for interest leg.</p>	0..1
6a.1	/interestLeg	payerPartyReference	Reference	A reference to the party responsible for making the	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card
				payments defined by this structure.	
	/interestLeg/payerPartyReference	@href	xsd:IDREF	The reference to a party.	Req.
6a.2	/interestLeg	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure.	0..1
	/interestLeg/receiverPartyReference	@href	xsd:IDREF	The reference to a party.	Req.
6a.3	/interestLeg	interestLegCalculationPeriodDates	---	Interest Leg Calculation Period Dates	0..1
6a.3.1	/interestLeg/interestLegCalculationPeriodDates	effectiveDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	Specifies the effective date of the return swap. This global element is valid within the return swaps namespace. Within the FpML namespace, another effectiveDate global element has been defined, that is different in the sense that it does not propose the choice of referring to another date in the document.	0..1
6a.3.2	/interestLeg/interestLegCalculationPeriodDates	terminationDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	Specifies the termination date of the return swap. This global element is valid within the return swaps namespace. Within the FpML namespace, another terminationDate global element has been defined, that is different in the sense that it does not propose the choice of referring to another date in the document.	0..1
6a.4	/interestLeg	notional	---	Specifies the notional of a return type swap. When used in the equity leg, the definition will typically combine the actual amount (using the notional component defined by the FpML industry group) and the determination method. When used in the interest leg, the definition will typically point to the definition of the equity leg.	0..1
6a.4.1	/interestLeg/notional	notionalAmount	---	The notional amount.	1..1
6a.4.1.1	/interestLeg/notional/notionalAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/interestLeg/notional/notionalAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency	Opt.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card
				Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	
6a.4.1.2	/interestLeg/notional/notionalAmount	amount	xsd:decimal (20,10) (non-negative)	The non negative monetary quantity in currency units.	0..1 (1..1)
6a.5	/interestLeg	interestCalculation	---	The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate of 5% would be represented as 0.05.	0..1
6a.5.1	/interestLeg/interestCalculation	floatingRateCalculation	---	Either /interestLeg/interestCalculation/floatingRateCalculation or /interestLeg/interestCalculation/fixedRate The floating rate calculation definitions	1..1
6a.5.1.1	/interestLeg/interestCalculation/floatingRateCalculation	floatingRateIndex	Scheme: FloatingRateIndex (xsd:normalizedString (100))	The ISDA Floating Rate Option, i.e. the floating rate index.	0..1
	/interestLeg/interestCalculation/floatingRateCalculation/floatingRateIndex	@floatingRateIndexScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/floating-rate-index	Opt.
6a.5.1.2	/interestLeg/interestCalculation/floatingRateCalculation	indexTenor	---	The ISDA Designated Maturity, i.e. the tenor of the floating rate.	0..1
6a.5.1.2.1	/interestLeg/interestCalculation/floatingRateCalculation/indexTenor	periodMultiplier	xsd:integer(3)	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. This field is required if period element exists.	0..1
6a.5.1.2.2	/interestLeg/interestCalculation/floatingRateCalculation/indexTenor	period	xsd:normalizedString (1)	A time period, e.g. a day, week, month or year of the stream. If the periodMultiplier value is 0 (zero) then period must contain the value D (day). This field is required if periodMultiplier element exists.	0..1
6a.5.1.3	/interestLeg/interestCalculation/floatingRateCalculation	spreadSchedule	---	The initial rate or amount, as the case may be. An initial rate of 5% would be represented as 0.05.	0..U (0..1)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card
6a.5.1.3.1	/interestLeg/interestCalculation/floatingRateCalculation/spreadSchedule	initialValue	xsd:decimal (15,10)	The initial rate or amount, as the case may be. An initial rate of 5% would be represented as 0.05.	0..1
6a.5.2	/interestLeg/interestCalculation	fixedRate	xsd:decimal (15,10)	Either /interestLeg/interestCalculation/floatingRateCalculation or /interestLeg/interestCalculation/fixedRate The calculation period fixed rate. A per annum rate, expressed as a decimal. A fixed rate of 5% would be represented as 0.05.	1..1
6b	/	returnLeg	---	Return amounts of the return type swap. This element is a substitution of element 'returnSwapLeg' for equity leg.	1..1
6b.1	/returnLeg	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure. <u>This field is mandatory for Equity Swap.</u>	0..1
	/returnLeg/payerPartyReference	@href	xsd:IDREF	The reference to a party.	Req.
6b.2	/returnLeg	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure. <u>This field is mandatory for Equity Swap.</u>	0..1
	/returnLeg/receiverPartyReference	@href	xsd:IDREF	The reference to a party.	Req.
6b.3	/returnLeg	effectiveDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	Specifies the effective date of this leg of the swap. <u>This field is mandatory for Equity Swap.</u>	0..1
6b.4	/returnLeg	terminationDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	Specifies the termination date of this leg of the swap. <u>This field is mandatory for Equity Swap.</u>	0..1
6b.5	/returnLeg	underlyer	Underlyer (Refer to section A.6.3.3.4.1 for details).	Specifies the underlying component of the leg, which can be either one or many and consists in either equity, index or	0..1 (1..1)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card
				convertible bond component, or a combination of these.	
6b.6	/returnLeg	settlementType	Enumerated type: settlementType	Shows how the transaction is to be settled when it is exercised.	0..1
6b.7	/returnLeg	settlementCurrency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1
	/returnLeg/settlementCurrency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
6b.8	/returnLeg	rateOfReturn	---	Specifies the terms of the initial price of the return type swap and of the subsequent valuations of the underlying.	0..1 (1..1)
6b.8.1	/returnLeg/rateOfReturn	initialPrice	---	Specifies the notional of a return type swap. When used in the equity leg, the definition will typically combine the actual amount (using the notional component defined by the FpML industry group) and the determination method. When used in the interest leg, the definition will typically point to the definition of the equity leg.	0..1 (1..1)
6b.8.1.1	/returnLeg/rateOfReturn/initialPrice	netPrice	---	Specifies the price of the underlying, net of commissions. This field is mandatory for Equity Swap.	0..1
6b.8.1.1.1	/returnLeg/rateOfReturn/initialPrice/netPrice	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/returnLeg/rateOfReturn/initialPrice/netPrice/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the	Opt.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card
				default value: http://www.fpml.org/ext/iso4217-2001-08-15	
6b.8.1.1.2	/returnLeg/rateOfReturn/initialPrice/netPrice	amount	xsd:decimal (20,10) (non-negative)	The non negative monetary quantity in currency units.	0..1 (1..1)
6b.8.2	/returnLeg/rateOfReturn	valuationPriceInterim	---	Specifies the final valuation price of the underlying. This price can be expressed either as an actual amount/currency, as a determination method, or by reference to another value specified in the swap document.	0..1
6b.8.2.1	/returnLeg/rateOfReturn/valuationPriceInterim	valuationRules	---	Specifies valuation. This field is mandatory for Equity Swap.	0..1
6b.8.2.1.1	/returnLeg/rateOfReturn/valuationPriceInterim/valuationRules	valuationDate	---	The term "Valuation Date" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.	0..1 (1..1)
6b.8.2.1.1.1	/returnLeg/rateOfReturn/valuationPriceInterim/valuationRules/valuationDate	adjustableDate	AdjustableDate (Refer to section A.6.3.4.1 for details)	A date that shall be subject to adjustment if it would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date.	0..1 (1..1)
6b.8.3	/returnLeg/rateOfReturn	valuationPriceFinal	---	Specifies the final valuation price of the underlying. This price can be expressed either as an actual amount/currency, as a determination method, or by reference to another value specified in the swap document.	0..1
6b.8.3.1	/returnLeg/rateOfReturn/valuationPriceFinal	valuationRules	---	Specifies valuation. This field is mandatory for Equity Swap.	0..1
6b.8.3.1.1	/returnLeg/rateOfReturn/valuationPriceFinal/valuationRules	valuationDate	---	The term "Valuation Date" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.	0..1 (1..1)
6b.8.3.1.1.1	/returnLeg/rateOfReturn/valuationPriceFinal/valuationRules/valuationDate	adjustableDate	AdjustableDate (Refer to section A.6.3.4.1 for details)	A date that shall be subject to adjustment if it would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date.	0..1 (1..1)
6b.9	/returnLeg	notional	---	Specifies the notional of a return type swap. When used in the equity leg, the definition will typically combine the	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card
				actual amount (using the notional component defined by the FpML industry group) and the determination method. When used in the interest leg, the definition will typically point to the definition of the equity leg.	(1..1)
6b.9.1	/returnLeg/notional	notionalAmount	---	The notional amount.	0..1 (1..1)
6b.9.1.1	/returnLeg/notional/notional Amount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/returnLeg/notional/notional Amount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
6b.9.1.2	/returnLeg/notional/notional Amount	amount	xsd:decimal (20,10) (non-negative)	The non negative monetary quantity in currency units.	0..1 (1..1)
6b.10	/returnLeg	return	---	A type describing the dividend returns conditions applicable to the swap.	0..1
6b.10.1	/returnLeg/return	returnType	Enumerated type: returnType	Defines the type of return associated with the return swap.	0..1
6b.11	/returnLeg	fxFeature	---	Quanto, Composite, or Cross Currency FX features.	0..1
6b.11.1	/returnLeg/fxFeature	referenceCurrency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1
	/returnLeg/fxFeature/referen	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217	Opt.

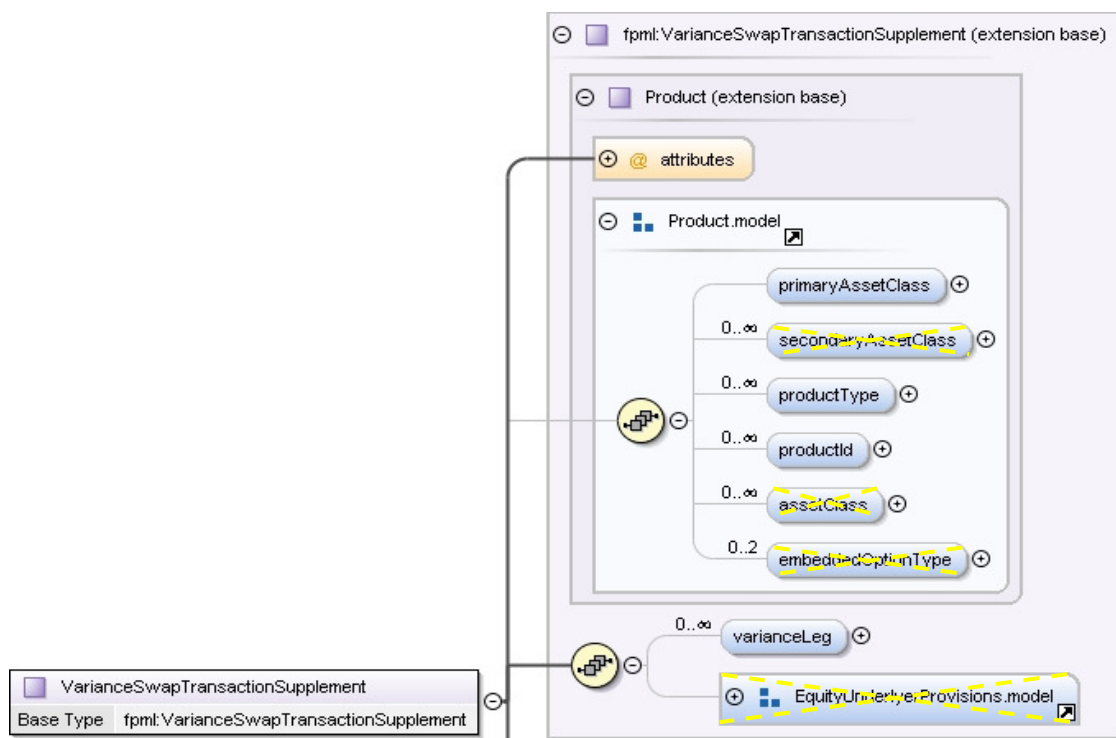
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card
	ceCurrency			- Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	
7	/	additionalPayment	---	Specifies additional payment(s) between the principal parties to the trade. Note that there should be at most one additionalPayment block with paymentType “feeIn”, and at most one additionalPayment block with paymentType “feeOut”.	0..U (0..2)
7.1	/additionalPayment	additionalPaymentAmount	--	Specifies the amount of the fee along with, when applicable, the formula that supports its determination.	0..1
7.1.1	/additionalPayment/additionalPaymentAmount	paymentAmount	--	The currency amount of the payment.	0..1
7.1.1.1	/additionalPayment/additionalPaymentAmount/paymentAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated	0..1 (1..1)
	/additionalPayment/additionalPaymentAmount/paymentAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
7.1.1.2	/additionalPayment/additionalPaymentAmount/paymentAmount	amount	xsd:decimal(20,10) (non-negative)	The currency amount of the payment.	0..1 (1..1)
7.2	/additionalPayment	paymentType	Scheme: EquityPaymentType	Classification of the payment of this additional payment block.	0..1 (1..1)

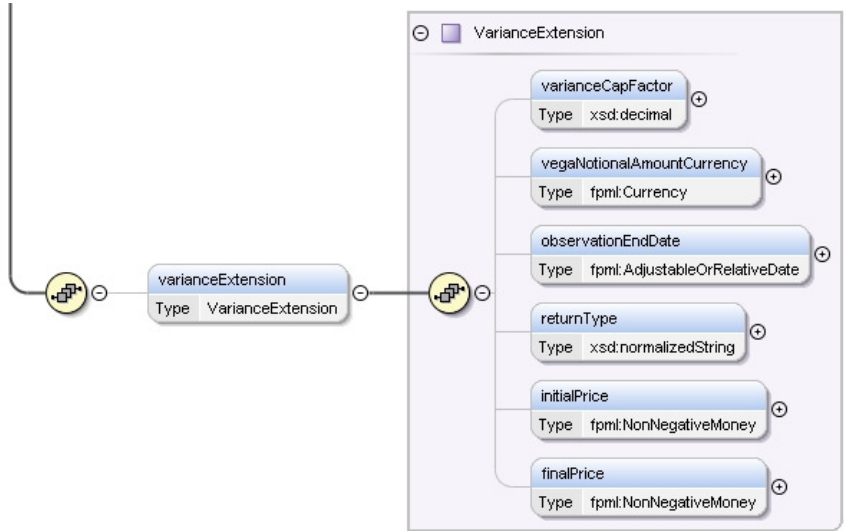
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card
			(xsd.normalizedString (6))		
	/additionalPayment/paymentType	@paymentTypeScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.hkicl.com.hk/scheme/hktr/equity-payment-type	Opt.
8	/	optionalEarlyTermination	xsd:boolean	A Boolean element used for specifying whether the Optional Early Termination clause detailed in the agreement will apply.	0..1
9	/	optionalEarlyTerminationDate	Enumerated type: earlyTerminationDate	Optional Early Termination Date Optional when “optionalEarlyTermination” element is true. Not allowed otherwise.	0..1
10	/	optionalEarlyTerminationElectingPartyReference	Reference	Optional Early Termination Electing Party Reference Optional when “optionalEarlyTermination” element is true. Not allowed otherwise.	0..1
	/optionalEarlyTerminationElectingPartyReference	@href	xsd:IDREF	Reference to a party element.	Req.

A.6.3.3.3 Reporting – Equity – Variance Swap

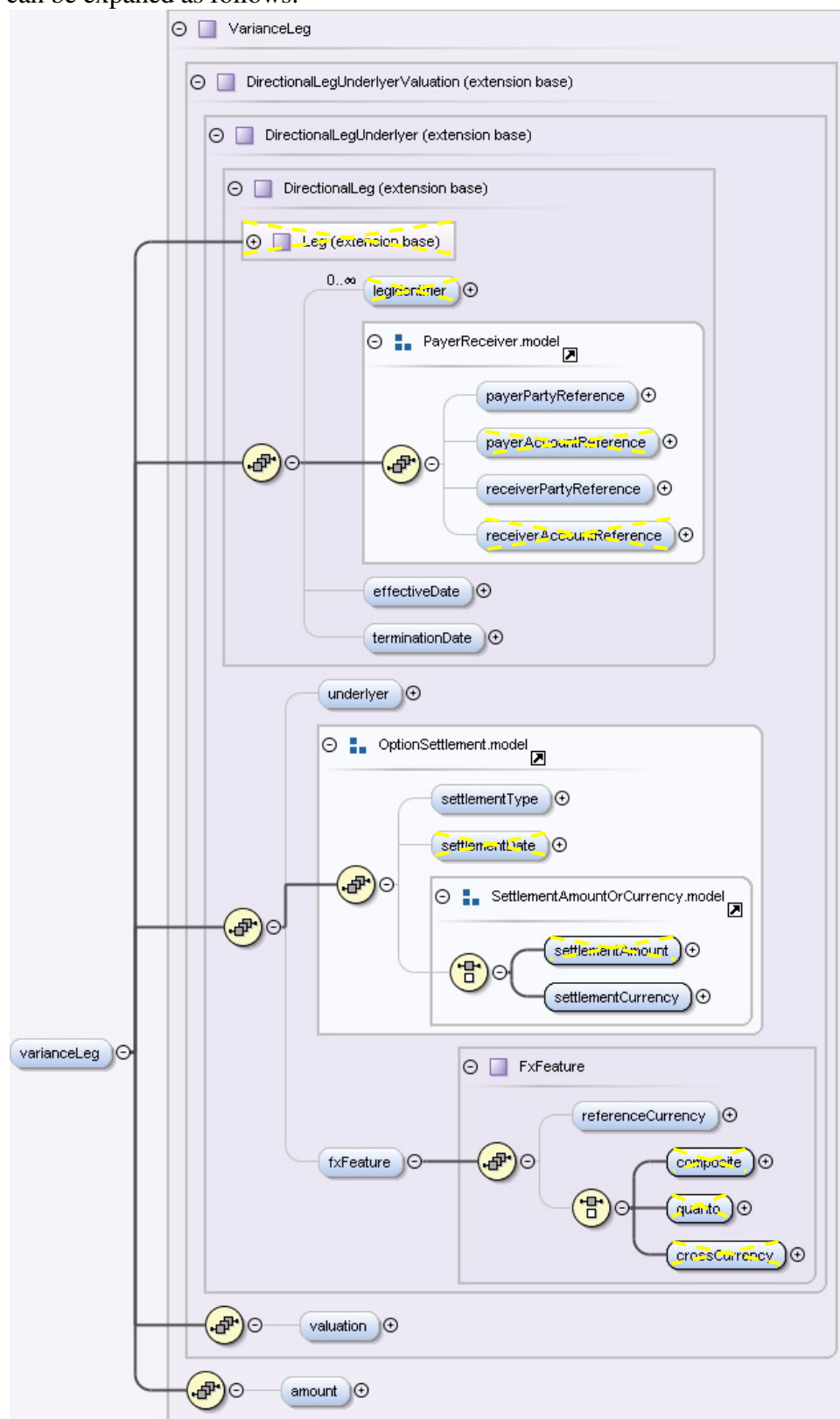
A simplified representation of selected FpML elements for the “varianceSwapTransactionSupplement” element is briefly illustrated as follows:

Note that there are customized elements inside this structure. To use these customized elements, user should override the default varianceSwapTrasnactionSupplement type with “**tr:varianceSwapTransactionSupplement**” type using the **xsi:type** declaration.

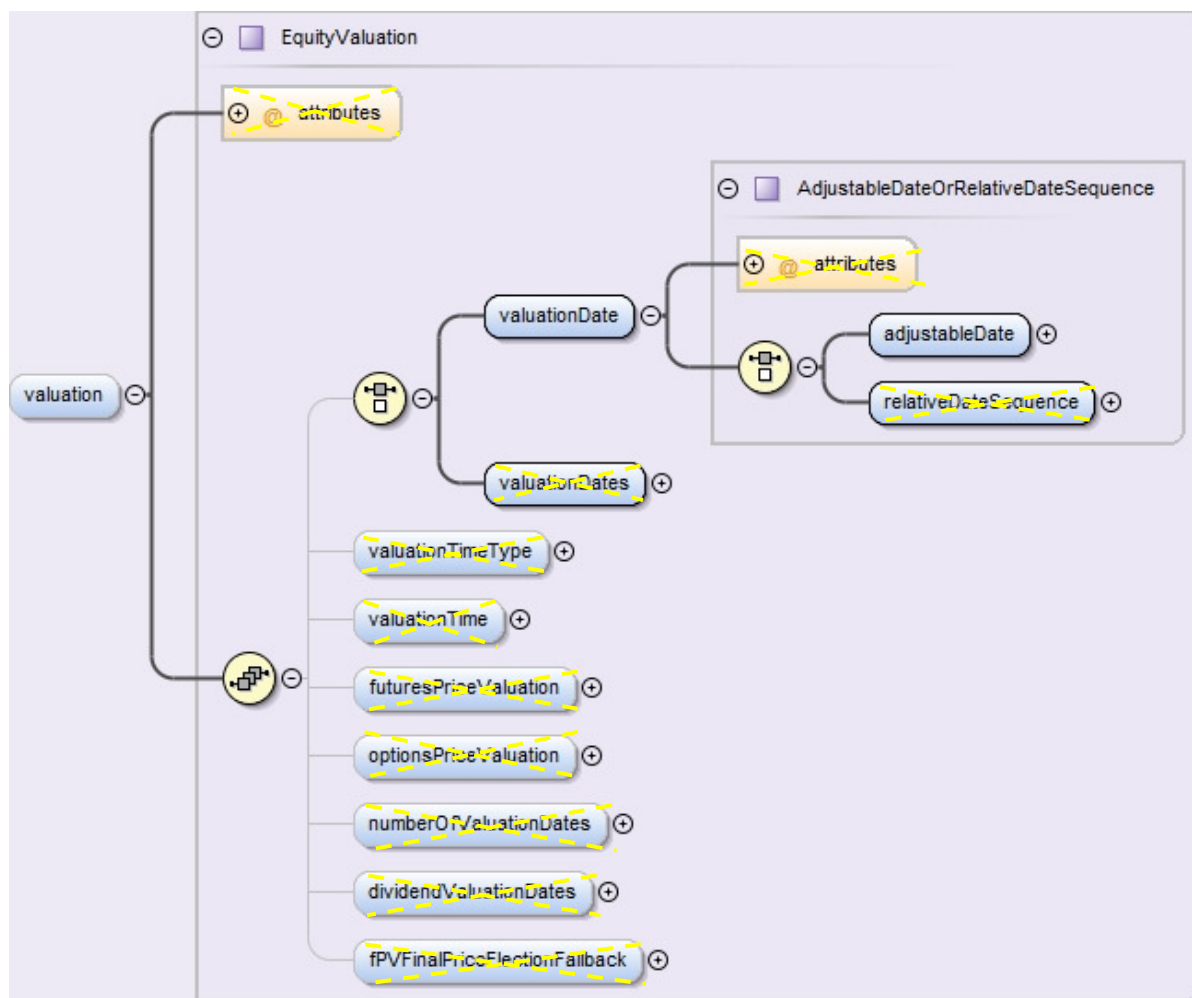




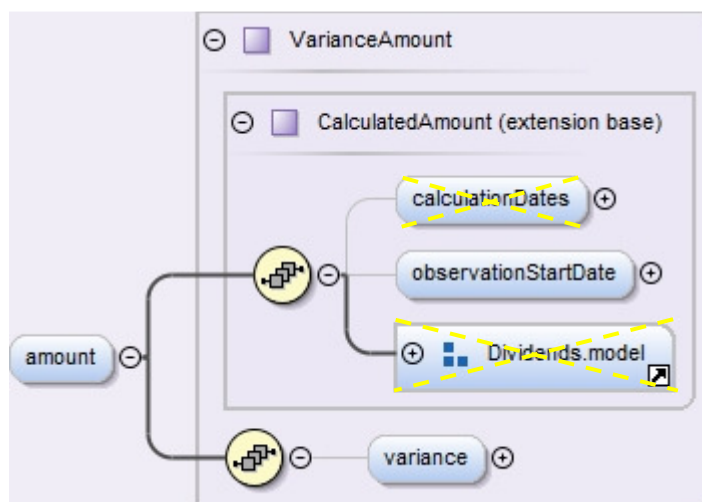
The “varianceLeg” element in “varianceSwapTransactionSupplement” type can be expanded as follows:



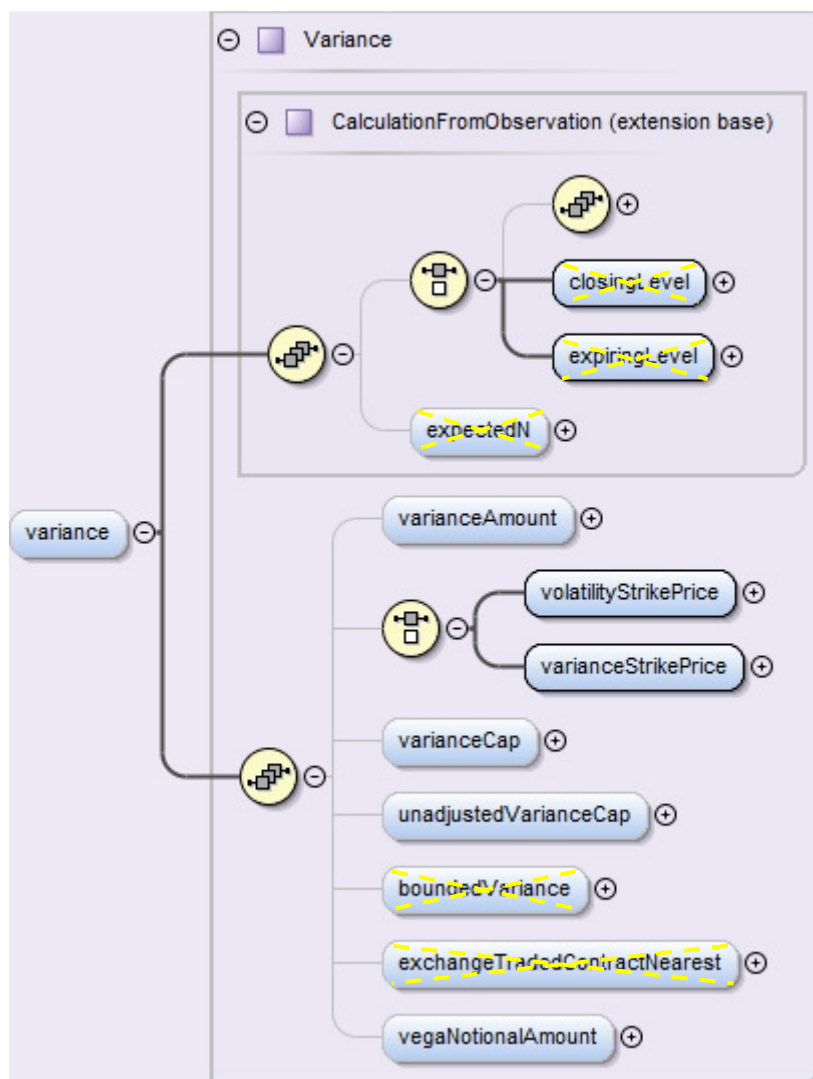
The “valuation” element in “varianceLeg” type can be expanded as follows:



The “amount” element in “varianceLeg” type can be expanded as follows:



The “variance” element in “amount” type can be expanded as follows:



Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
1	/	primaryAssetClass	Scheme: AssetClass (xsd:normalizedString(63))	A simple asset class categorization.	0..1 (1..1)
	/primaryAssetClass	@assetClassScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/asset-class	Opt.
2	/	productType	Scheme: ProductTaxonomy (xsd:normalizedString (100))	A classification of the type of product. FpML defines a simple product categorization using a coding scheme.	0..U (1..1)
	/productType	@productTypeScheme	xsd:anyURI	Simply ignored by HKTR-R system. To specify standard FpML product type, one may use the following coding scheme: http://www.fpml.org/coding-scheme/product-taxonomy	Opt.
3	/	productId	xsd:normalizedString(255)	A product reference identifier. The product ID is an identifier that describes the key economic characteristics of the trade type, with the exception of concepts such as size (notional, quantity, number of units) and price (fixed rate, strike, etc.) that are negotiated for each transaction. It can be used to hold identifiers such as the "UPI" (universal product identifier) required by certain regulatory reporting rules. It can also be used to hold identifiers of benchmark products or product templates used by certain trading systems or facilities. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list. The type of product ID can be one of the values specified below in the description of productIdScheme.	0..U (0..1)
	/productId	@productIdScheme	xsd:anyURI	To specify the product ID type "UPI", one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/unique-product-identifier	Opt. (Req.)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				<p>To specify the product ID type “ISDA”, one may use the following coding scheme: http://www.hkicl.com.hk/scheme/hktr/isda-product-identifier</p> <p>To specify the product ID type “GTR”, one may use the following coding scheme: http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier</p>	
4	/	varianceLeg	---	A type describing return which is driven by a Variance Calculation.	0..U (1..1)
4.1	/varianceLeg	payerPartyReference	Reference	<p>A reference to the party responsible for making the payments defined by this structure.</p> <p><u>This field is mandatory for Variance Swap.</u></p>	0..1
	/varianceLeg/payerPartyReference	@href	xsd:IDREF	The reference to a party.	Req.
4.2	/varianceLeg	receiverPartyReference	Reference	<p>A reference to the party that receives the payments corresponding to this structure.</p> <p><u>This field is mandatory for Variance Swap.</u></p>	0..1
	/varianceLeg/receiverPartyReference	@href	xsd:IDREF	The reference to a party.	Req.
4.3	/varianceLeg	effectiveDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details)	Specifies the effective date of this leg of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDate component), this element will typically point to the effective date of the other leg of the swap.	0..1
4.4	/varianceLeg	terminationDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	Specifies the termination date of this leg of the swap. When defined in relation to a date specified somewhere else in the document (through the relativeDate component), this	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				element will typically point to the termination date of the other leg of the swap.	
4.5	/varianceLeg	underlyer	Underlyer (Refer to section A.6.3.3.4.1 for details).	Specifies the underlying component of the leg, which can be either one or many and consists in either equity, index or convertible bond component, or a combination of these.	0..1 (1..1)
4.6	/varianceLeg	settlementType	Enumerated type: settlementType	Shows how the transaction is to be settled when it is exercised.	0..1
4.7	/varianceLeg	settlementCurrency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1
	/varianceLeg/settlementCurrency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
4.8	/varianceLeg	fxFeature	---	Quanto, Composite, or Cross Currency FX features.	0..1
4.8.1	/varianceLeg/fxFeature	referenceCurrency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1
	/varianceLeg/fxFeature/referenceCurrency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value:	Opt.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				http://www.fpml.org/ext/iso4217-2001-08-15	
4.9	/varianceLeg	valuation	---	Valuation of the underlying.	0..1 (1..1)
4.9.1	/varianceLeg/valuation	valuationDate	---	The term "Valuation Date" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.	0..1 (1..1)
4.9.1.1	/varianceLeg/valuation/valuationDate	adjustableDate	AdjustableDate (Refer to section A.6.3.4.1 for details).	A date that shall be subject to adjustment if it would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date.	0..1 (1..1)
4.10	/varianceLeg	amount	---	The amount of Variance Leg	0..1 (1..1)
4.10.1	/varianceLeg/amount	observationStartDate	AdjustableOrRelativeDate (Refer to section A.6.3.4.3 for details).	The start of the period over which observations are made which are used in the calculation Used when the observation start date differs from the trade date such as for forward starting swaps.	0..1 (1..1)
4.10.2	/varianceLeg/amount	variance	---	Specifies Variance.	0..1 (1..1)
4.10.2.1	/varianceLeg/amount/variance	varianceAmount	---	Specifies, in relation to each Equity Payment Date, the amount to which the Equity Payment Date relates. Unless otherwise specified, this term has the meaning defined in the ISDA 2002 Equity Derivatives Definitions.	0..1 (1..1)
4.10.2.1.1	/varianceLeg/amount/variance/varianceAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/varianceLeg/amount/variance/varianceAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R.	Opt.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	
4.10.2.1.2	/varianceLeg/amount/variance/varianceAmount	amount	xsd:decimal (20,10) (non-negative)	Variance amount, which is a cash multiplier.	0..1 (1..1)
4.10.2.1.3	/varianceLeg/amount/variance	volatilityStrikePrice	xsd:decimal (20,10) (non-negative)	Either /varianceLeg/amount/variance/volatilityStrikePrice or /varianceLeg/amount/variance/varianceStrikePrice Specifies the Volatility Strike Price in respect of a Variance Swap Transaction.	1..1
4.10.3.1.4	/varianceLeg/amount/variance	varianceStrikePrice	xsd:decimal (20,10) (non-negative)	Either /varianceLeg/amount/variance/volatilityStrikePrice or /varianceLeg/amount/variance/varianceStrikePrice Specifies the Variance Strike Price in respect of a Variance Swap Transaction. (denominated in basis points)	1..1
4.10.3.1.5	/varianceLeg/amount/variance	varianceCap	xsd:boolean	If present and true, then variance cap is applicable.	0..1
4.10.3.1.6	/varianceLeg/amount/variance	unadjustedVarianceCap	xsd:decimal (20,10) (positive)	For use when varianceCap is applicable. Specifies the Variance Cap in respect of a Variance Swap Transaction. Variance Cap = Variance Cap Factor times Variance Strike.	0..1
4.10.3.1.7	/varianceLeg/amount/variance	vegaNotionalAmount	xsd:decimal (20,10)	Vega Notional represents the approximate gain/loss at maturity for a 1% difference between RVol (realised vol) and KVol (strike vol). It does not necessarily represent the Vega Risk of the trade. This field is required if 'vegaNotionalAmountCurrency' element (field 5.2) exists.	0..1
5	/	tr:varianceExtension	---	The business day convention to apply to the value date if it	0..1

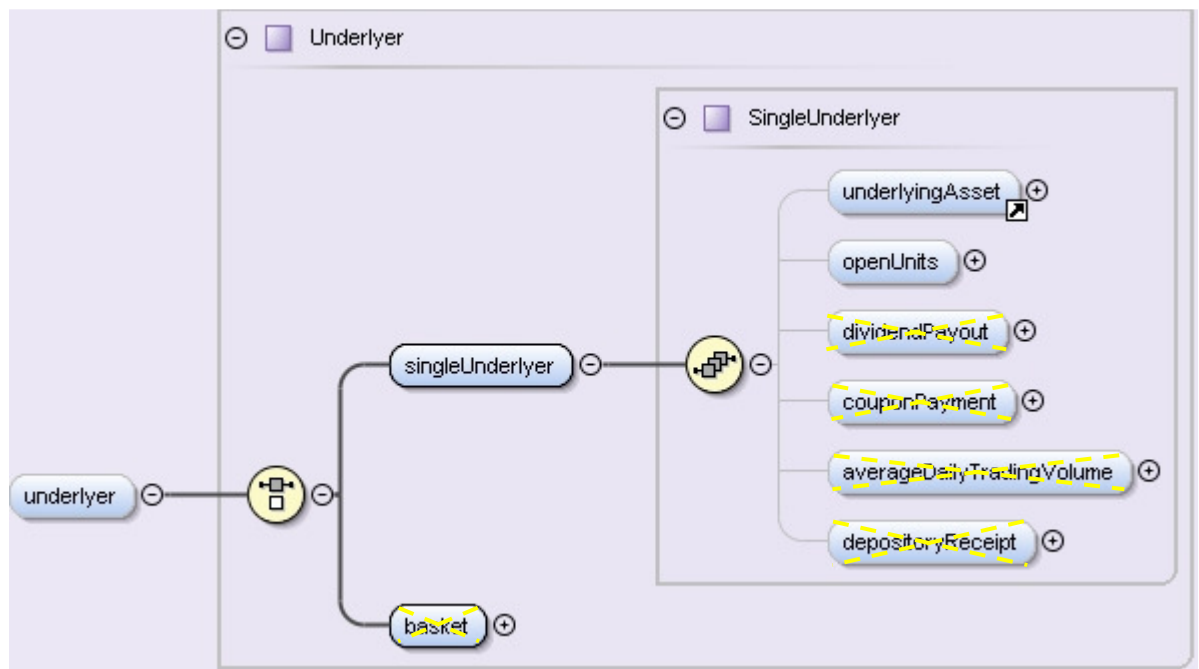
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				would otherwise fall on a day that is not a business day in the specified financial business centers.	
5.1	/tr:varianceExtension	tr:varianceCapFactor	xsd:decimal (20,10)	Specifies the Variance Cap Factor in respect of a Variance Option Transaction.	0..1
5.2	/tr:varianceExtension	tr:vegaNotionalAmount Currency	Scheme: Currency (xsd:normalizedString (3))	Specifies the Currency in which the Vega Notional Amount is quoted in respect of a Variance Swap Transaction. This will be the same as the currency of the underlying asset. This field is required if 'vegaNotionalAmount' element (field 4.10.3.1.7) exists.	0..1
	/tr:varianceExtension/ tr:vegaNotionalAmountCurr ency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
5.3	/tr:varianceExtension	observationEndDate	AdjustableDate (Refer to section A.6.3.4.1 for details).	The start of the period over which observations are made which are used in the calculation Used when the observation start date differs from the trade date such as for forward starting swaps.	0..1
5.4	/tr:varianceExtension	returnType	xsd:normalizedString(10)	Specifies the Type of Return in respect of an Equity Swap Transaction.	0..1
5.5	/tr:varianceExtension	initialPrice	---	Specifies the Initial Price in respect of an Variance Swap Transaction	0..1
5.5.1	/tr:varianceExtension/initial Price	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	1..1
	/tr:varianceExtension/initial	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it	Opt.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
	Price/currency			is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	
5.5.2	/tr:varianceExtension/initialPrice	amount	xsd:decimal (20,10) (non-negative)	Variance amount, which is a cash multiplier.	1..1
5.6	/tr:varianceExtension	finalPrice	---	Specifies the Final Price in respect of an Variance Swap Transaction	0..1
5.6.1	/tr:varianceExtension/finalPrice	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	1..1
	/tr:varianceExtension/finalPrice/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
5.6.2	/tr:varianceExtension/finalPrice	amount	xsd:decimal (20,10) (non-negative)	Variance amount, which is a cash multiplier.	1..1

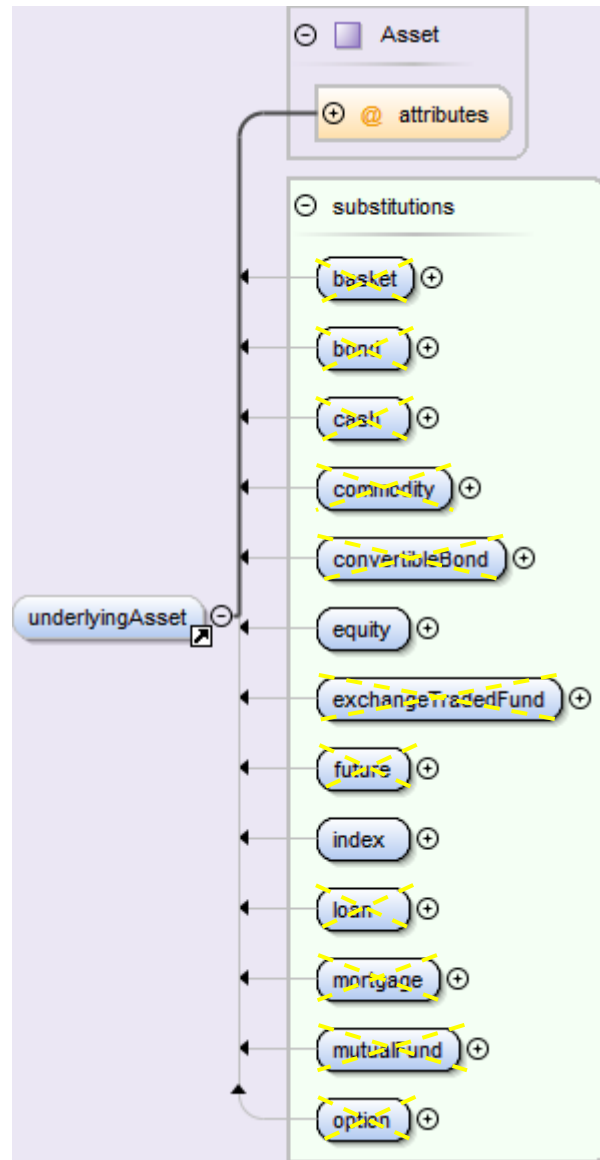
A.6.3.3.4 Reporting - Equity FpML Common Structures

A.6.3.3.4.1 Underlyer

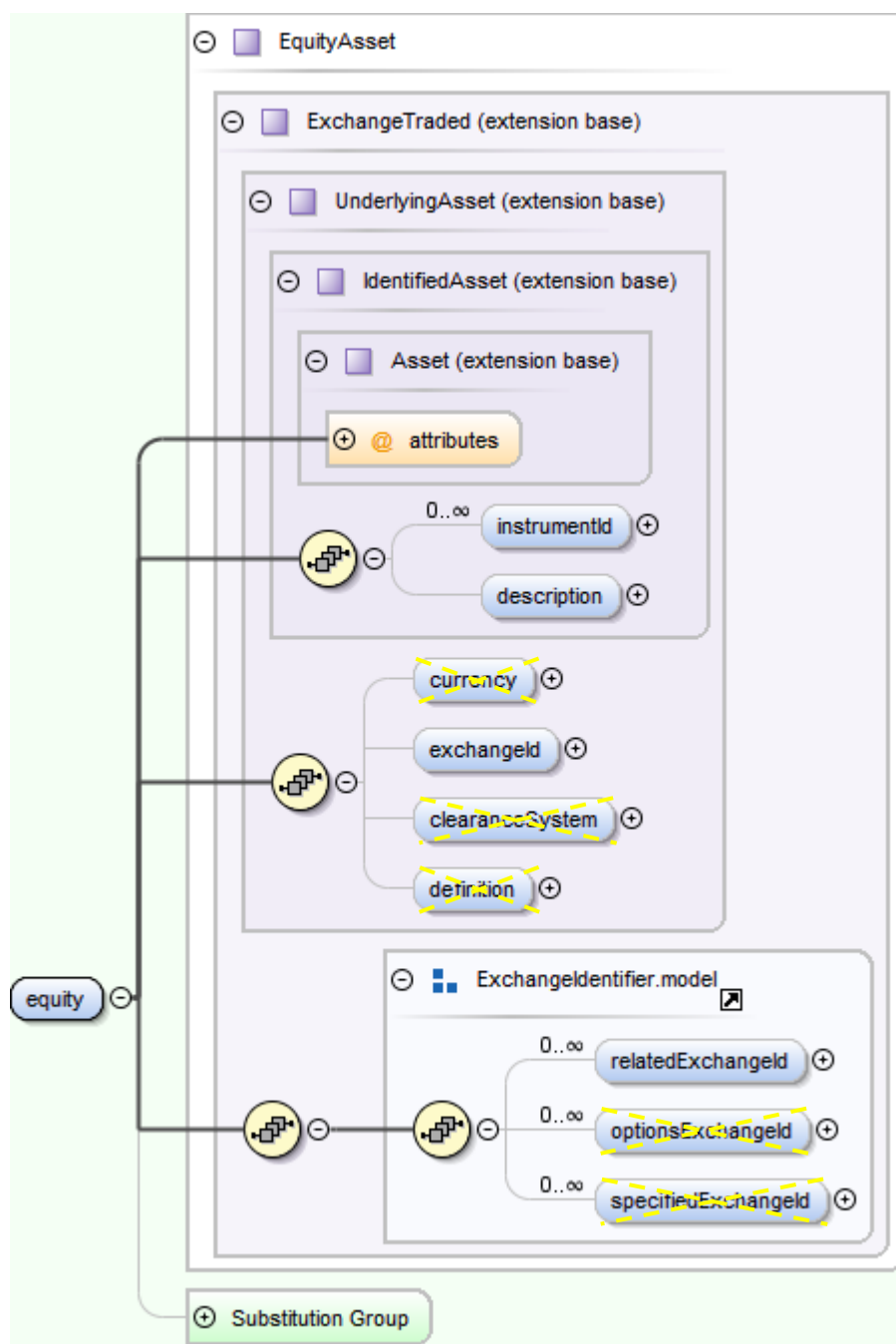
Only one type of equity underlyers is supported: “singleUnderlyer”, in which the underlyer is comprised of only one asset component. Note that “basket”, in which the underlyer is comprised of multiple asset components, is not supported. The structure of the “underlyer” element is illustrated as follows.

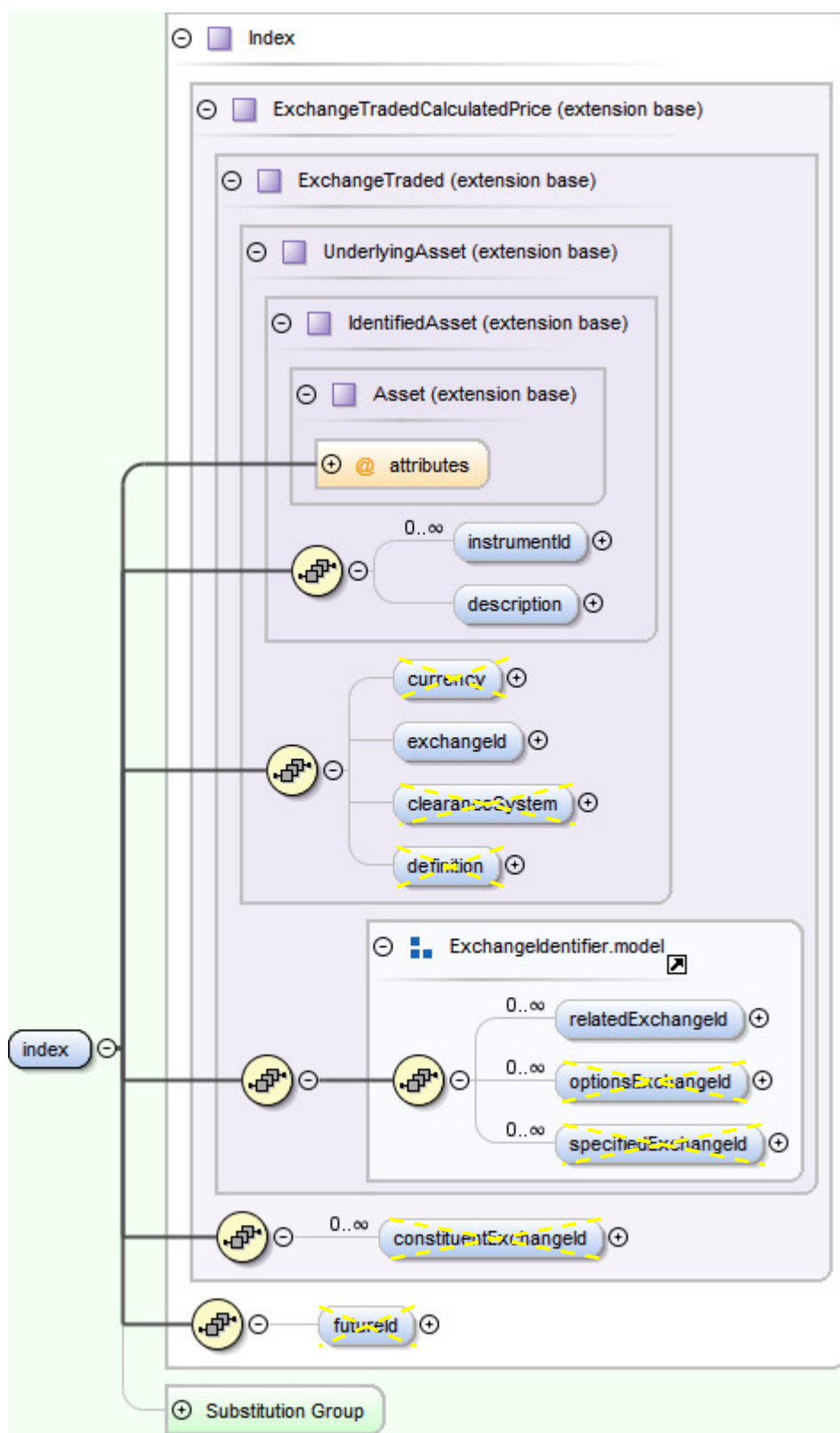


The “underlyingAsset” element under the “singleUnderlyer” element can be further expanded as follows. As one can see, only the “equity” and “index” assets are supported.



Within the “equity” and “index” elements, the “instrumentId” and “description” elements, together with optional “exchangeId” and “relatedExchangeId” are supported, as illustrated as follows.





Field Reference Number	Field location (with root being the “underlyer”-typed element)	Field name	Data Type	Description	Card.
a.1	/	singleUnderlyer	---	Describes the product's underlyer when it has only one asset component.	1..1
a.1.1	/singleUnderlyer	underlyingAsset	---	Define the underlying asset, either a listed security or other instrument. Either substituted by the “equity” element (a.1.1a) or the “index” element (a.1.1b).	0..1 (1..1)
a.1.1a	/singleUnderlyer	equity	---	Identifies the underlying asset when it is a listed equity. This corresponds to asset type being set to "share" in Excel template.	1..1
a.1.1a.1	/singleUnderlyer/equity	instrumentId	---	Identification of the underlying asset, using public and/or private identifiers.	0..U (1..1)
	/singleUnderlyer/equity/instrumented	@instrumentIdScheme	xsd: anyURI	A short form unique identifier for a security. Possible values are: <ul style="list-style-type: none"> - http://www.fpml.org/spec/2003/instrument-id-Reuters-RIC (Reuters Instrument Code (RIC)) - http://www.fpml.org/spec/2002/instrument-id-ISIN (International Securities Identification Number) - http://www.fpml.org/spec/2002/instrument-id-CUSIP (Committee on Uniform Securities Identification Procedures) - http://www.fpml.org/spec/2002/instrument-id-SEDOL (London Stock Exchange Daily Official List) - http://www.fpml.org/spec/2002/instrument-id-Bloomberg (Bloomberg ticker symbol) - http://www.fpml.org/spec/2002/instrument-id-SingleOther (Internal Code) - http://www.fpml.org/spec/2003/instrument-id-SecuritiesIdentification-SICC-1-0 (SICC code) - http://www.fpml.org/spec/2002/instrument-id-valoren (Valoren) 	Req.
a.1.1a.2	/singleUnderlyer/equity	description	xsd:string(255)	Long name of the underlying asset.	0..1
a.1.1a.3	/singleUnderlyer/equity	exchangeId	xsd:string(50)	Identification of the exchange on which this asset is	0..1

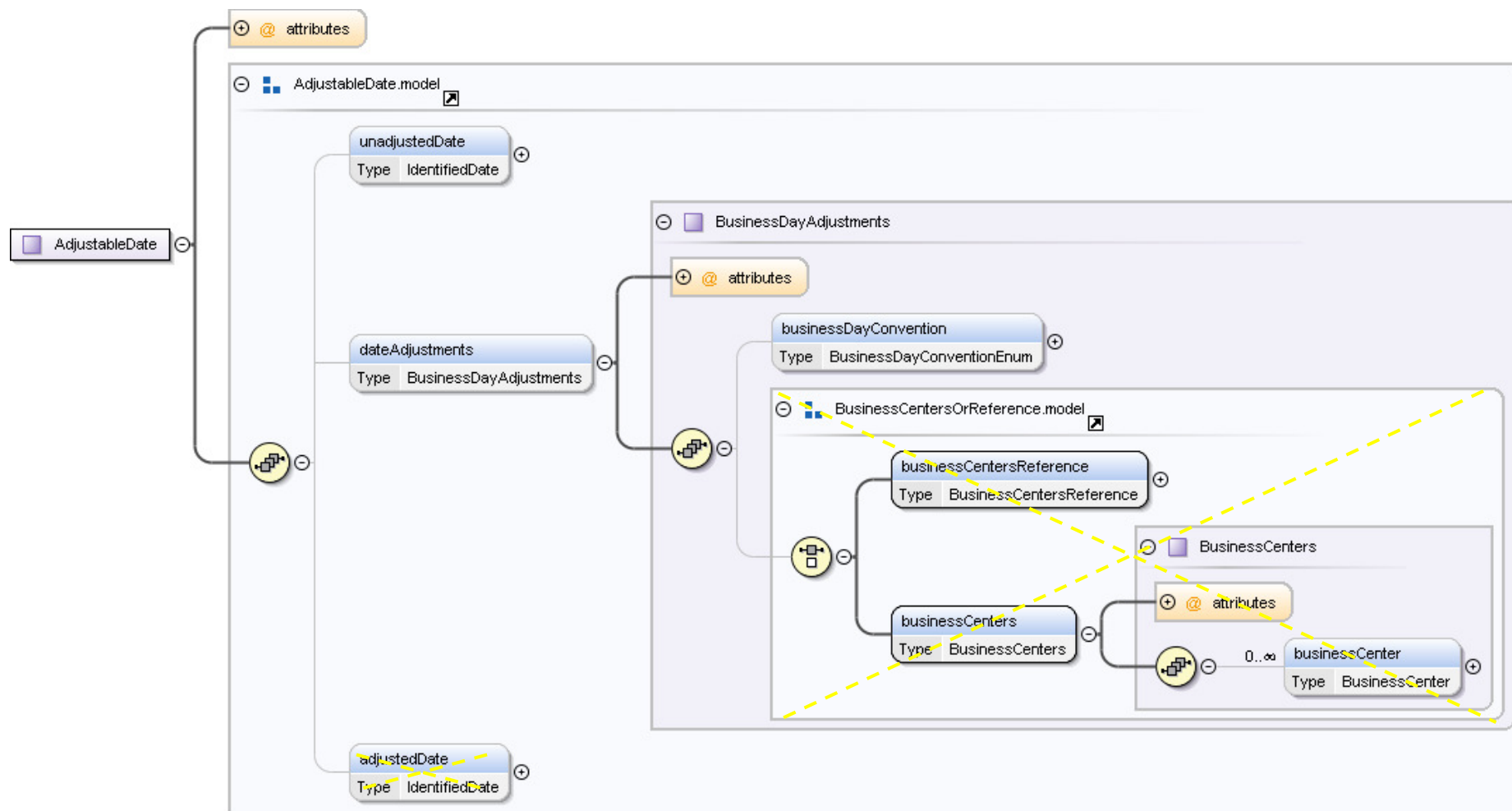
Field Reference Number	Field location (with root being the “underlyer”-typed element)	Field name	Data Type	Description	Card.
				<p>transacted for the purposes of calculating a contractual payoff. The term "Exchange" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.</p> <p>Possible value can be a Market Identifier Code (MIC), Reuters Exchange Code (REC), "All Exchanges" or "Not Applicable".</p> <p>URL of Market Identifier Codes (MIC) for reference: http://www.iso10383.org URL of Reuters Exchange Code (REC) for reference: http://www.fixtradingcommunity.org/pg/structure/tech-specs/additional-resources/exchange-codes</p>	
a.1.1a.4	/singleUnderlyer/equity	relatedExchangeId	xsd:string(50)	<p>A short form unique identifier for a related exchange. If the element is not present then the exchange shall be the primary exchange on which listed futures and options on the underlying are listed. The term "Exchange" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.</p> <p>Possible value can be a Market Identifier Code (MIC), Reuters Exchange Code (REC), "All Exchanges" or "Not Applicable".</p> <p>URL of Market Identifier Codes (MIC) for reference: http://www.iso10383.org URL of Reuters Exchange Code (REC) for reference: http://www.fixtradingcommunity.org/pg/structure/tech-specs/additional-resources/exchange-codes</p>	0..U (0..30)
a.1.1b	/singleUnderlyer	index	---	<p>Identifies the underlying asset when it is a listed index.</p> <p>This corresponds to asset type being set to "index" in Excel template.</p>	1..1
a.1.1b.1	/singleUnderlyer/index	instrumentId	---	Identification of the underlying asset, using public and/or	0..U

Field Reference Number	Field location (with root being the "underlyer"-typed element)	Field name	Data Type	Description	Card.
				private identifiers.	(1..1)
	/singleUnderlyer/index/instrumented	@instrumentIdScheme	xsd:anyURI	<p>A short form unique identifier for a security.</p> <p>Possible values are:</p> <ul style="list-style-type: none"> - http://www.fpml.org/spec/2003/instrument-id-Reuters-RIC (Reuters Instrument Code (RIC)) - http://www.fpml.org/spec/2002/instrument-id-ISIN (International Securities Identification Number) - http://www.fpml.org/spec/2002/instrument-id-CUSIP (Committee on Uniform Securities Identification Procedures) - http://www.fpml.org/spec/2002/instrument-id-SEDOL (London Stock Exchange Daily Official List) - http://www.fpml.org/spec/2002/instrument-id-Bloomberg (Bloomberg ticker symbol) - http://www.fpml.org/spec/2002/instrument-id-SingleOther (Internal Code) - http://www.fpml.org/spec/2003/instrument-id-SecuritiesIdentification-SICC-1-0 (SICC code) - http://www.fpml.org/spec/2003/instrument-id-valoren (Valoren) 	Req.
a.1.1b.2	/singleUnderlyer/index	description	xsd:string(255)	Long name of the underlying asset.	0..1
a.1.1b.3	/singleUnderlyer/equity	exchangeId	xsd:string(50)	<p>Identification of the exchange on which this asset is transacted for the purposes of calculating a contractual payoff. The term "Exchange" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.</p> <p>Possible value can be a Market Identifier Code (MIC), Reuters Exchange Code (REC), "All Exchanges" or "Not Applicable".</p> <p>URL of Market Identifier Codes (MIC) for reference: http://www.iso10383.org URL of Reuters Exchange Code (REC) for reference:</p>	0..1

Field Reference Number	Field location (with root being the “underlyer”-typed element)	Field name	Data Type	Description	Card.
				http://www.fixtradingcommunity.org/pg/structure/tech-specs/additional-resources/exchange-codes	
a.1.1b.4	/singleUnderlyer/equity	relatedExchangeId	xsd:string(50)	<p>A short form unique identifier for a related exchange. If the element is not present then the exchange shall be the primary exchange on which listed futures and options on the underlying are listed. The term "Exchange" is assumed to have the meaning as defined in the ISDA 2002 Equity Derivatives Definitions.</p> <p>Possible value can be a Market Identifier Code (MIC), Reuters Exchange Code (REC), "All Exchanges" or "Not Applicable".</p> <p>URL of Market Identifier Codes (MIC) for reference: http://www.iso10383.org URL of Reuters Exchange Code (REC) for reference: http://www.fixtradingcommunity.org/pg/structure/tech-specs/additional-resources/exchange-codes</p>	0..U (0..30)
a.1.2	/singleUnderlyer	openUnits	xsd:decimal (20,10)	The number of units (index or securities) that constitute the underlying asset.	0..1

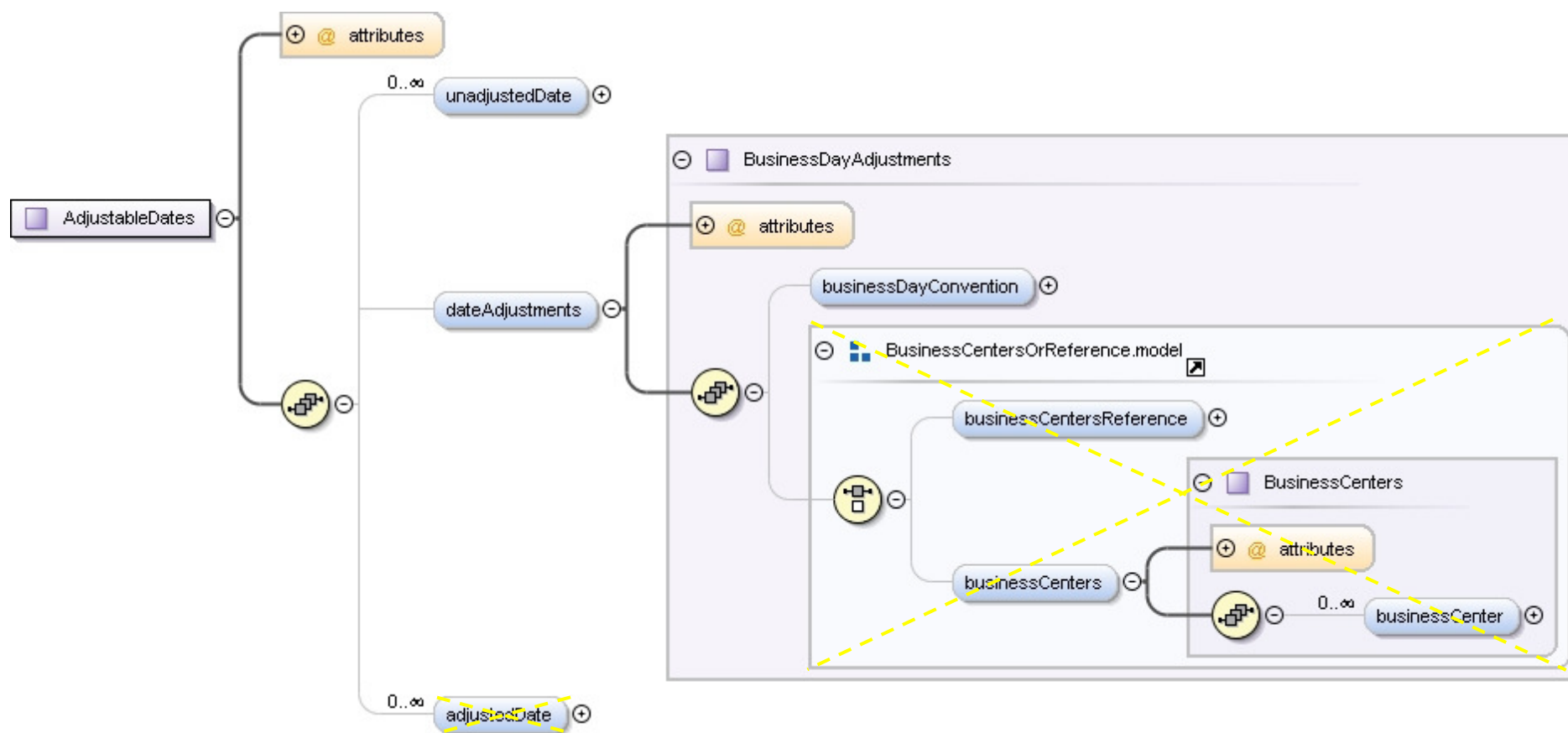
A.6.3.4 Reporting - Common FpML Structures

A.6.3.4.1 Reporting – AdjustableDate



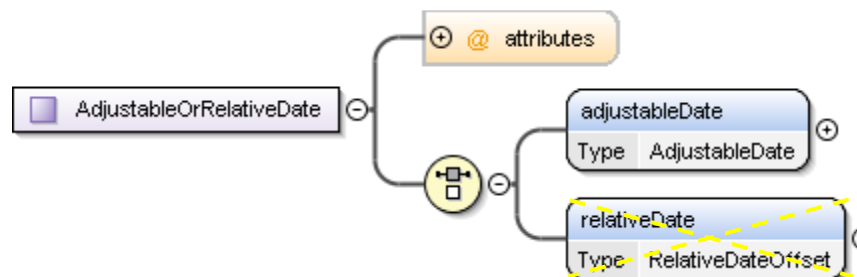
Field Reference Number	Field location (with root being the “AdjustableDate”-typed element)	Field name	Data Type	Description	Card.
a.1	/	unadjustedDate	xsd:date	A date subject to adjustment.	0..U (1..1)
a.2	/	dateAdjustments	---	<p>The business day convention and financial business centers used for adjusting the date if it would otherwise fall on a day that is not a business date in the specified business centers.</p> <p>This field is ignored for Equity asset class</p>	0..1
a.2.1	/dateAdjustments	businessDayConvention	Enumerated type: businessDayConvention	The convention for adjusting a date if it would otherwise fall on a day that is not a business day.	0..1

A.6.3.4.2 Reporting – AdjustableDates



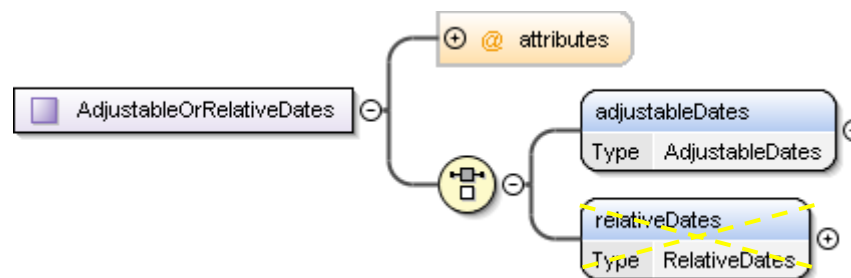
Field Reference Number	Field location (with root being the “AdjustableDates”-typed element)	Field name	Data Type	Description	Card.
b.1	/	unadjustedDate	xsd:date	A date subject to adjustment.	0..U (1..360)
b.2	/	dateAdjustments	---	The business day convention and financial business centers used for adjusting the date if it would otherwise fall on a day that is not a business date in the specified business centers.	0..1
b.2.1	/dateAdjustments	businessDayConvention	Enumerated type: businessDayConvention	The convention for adjusting a date if it would otherwise fall on a day that is not a business day.	0..1

A.6.3.4.3 Reporting – AdjustableOrRelativeDate



Field Reference Number	Field location (with root being the "AdjustableOrRelativeDate"-typed element)	Field name	Data Type	Description	Card.
c.1	/	adjustableDate	AdjustableDate (Refer to section A.6.3.4.1 for details).	A date that shall be subject to adjustment if it would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date.	1..1

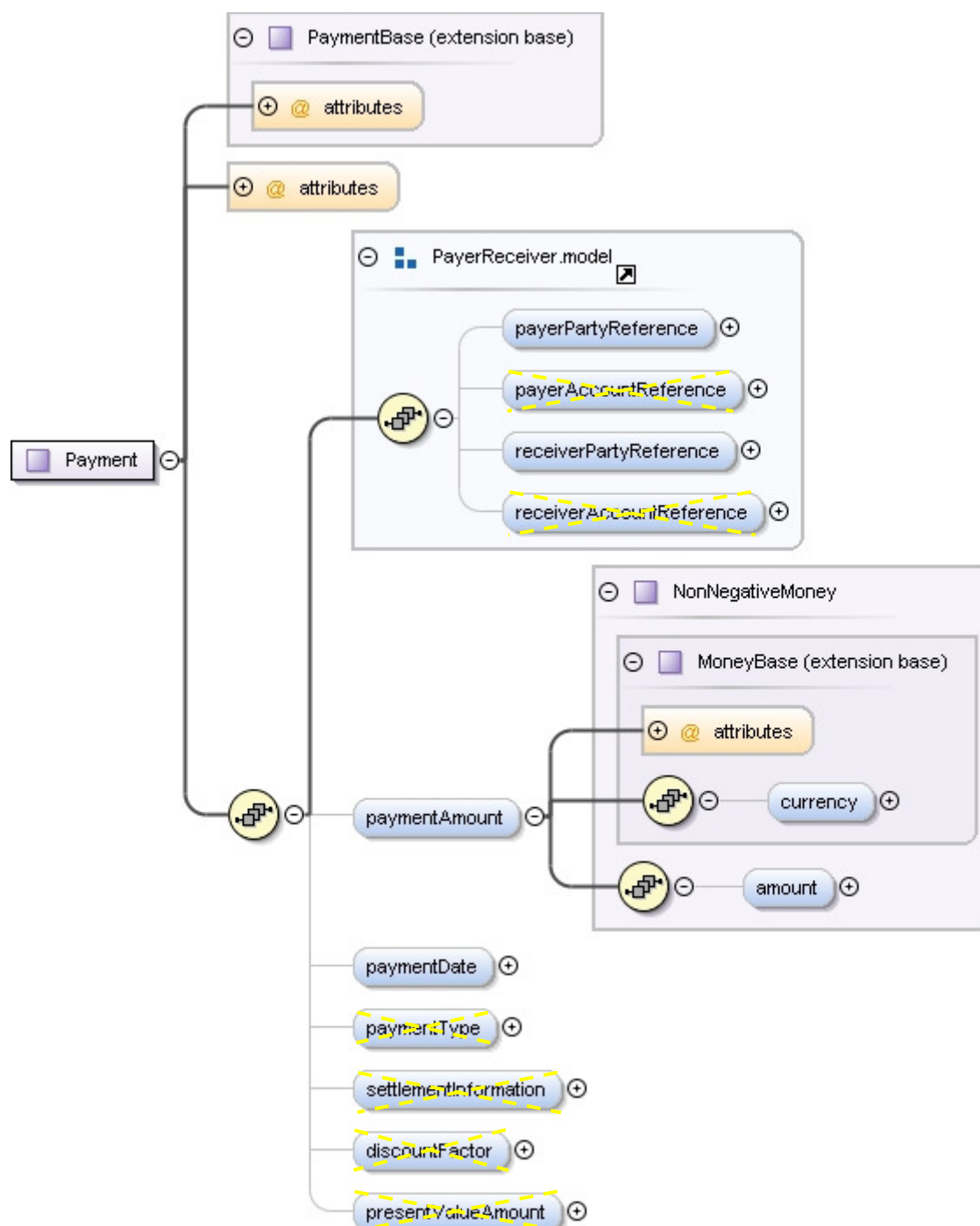
A.6.3.4.4 Reporting – AdjustableOrRelativeDates



Field Reference Number	Field location (with root being the "AdjustableOrRelativeDates"-typed element)	Field name	Data Type	Description	Card.
d.1	/	adjustableDates	AdjustableDates (Refer to section A.6.3.4.2 for details).	A series of dates that shall be subject to adjustment if they would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date.	1..1

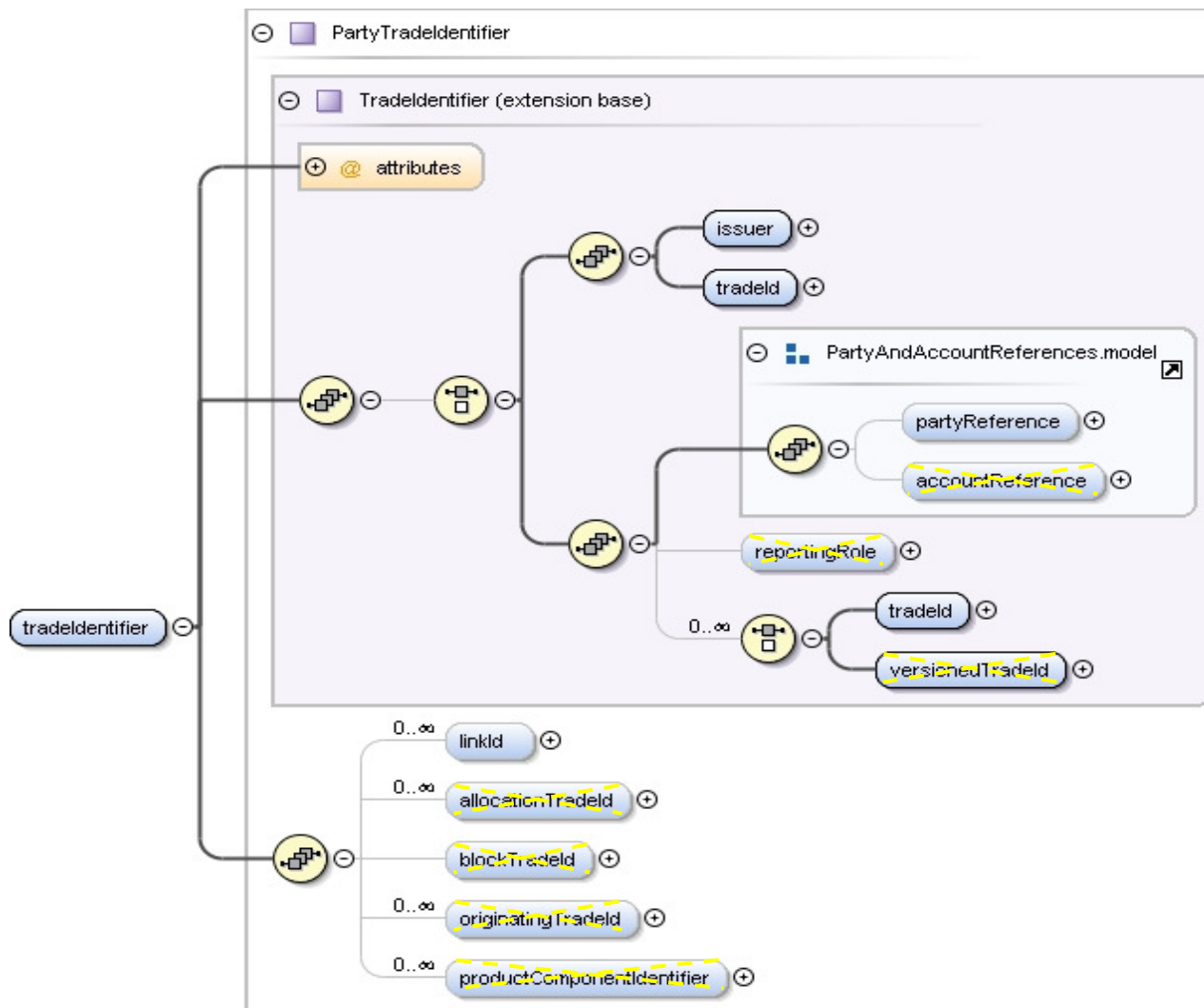
A.6.3.4.5 Reporting – Payment

A common structure named “Payment” is commonly used in describing the payments made in settlement of the change involved in various business events.



Field Reference Number	Field location (with root being the “payment” element)	Field name	Data Type	Description	Card.
g.1	/	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure.	0..1
	/payerPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
g.3	/	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure.	0..1
	/receiverPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
g.5	/	paymentAmount	---	The currency amount of the payment.	0..1
g.5.1	/paymentAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/paymentAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
g.5.2	/paymentAmount	amount	xsd:decimal (20,10) (non-negative)	The non negative monetary quantity in currency units.	0..1 (1..1)
g.6	/	paymentDate	AdjustableDate (Refer to section A.6.3.4 for details).	The payment date. This date is subject to adjustment in accordance with any applicable business day convention. Only applicable in Interest Rate or Equity products.	0..1

A.6.3.4.6 Reporting – Party Trade Identifier / Trade Identifier



Field Reference Number	Field location (with root being the "TradeIdentifier"-typed element)	Field name	Data Type	Description	Card.
	/	(branching) ²		<p>The choose-1-out-of-2 branching between the field group ["issuer" + "tradeId"] and the field group ["partyReference" and "tradeId"].</p> <p>Note that the first field group (["issuer" + "tradeId"]) is mainly used to represent UTI and Prior-UTI. Because "tradeId" field in this field group does not have multiple occurrences, when UTI and Prior-UTI need to be presented simultaneously, multiple instances of "TradeIdentifier"-typed elements have to be used.</p> <p>On the other hand, the second field group (["partyReference" and "tradeId"]) is mainly used to represent user trade reference, agent trade reference and CP trade reference.</p>	0..1 (1..1)
h.1	/	issuer	xsd:normalizedString(40)	<p>Either ((/issuer and /tradeId (h.2)) or (/partyReference and /tradeId (h.4)).</p> <p>The issuer ID of the issuer. This field is applicable only for UTI and Prior-UTI, for both trade correlation and non-trade correlation purposes.</p>	1..1
	/issuer	@issuerIdScheme	xsd:anyURI	<p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier</p> <p>The issuer that this field refers to always depends on what type of trade identifier has been specified in the tradeId (h.2) field.</p> <p>For example, (1) If tradeId field (h.2) is filled with UTI for trade</p>	Opt.

² This is not a real XML element. It is specified here to show the whole choose-1-out-of-2 branching.

Field Reference Number	Field location (with root being the "TradeIdentifier"-typed element)	Field name	Data Type	Description	Card.
				<p>correlation purpose (i.e. with tradeIdScheme http://www.fpml.org/coding-scheme/external/unique-transaction-identifier), this issuer is referring to UTI's issuer for trade correlation purpose.</p> <p>(2) If tradeId field (h.2) is filled with Prior-UTI for non-trade correlation purpose (i.e. with tradeIdScheme http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier), this issuer is referring to Prior-UTI for non-trade correlation purpose.</p>	
h.2	/	tradeId	xsd:normalizedString(200)	<p>Either (/issuer and /tradeId (h.2)) or (/partyReference and /tradeId (h.4)).</p> <p>A trade reference identifier. This field is applicable only for UTI and Prior-UTI, for both trade correlation and non-trade correlation purposes.</p> <p><u>Use on UTI and Prior-UTI</u></p> <p>If the input trade identifier is Unique Transaction Identifier (UTI) or Prior-UTI, the value of specified UTI should be presented in conformity with the format and structure applicable to it. Please refer to section A.6.1.1, A.6.1.2 or A.6.1.6 for more information.</p> <p>The UTI must be specified when UTI indicator is true; not allowed otherwise. Prior-UTI is always optional to be specified.</p> <p>- Prior-UTI: the UTI for the original trade. Applicable when the trade is novated to face CCP.</p>	1..1
	/tradeId	@tradeIdScheme	xsd:anyURI	<p>Please use the following URIs for the corresponding types of trade identifiers in New Trade event / Backloading event / Post-trade events (including Amendment event) for trade correlation purpose when applicable.</p>	Opt. (Req.)

Field Reference Number	Field location (with root being the "TradeIdentifier"-typed element)	Field name	Data Type	Description	Card.
				<p>UTI: http://www.fpml.org/coding-scheme/external/unique-transaction-identifier</p> <p>Prior-UTI (not applicable for post-trade events): http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier</p> <p>On the other hand, for amendment events, please use the following coding schemes for non-trade-correlating purpose:</p> <p>UTI: http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier</p> <p>Prior-UTI: http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier</p>	
h.3	/	partyReference	Reference	<p>Either ((/issuer and /tradeId (h.2)) or (/partyReference and /tradeId (h.4)).</p> <p>Reference to a reporting party.</p>	0..1 (1..1)
	/partyReference	@href	xsd:IDREF	Reference to a reporting party.	Req.
h.4	/	tradeId	<p>Scheme (xsd:normalizedString (255))</p> <p><u>Further length constraints on different trade IDs:</u></p> <p>HKTR trade reference:</p>	<p>Either ((/issuer and /tradeId (h.2)) or (/partyReference and /tradeId (h.4)).</p> <p>A trade reference identifier allocated by a party.</p> <p><u>Use of CP trade reference</u> CP trade reference (Confirmation Platform trade reference) must be provided when Confirmation Platform ID (i.e. field</p>	<p>1..U (1..5 for new trade and backloading, 1..6 for</p>

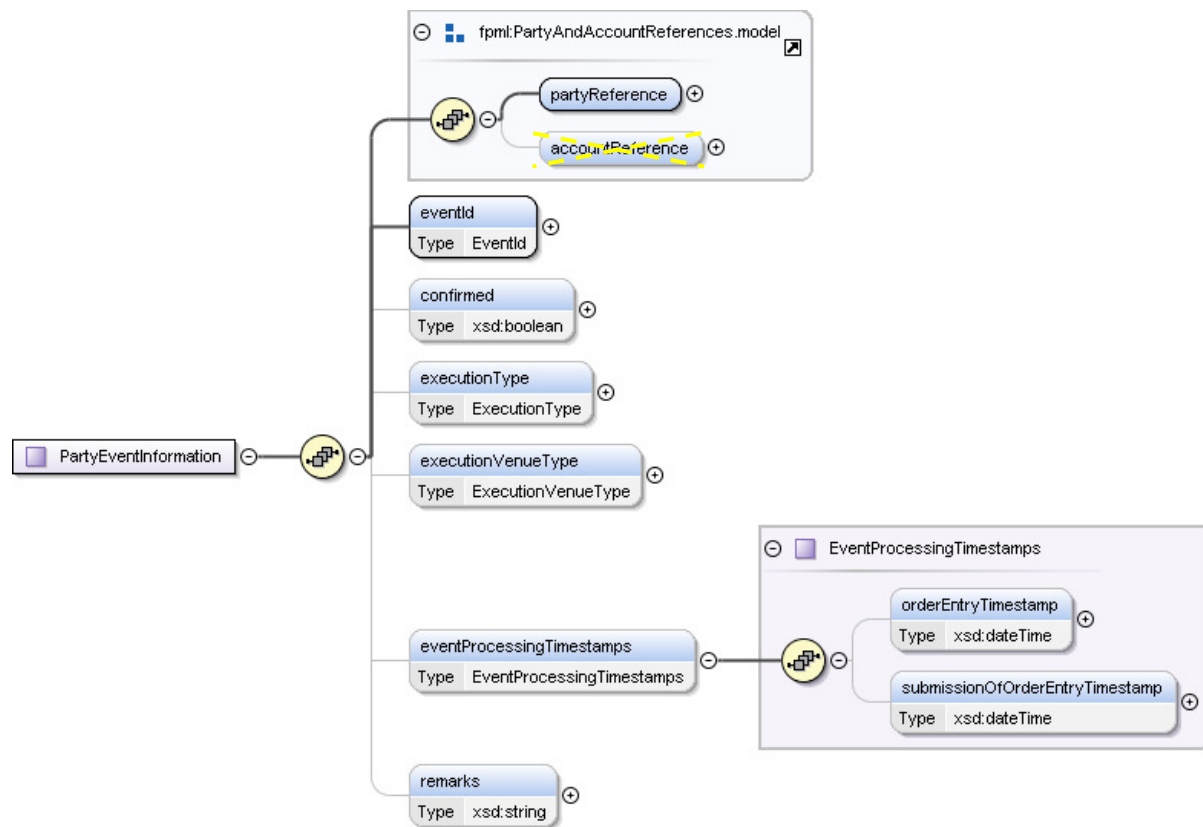
Field Reference Number	Field location (with root being the "TradeIdentifier"-typed element)	Field name	Data Type	Description	Card.
			xsd:normalizedString(15) Agent trade reference: xsd:normalizedString(40) User trade reference: xsd:normalizedString(241) CP trade reference: xsd:normalizedString(40) UTI-TIID: xsd:normalizedString(241) Prior UTI-TIID: xsd:normalizedString(241)	<p>"relatedParty" with "ConfirmationPlatform" role) is not "OTHERS" or "PAPER"; not allowed otherwise.</p> <p><u>Notes on cardinality</u> For new trade and backloading events, there should be at most 5 trade identifiers:</p> <ul style="list-style-type: none"> - The user trade reference - The agent trade reference (required by agent only) - The CP Trade Reference - The UTI-TIID - The Prior UTI-TIID <p>For amendment event, there should be at most 6 trade identifiers:</p> <ul style="list-style-type: none"> - (For correlation purpose) The existing user trade reference / existing agent trade reference / HKTR trade reference - The user trade reference - The agent reference (required by agent only.) - The CP Trade Reference - The UTI-TIID - The Prior UTI-TIID <p><u>Note:</u> If there is/are no new values for the above trade references, please fill in the existing / original values of the trade references into the amendment event.</p> <p>For other post-trade events, there should be at most 1 trade identifiers for correlation purpose:</p> <ul style="list-style-type: none"> - The existing user trade reference - Or the existing agent trade reference (only applicable to agent) - Or the HKTR trade reference 	amendment, 1..1 for other post-trade events)
	/tradeId	@tradeIdScheme	xsd:anyURI	Please use the following URIs for the corresponding types of trade identifiers in New Trade event / Backloading event / Post-trade events (including Amendment event) for trade	Opt. (Req.)

Field Reference Number	Field location (with root being the "TradeIdentifier"-typed element)	Field name	Data Type	Description	Card.
				<p>correlation purpose when applicable.</p> <p>HKTR trade reference: http://www.hkicl.com.hk/scheme/hktr/trade-ref</p> <p>Agent trade reference: http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref</p> <p>User trade reference: http://www.hkicl.com.hk/scheme/hktr/user-trade-ref</p> <p>CP trade reference (not applicable for post-trade events): http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref</p> <p>UTI-TID (not applicable for post-trade events): http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id</p> <p>Prior UTI-TID (not applicable for post-trade events): http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier-unique-trade-id</p> <p>On the other hand, for amendment events, please use the following coding schemes for non-trade-correlating purpose:</p> <p>Agent trade reference: http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref</p> <p>User trade reference: http://www.hkicl.com.hk/scheme/hktr/new-user-trade-ref</p>	

Field Reference Number	Field location (with root being the "TradeIdentifier"-typed element)	Field name	Data Type	Description	Card.
				CP Trade Reference: http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref UTI-TID: http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier-unique-trade-id Prior UTI-TID: http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier-unique-trade-id	
h.5	/	linkId	Scheme (xsd:normalizedString (100))	A linking element used to link the Near Leg and Far Leg of an FX Swap Applicable to FXFWD and FXNDF only	0..U (0..1)
	/linkId	@linkIdScheme	xsd:anyURI		Opt.

A.6.3.4.7 Reporting – Party Event Information

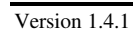
This is a common HKICL specific data structure that is commonly used for storing user specific event details.



Field Reference Number	Field location (with root being the "PartyEventInformation"-typed element)	Field name	Data Type	Description	Card.
i.1	/	partyReference	Reference	Reference to a party.	0..1 (1..1)
	/partyReference	@href	xsd:IDREF	Reference to a party.	Req.
i.2	/	tr:eventId	EventId	An event reference identifier allocated by a party. Note that this event reference is for information purpose only	1..1
	/ tr:eventId	@eventIdScheme	xsd:anyURI	If user specifies HKTR-R system assigned Event Reference for a previous reported trade, the URI must be " http://www.hkicl.com.hk/scheme/hktr/event-ref ". Users may specify agent event reference (agent only) or user event reference (reporting party only) to the trade event for their own referencing purpose. For agent event reference, the URI should be " http://www.hkicl.com.hk/scheme/hktr/agent-event-ref ". For user event reference, the URI should be " http://www.hkicl.com.hk/scheme/hktr/user-event-ref ".	Req.
i.3	/	tr:confirmed	xsd:boolean	Indicates whether the reported trade has been confirmed or not. Applicable to New Trade event, Amendment event, Backloading event and Termination event only.	0..1
i.4	/	tr:executionType	Scheme: ExecutionType (xsd:normalizedString(63))	Used to describe how the trade was executed, e.g. via voice or electronically. Applicable to New Trade event, Amendment event, Backloading event and Termination event only.	0..1
	/tr:executionType	@executionTypeScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/execution-type	Opt.

Field Reference Number	Field location (with root being the "PartyEventInformation"-typed element)	Field name	Data Type	Description	Card.
i.5	/	tr:executionVenueType	Scheme: ExecutionVenueType (xsd:normalizedString(63))	Used to describe the type of venue where trade was executed, e.g. via an execution facility or privately. Applicable to New Trade event, Amendment event, Backloading event and Termination event only.	0..1
	/tr:executionVenueType	@executionVenueType Scheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/execution-venue-type	Opt.
i.6	/	tr:eventProcessingTime stamps	---	Allows timing information about when an event was processed and reported to be recorded.	0..1
i.6.1	/tr:eventProcessingTimestamps	tr:orderEntryTimestamp	xsd:dateTime	Order entry date and time as in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00). Applicable to New Trade event, Amendment event, Backloading event and Termination event only.	0..1
i.6.2	/tr:eventProcessingTimestamps	tr:submissionOfOrderEntryTimestamp	xsd:dateTime	The date and time when the order was sent to platform for execution as in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00). Applicable to New Trade event, Amendment event, Backloading event and Termination event only.	0..1
i.7	/	tr:remarks	xsd:string(255)	A free style string for typing in the remarks of the trade event for internal reference	0..1

This is a common HKICL specific data structure that is commonly used for storing foreign exchange cash settlement details.



Field Reference Number	Field location (with root being the "FxCashSettlement"-typed element)	Field name	Data Type	Description	Card.
j.1	/	settlementCurrency	Scheme: Currency (xsd:normalizedString (3))	The currency in which a cash settlement is settled. It is mandatory for FXNDF and FXNDO.	0..1
j.1.1	/settlementCurrency	@currencyScheme	xsd:anyURI	<p>The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R.</p> <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15</p>	Opt.
j.2	/	fixing	---	Specifies the source for and timing of a fixing of an exchange rate. This is used in the agreement of non-deliverable forward trades as well as various types of FX OTC options that require observations against a particular rate. It is only applicable for FXNDF and FXNDO.	0..U (0..1)
j.2.1	/fixing	fixingDate	xsd:date	Describes the specific date when a non-deliverable forward will "fix" against a particular rate, which will be used to compute the ultimate cash settlement. It is only applicable for FXNDF and FXNDO.	0..1

A.6.4 Required Fields for Reporting Requirement and Fields for Linking and Matching

The following sections describe fields for each product sub-type that must be reported to HKTR-R once they are changed (Reporting Requirement), and fields that are for linking and matching.

For the “Reporting Requirement” column in the tables described in the following sub-sections:

- “R” – Required when applicable to the reportable transaction.
- “O” – Optional to the reportable transaction.

A.6.4.1 Common for all asset classes (under New Trade event, Backloading event or Amendment event)

Below are the fields that are common across all asset classes (under new trade event, backloading event and amendment event).

Field Name	FpML path relative to the Trade Event element (if not otherwise specified)	Reporting Requirement	Linking/ Matching Fields
Action	[Request level] / tr:eventActivityReport	R	No
Trade event	[Request level] / Events.model	R	No
Event Request ID	[Request level] / tr:eventActivityReport/header/messageId	R	No
Reporting For	[Request level] / tr:eventActivityReport/tr:reportingFor	R	No
Agent Event Reference	[Request level] / tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-event-ref"	R (Either one)	No
User Event Reference	[Request level] / tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-event-ref"		No
Backloading Date	[Backloading] / tr:backloadingDate	R	No
Trade Reference (for trade correlation)	[Amendment] / trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/trade-ref"	R (Either one)	No
Agent Trade Reference (for trade correlation)	[Amendment] / trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"		No
User Trade Reference (for trade correlation)	[Amendment] / trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref"		No
UTI – Issuer ID (for trade	[Amendment]		No

Field Name	FpML path relative to the Trade Event element (if not otherwise specified)	Reporting Requirement	Linking / Matching Fields
correlation)	/trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier"		
UTI – UTI value (for trade correlation)	[Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier"		No
Agreement Date	[Amendment] /agreementDate	R	No
Agent Trade Reference (for non-trade correlation)	[New Trade / Backloading] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref" [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref"	R	No
User Trade Reference (for non-trade correlation)	[New Trade / Backloading] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref" [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-user-trade-ref"	R	No
UTI Indicator	[New Trade / Amendment / Backloading]/tr:utiIndicator	R	Yes
UTI – Issuer ID (for non-trade correlation)	/trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier"	R	Yes
UTI – UTI value (for non-trade correlation)	[New Trade / Backloading] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier" [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-unique-transaction-identifier"	R	Yes
UTI-TID	[New Trade / Backloading] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/unique-transaction-identifier-unique-trade-id" [Amendment]	R	Yes

Field Name	FpML path relative to the Trade Event element (if not otherwise specified)	Reporting Requirement	Linking / Matching Fields
	/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=" http://www.hkicl.com.hk/scHEME/hktr/new-unique-transaction-identify-unique-trade-id "		
Confirmation Platform ID	Party in partyTradeInformation block with /trade/tradeHeader/partyTradeInformation/relatedParty/role="ConfirmationPlatform"	R	Yes
CP Trade Reference	/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=" http://www.hkicl.com.hk/scHEME/confirmation-platform/trade-ref "	R (Only if the trade is matched on an electronic platform)	Yes
Clearing	/trade/tradeHeader/partyTradeInformation/tr:clearing	R	Yes
Central Counterparty ID	Party in partyTradeInformation block with /trade/tradeHeader/partyTradeInformation/relatedParty/role="ClearingOrganization"	R	Yes
Clearing Broker	Party in partyTradeInformation block with /trade/tradeHeader/partyTradeInformation/relatedParty/role="ClearingFirm"	R	No
Trade Party 1	[New Trade / Backloading / Amendment]/tr:tradeParty1	R	Yes
Trade Party 2	[New Trade / Backloading / Amendment]/tr:tradeParty2	R	Yes
Bilateral Comments	[New Trade / Backloading]/tr:bilateralComments	O	Yes
Industrial Sector	/trade/tradeHeader/partyTradeInformation/tr:industrialSector	R	Yes
Counterparty Industrial Sector	/trade/tradeHeader/partyTradeInformation/tr:industrialSector	R	Yes
Clearing Exemption	/trade/tradeHeader/partyTradeInformation/tr:clearingExemption	R	No
Trade Date	/trade/tradeHeader/tradeDate	R	Yes

A.6.4.2 Interest Rate

A.6.4.2.1 Interest Rate Swap (Floating Vs. Fixed / Overnight Index Swap / Basis Swap / Fixed Vs. Fixed / Inflation Swap)

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking / Matching Fields
Asset Class	/trade/swap/primaryAssetClass	R	Yes
Product taxonomy	/trade/swap/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"	R	Yes
Leg 1 Payer	/trade/swap/swapStream[1]/payerPartyReference	R	Yes
Leg 2 Payer	/trade/swap/swapStream[2]/payerPartyReference	R	Yes
Effective Date (Unadjusted Date)	/trade/swap/swapStream[1 2]/calculationPeriodDates/effectiveDate/unadjustedDate	R	Yes
Effective Date (Business Day Convention)	/trade/swap/swapStream[1 2]/calculationPeriodDates/effectiveDate/dateAdjustments/businessDayConvention	R	No
Termination Date (Unadjusted Date)	/trade/swap/swapStream[1 2]/calculationPeriodDates/terminationDate/unadjustedDate	R	Yes
Termination Date (Business Day Convention)	/trade/swap/swapStream[1 2]/calculationPeriodDates/terminationDate/dateAdjustments/businessDayConvention	R	No
Notional Schedule (Step Date)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/step/stepDate	R	Yes
Notional Schedule (Step Value)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/step/stepValue	R	
Notional Amount (Currency)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency	R	Yes
Notional Amount (Amount)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue	R	Yes
Fixed Rate	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/fixedRateSchedule/initialValue	R	Yes
Fixed Rate Schedule (Step Date)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/fixedRateSchedule/step/stepDate	R	Yes
Fixed Rate Schedule (Step Value)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/fixedRateSchedule/step/stepValue	R	
Floating Rate Index	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex	R	Yes
Floating Rate Multiplier	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateMultiplierSchedule/initialValue	R	No
Floating Rate Multiplier Schedule	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateMultiplierSchedule	R	Yes

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking/ Matching Fields
(Step Date)	gRateMultiplierSchedule/step/stepDate		
Floating Rate Multiplier Schedule (Step Value)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/floatin gRateMultiplierSchedule/step/stepValue	R	
Floating Rate Tenor (Period)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/index Tenor/period	R (except Overnight Index)	Yes
Floating Rate Tenor (Period Multiplier)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/index Tenor/periodMultiplier	R (except Overnight Index)	Yes
Floating Rate Spread	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/sprea dSchedule/initialValue	R	Yes
Spread Schedule (Step Date)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/sprea dSchedule/step/stepDate	R	Yes
Spread Schedule (Step Value)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/sprea dSchedule/step/stepValue	R	
Settlement Currency	/trade/swap/swapStream[1 2]/settlementProvision/settlementCurrency	R (Only if the settlement currency is different from the principle currency and not allowed otherwise.)	Yes
Early Termination – Mandatory Early Termination Date (Unadjusted Date)	/trade/swap/earlyTerminationProvision/mandatoryEarlyTermination/mandatoryEarlyTerminationD ate/unadjustedDate	R	Yes
Early Termination – Single Party Option – Option Buyer	/trade/swap/earlyTerminationProvision/optionalEarlyTermination/singlePartyOption/buyerPartyRe ference	R	No
Early Termination – Optional Early Termination Exercise Style	/trade/swap/earlyTerminationProvision/optionalEarlyTermination/(americanExercise bermudaExerc ise europeanExercise)	R	Yes
Early Termination – Optional Early Termination Commencement Date	/trade/swap/earlyTerminationProvision/optionalEarlyTermination/americanExercise/commencemen tDate/adjustableDate/unadjustedDate	R	No
Early Termination – Optional Early Termination Expiration	/trade/swap/earlyTerminationProvision/optionalEarlyTermination/(americanExercise europeanExer cise)/expirationDate/adjustableDate/unadjustedDate	R	No

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking/ Matching Fields
Date			
Early Termination – Optional Early Termination Bermuda Exercise Dates	/trade/swap/earlyTerminationProvision/optionalEarlyTermination/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate	R	No
Early Termination – Optional Early Termination Adjusted Exercise Date	/trade/swap/earlyTerminationProvision/optionalEarlyTermination/optionalEarlyTerminationAdjustedDates/earlyTerminationEvent/adjustedExerciseDate	R	No
Early Termination – Optional Early Termination Adjusted Early Termination Date	/trade/swap/earlyTerminationProvision/optionalEarlyTermination/optionalEarlyTerminationAdjustedDates/earlyTerminationEvent/adjustedEarlyTerminationDate	R	No
Cancelable Provision – Cancellation Option Buyer	/trade/swap/cancelableProvision/buyerPartyReference	R	No
Cancelable Provision – Cancellation Option Seller	/trade/swap/cancelableProvision/sellerPartyReference	R	No
Cancelable Provision – Cancellation Option Exercise Style	/trade/swap/cancelableProvision/(americanExercise bermudaExercise europeanExercise)	R	Yes
Cancelable Provision – Cancellation Option Commencement Date – Unadjusted Date	/trade/swap/cancelableProvision/americanExercise/commencementDate/adjustableDate/unadjustedDate	R	No
Cancelable Provision – Cancellation Option Expiration Date – Unadjusted Date	/trade/swap/cancelableProvision/(americanExercise europeanExercise)/expirationDate/adjustableDate/unadjustedDate	R	No
Cancelable Provision – Cancellation Option Bermuda Exercise Dates – Unadjusted Date	/trade/swap/cancelableProvision/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate	R	No
Cancelable Provision – Cancellation Option Initial Fee Payer	/trade/swap/cancelableProvision/initialFee/payerPartyReference	R	No
Cancelable Provision – Cancellation Option Initial Fee Receiver	/trade/swap/cancelableProvision/initialFee/receiverPartyReference	R	No
Cancelable Provision – Cancellation Option Initial Fee Amount (Currency)	/trade/swap/cancelableProvision/initialFee/paymentAmount/currency	R	No

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking/ Matching Fields
Cancelable Provision – Cancellation Option Initial Fee Amount (Amount)	/trade/swap/cancelableProvision/initialFee/paymentAmount/amount	R	No

A.6.4.2.2 Cross Currency Swap (Floating Vs. Fixed / Basis Swap / Fixed Vs. Fixed)

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking / Matching Fields
Asset Class	/trade/swap/primaryAssetClass	R	Yes
Product taxonomy	/trade/swap/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy "	R	Yes
Leg 1 Payer	/trade/swap/swapStream[1]/payerPartyReference	R	Yes
Leg 2 Payer	/trade/swap/swapStream[2]/payerPartyReference	R	Yes
Effective Date (Unadjusted Date)	/trade/swap/swapStream[1 2]/calculationPeriodDates/effectiveDate/unadjustedDate	R	Yes
Effective Date (Business Day Convention)	/trade/swap/swapStream[1 2]/calculationPeriodDates/effectiveDate/dateAdjustments/businessDayConvention	R	No
Termination Date (Unadjusted Date)	/trade/swap/swapStream[1 2]/calculationPeriodDates/terminationDate/unadjustedDate	R	Yes
Termination Date (Business Day Convention)	/trade/swap/swapStream[1 2]/calculationPeriodDates/terminationDate/dateAdjustments/businessDayConvention	R	No
Notional Schedule (Step Date)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/step/stepDate	R	Yes
Notional Schedule (Step Value)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/step/stepValue	R	
Notional Amount (Currency)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency	R	Yes
Notional Amount (Amount)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue	R	Yes
Fixed Rate	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/fixedRateSchedule/initialValue	R	Yes
Fixed Rate Schedule (Step Date)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/fixedRateSchedule/step/stepDate	R	Yes
Fixed Rate Schedule (Step Value)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/fixedRateSchedule/step/stepValue	R	
Floating Rate Index	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex	R	Yes
Floating Rate Multiplier	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateMultiplierSchedule/initialValue	R	No
Floating Rate Multiplier Schedule (Step Date)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateMultiplierSchedule/step/stepDate	R	Yes
Floating Rate Multiplier Schedule	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateMultiplierSchedule	R	

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking/ Matching Fields
(Step Value)	gRateMultiplierSchedule/step/stepValue		
Floating Rate Tenor (Period)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/index Tenor/period	R	Yes
Floating Rate Tenor (Period Multiplier)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/index Tenor/periodMultiplier	R	Yes
Floating Rate Spread	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/spreadSchedule/initialValue	R	Yes
Spread Schedule (Step Date)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/spreadSchedule/step/stepDate	R	Yes
Spread Schedule (Step Value)	/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/spreadSchedule/step/stepValue	R	
Settlement Currency	/trade/swap/swapStream[1 2]/settlementProvision/settlementCurrency	R (Only if the settlement currency is different from the principle currency and not allowed otherwise.)	Yes
Early Termination – Mandatory Early Termination Date (Unadjusted Date)	/trade/swap/earlyTerminationProvision/mandatoryEarlyTermination/mandatoryEarlyTerminationDate/unadjustedDate	R	Yes
Early Termination – Single Party Option – Option Buyer	/trade/swap/earlyTerminationProvision/optionalEarlyTermination/singlePartyOption/buyerPartyReference	R	No
Early Termination – Optional Early Termination Exercise Style	/trade/swap/earlyTerminationProvision/optionalEarlyTermination/(americanExercise bermudaExercise europeanExercise)	R	Yes
Early Termination – Optional Early Termination Commencement Date	/trade/swap/earlyTerminationProvision/optionalEarlyTermination/americanExercise/commencementDate/adjustableDate/unadjustedDate	R	No
Early Termination – Optional Early Termination Expiration Date	/trade/swap/earlyTerminationProvision/optionalEarlyTermination/(americanExercise europeanExercise)/expirationDate/adjustableDate/unadjustedDate	R	No
Early Termination – Optional Early Termination Bermuda Exercise Dates	/trade/swap/earlyTerminationProvision/optionalEarlyTermination/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate	R	No

Hong Kong Interbank Clearing Limited
Hong Kong Trade Repository Administration and Interface Development Guide
Appendix A – Trade Submission Through XML Document (Reporting) for FpML 5.5

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Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking/ Matching Fields
Early Termination – Optional Early Termination Adjusted Exercise Date	/trade/swap/earlyTerminationProvision/optionalEarlyTermination/optionalEarlyTerminationAdjustedDates/earlyTerminationEvent/adjustedExerciseDate	R	No
Early Termination – Optional Early Termination Adjusted Early Termination Date	/trade/swap/earlyTerminationProvision/optionalEarlyTermination/optionalEarlyTerminationAdjustedDates/earlyTerminationEvent/adjustedEarlyTerminationDate	R	No
Cancelable Provision – Cancellation Option Buyer	/trade/swap/cancelableProvision/buyerPartyReference	R	No
Cancelable Provision – Cancellation Option Seller	/trade/swap/cancelableProvision/sellerPartyReference	R	No
Cancelable Provision – Cancellation Option Exercise Style	/trade/swap/cancelableProvision/(americanExercise bermudaExercise europeanExercise)	R	Yes
Cancelable Provision – Cancellation Option Commencement Date – Unadjusted Date	/trade/swap/cancelableProvision/americanExercise/commencementDate/adjustableDate/unadjustedDate	R	No
Cancelable Provision – Cancellation Option Expiration Date – Unadjusted Date	/trade/swap/cancelableProvision/(americanExercise europeanExercise)/expirationDate/adjustableDate/unadjustedDate	R	No
Cancelable Provision – Cancellation Option Bermuda Exercise Dates – Unadjusted Date	/trade/swap/cancelableProvision/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate	R	No
Cancelable Provision – Cancellation Option Initial Fee Payer	/trade/swap/cancelableProvision/initialFee/payerPartyReference	R	No
Cancelable Provision – Cancellation Option Initial Fee Receiver	/trade/swap/cancelableProvision/initialFee/receiverPartyReference	R	No
Cancelable Provision – Cancellation Option Initial Fee Amount (Currency)	/trade/swap/cancelableProvision/initialFee/paymentAmount/currency	R	No
Cancelable Provision – Cancellation Option Initial Fee Amount (Amount)	/trade/swap/cancelableProvision/initialFee/paymentAmount/amount	R	No
Initial Principal Exchange	/trade/swap/swapStream[1 2]/principalExchanges/initialExchange	R	No

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking/ Matching Fields
Final Principal Exchange	/trade/swap/swapStream[1 2]/principalExchanges/finalExchange	R	No
Intermediate Principal Exchange	/trade/swap/swapStream[1 2]/principalExchanges/intermediateExchange	R	No

A.6.4.2.3 CapFloor

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking / Matching Fields
Asset Class	/trade/capFloor/primaryAssetClass	R	Yes
Product taxonomy	/trade/capFloor/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"	R	Yes
Buyer	/trade/capFloor/capFloorStream/receivePartyReference	R	Yes
Seller	/trade/capFloor/capFloorStream/payerPartyReference	R	Yes
Effective Date (Unadjusted Date)	/trade/capFloor/capFloorStream/calculationPeriodDates/effectiveDate/unadjustedDate	R	Yes
Effective Date (Business Day Convention)	/trade/capFloor/capFloorStream/calculationPeriodDates/effectiveDate/dateAdjustments/businessDayConvention	R	No
Termination Date (Unadjusted Date)	/trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/unadjustedDate	R	Yes
Termination Date (Business Day Convention)	/trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/dateAdjustments/businessDayConvention	R	No
Notional Schedule (Step Date)	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/step/stepDate	R	Yes
Notional Schedule (Step Value)	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/step/stepValue	R	
Notional Amount (Currency)	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency	R	Yes
Notional Amount (Amount)	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue	R	Yes
Floating Rate Index	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex	R	Yes
Floating Rate Multiplier	/trade/swap/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateMultiplierSchedule/initialValue	R	No
Floating Rate Multiplier Schedule (Step Date)	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateMultiplierSchedule/step/stepDate	R	Yes
Floating Rate Multiplier Schedule (Step Value)	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateMultiplierSchedule/step/stepValue	R	
Floating Rate Tenor (Period)	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/indexTenor/period	R	Yes
Floating Rate Tenor (Period Multiplier)	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/indexTenor/periodMultiplier	R	Yes

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking/ Matching Fields
Floating Rate Spread	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/spreadSchedule/initialValue	R	Yes
Spread Schedule (Step Date)	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/spreadSchedule/step/stepDate	R	Yes
Spread Schedule (Step Value)	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/spreadSchedule/step/stepValue	R	
Cap Rate – Initial	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/capRateSchedule/initialValue	R	Yes
Cap Rate – Buyer	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/capRateSchedule/buyer	R	Yes
Cap Rate – Seller	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/capRateSchedule/seller	R	Yes
Cap Rate Schedule (Step Date)	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/capRateSchedule/step/stepDate	R	Yes
Cap Rate Schedule (Step Value)	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/capRateSchedule/step/stepValue	R	
Floor Rate – Initial	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floorRateSchedule/initialValue	R	Yes
Floor Rate – Buyer	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floorRateSchedule/buyer	R	Yes
Floor Rate – Seller	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floorRateSchedule/seller	R	Yes
Floor Rate Schedule (Step Date)	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floorRateSchedule/step/stepDate	R	Yes
Floor Rate Schedule (Step Value)	/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floorRateSchedule/step/stepValue	R	
Settlement Currency	/trade/capFloor/capFloorStream/settlementProvision/settlementCurrency	R (Only if the settlement currency is different from the principle currency and not allowed otherwise.)	Yes
Premium Payer	/trade/capFloor/premium/payerPartyReference	R	No

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking/ Matching Fields
Premium Receiver	/trade/capFloor/premium/receiverPartyReference	R	No
Premium Amount (Currency)	/trade/capFloor/premium/paymentAmount/currency	R	No
Premium Amount (Amount)	/trade/capFloor/premium/paymentAmount/amount	R	No
Early Termination – Mandatory Early Termination Date (Unadjusted Date)	/trade/capFloor/earlyTerminationProvision/mandatoryEarlyTermination/mandatoryEarlyTerminationDate/unadjustedDate	R	Yes
Early Termination – Single Party Option – Option Buyer	/trade/capFloor/earlyTerminationProvision/optionalEarlyTermination/singlePartyOption/buyerPartyReference	R	No
Early Termination – Optional Early Termination Exercise Style	/trade/capFloor/earlyTerminationProvision/optionalEarlyTermination/(americanExercise bermudaExercise europeanExercise)	R	Yes
Early Termination – Optional Early Termination Commencement Date	/trade/capFloor/earlyTerminationProvision/optionalEarlyTermination/americanExercise/commencementDate/adjustableDate/unadjustedDate	R	No
Early Termination – Optional Early Termination Expiration Date	/trade/capFloor/earlyTerminationProvision/optionalEarlyTermination/(americanExercise europeanExercise)/expirationDate/adjustableDate/unadjustedDate	R	No
Early Termination – Optional Early Termination Bermuda Exercise Dates	/trade/capFloor/earlyTerminationProvision/optionalEarlyTermination/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate	R	No
Early Termination – Optional Early Termination Adjusted Exercise Date	/trade/capFloor/earlyTerminationProvision/optionalEarlyTermination/optionalEarlyTerminationAdjustedDates/earlyTerminationEvent/adjustedExerciseDate	R	No
Early Termination – Optional Early Termination Adjusted Early Termination Date	/trade/capFloor/earlyTerminationProvision/optionalEarlyTermination/optionalEarlyTerminationAdjustedDates/earlyTerminationEvent/adjustedEarlyTerminationDate	R	No

A.6.4.2.4 FRA

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking/ Matching Fields
Asset Class	/trade/fra/primaryAssetClass	R	Yes
Product taxonomy	/trade/fra/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy "	R	Yes
Buyer	/trade/fra/buyerPartyReference	R	Yes
Seller	/trade/fra/sellerPartyReference	R	Yes
Effective Date	/trade/fra/adjustedEffectiveDate	R	Yes
Termination Date	/trade/fra/adjustedTerminationDate	R	Yes
Notional Amount (Currency)	/trade/fra/notional/currency	R	Yes
Notional Amount (Amount)	/trade/fra/notional/amount	R	Yes
Fixed Rate	/trade/fra/fixedRate	R	Yes
Floating Rate Index	/trade/fra/floatingRateIndex	R	Yes
Floating Rate Tenor (Period)	/trade/fra/indexTenor/period	R	Yes
Floating Rate Tenor (Period Multiplier)	/trade/fra/indexTenor/periodMultiplier	R	Yes
FRA Discounting	/trade/fra/fraDiscounting	R	No

A.6.4.2.5 Swaption

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking/ Matching Fields
Asset Class	/trade/swaption/primaryAssetClass	R	Yes
Product taxonomy	/trade/swaption/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy "	R	Yes
Buyer	/trade/swaption/buyerPartyReference	R	Yes
Seller	/trade/swaption/sellerPartyReference	R	Yes
Leg 1 Payer	/trade/swaption/swap/swapStream[1]/payerPartyReference	R	Yes
Leg 2 Payer	/trade/swaption/swap/swapStream[2]/payerPartyReference	R	Yes
Effective Date (Unadjusted Date)	/trade/swaption/swap/swapStream[1 2]/calculationPeriodDates/effectiveDate/unadjustedDate	R	Yes
Effective Date (Business Day Convention)	/trade/swaption/swap/swapStream[1 2]/calculationPeriodDates/effectiveDate/dateAdjustments/businessDayConvention	R	No
Termination Date (Unadjusted Date)	/trade/swaption/swap/swapStream[1 2]/calculationPeriodDates/terminationDate/unadjustedDate	R	Yes
Termination Date (Business Day Convention)	/trade/swaption/swap/swapStream[1 2]/calculationPeriodDates/terminationDate/dateAdjustments/businessDayConvention	R	No
Notional Schedule (Step Date)	/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/step/stepDate	R	Yes
Notional Schedule (Step Value)	/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/step/stepValue	R	
Notional Amount (Currency)	/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency	R	Yes
Notional Amount (Amount)	/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue	R	Yes
Fixed Rate	/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/fixedRateSchedule/initialValue	R	Yes
Fixed Rate Schedule (Step Date)	/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/fixedRateSchedule/step/stepDate	R	Yes
Fixed Rate Schedule (Step Value)	/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/fixedRateSchedule/step/stepValue	R	
Floating Rate Index	/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex	R	Yes
Floating Rate Multiplier	/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateMultiplierSchedule/initialValue	R	No

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking / Matching Fields
Floating Rate Multiplier Schedule (Step Date)	/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateMultiplierSchedule/step/stepDate	R	Yes
Floating Rate Multiplier Schedule (Step Value)	/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateMultiplierSchedule/step/stepValue	R	
Floating Rate Tenor (Period)	/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/indexTenor/period	R (except Overnight Index)	Yes
Floating Rate Tenor (Period Multiplier)	/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/indexTenor/periodMultiplier	R (except Overnight Index)	Yes
Floating Rate Spread	/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/spreadSchedule/initialValue	R	Yes
Spread Schedule (Step Date)	/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/spreadSchedule/step/stepDate	R	Yes
Spread Schedule (Step Value)	/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/spreadSchedule/step/stepValue	R	
Settlement Currency	/trade/swaption/swap/swapStream[1 2]/settlementProvision/settlementCurrency	R (Only if the settlement currency is different from the principle currency and not allowed otherwise.)	Yes
Premium Payer	/trade/swaption/premium/payerPartyReference	R	No
Premium Receiver	/trade/swaption/premium/receiverPartyReference	R	No
Premium Amount (Currency)	/trade/swaption/premium/paymentAmount/currency	R	No
Premium Amount (Amount)	/trade/swaption/premium/paymentAmount/amount	R	No
Swaption - Option Type	/trade/swaption/optionType	R	Yes
Swaption - Exercise Style	/trade/swaption/(americanExercise bermudaExercise europeanExercise)	R	Yes
Swaption - Commencement Date (Unadjusted Date)	/trade/swaption/americanExercise/commencementDate/adjustableDate/unadjustedDate	R	Yes
Swaption - Expiration Date (Unadjusted Date)	/trade/swaption/(americanExercise europeanExercise)/expirationDate/adjustableDate/unadjustedDate	R	Yes
Swaption - Bermuda Exercise	/trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate	R	Yes

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking / Matching Fields
Dates (Unadjusted Date)			
Swaption – Partial Exercise – Integral Multiple Amount	/trade/swaption/europeanExercise/partialExercise/integralMultipleAmount	R	No
Swaption – Partial Exercise – Minimum Exercise Amount	/trade/swaption/europeanExercise/partialExercise/minimumNotionalAmount	R	No
Swaption – Multiple Exercise – Integral Multiple Amount	/trade/swaption/(americanExercise bermudaExercise)/multipleExercise/integralMultipleAmount	R	No
Swaption – Multiple Exercise – Minimum Exercise Amount	/trade/swaption/(americanExercise bermudaExercise)/multipleExercise/maximumNotionalAmount	R	No
Swaption – Multiple Exercise – Maximum Exercise Amount	/trade/swaption/(americanExercise bermudaExercise)/multipleExercise/minimumNotionalAmount	R	No
Swaption – Settlement Type	/trade/swaption/(cashSettlement physicalSettlement)	R	No
Swaption – Swaption Straddle	/trade/swaption/swaptionStraddle	R	No
Early Termination – Mandatory Early Termination Date (Unadjusted Date)	/trade/swaption/swap/earlyTerminationProvision/mandatoryEarlyTermination/mandatoryEarlyTerminationDate/unadjustedDate	R	Yes
Early Termination – Single Party Option – Option Buyer	/trade/swaption/swap/earlyTerminationProvision/optionalEarlyTermination/singlePartyOption/buyerPartyReference	R	No
Early Termination – Optional Early Termination Exercise Style	/trade/swaption/swap/earlyTerminationProvision/optionalEarlyTermination/(americanExercise bermudaExercise europeanExercise)	R	Yes
Early Termination – Optional Early Termination Commencement Date	/trade/swaption/swap/earlyTerminationProvision/optionalEarlyTermination/americanExercise/commencementDate/adjustableDate/unadjustedDate	R	No
Early Termination – Optional Early Termination Expiration Date	/trade/swaption/swap/earlyTerminationProvision/optionalEarlyTermination/(americanExercise europeanExercise)/expirationDate/adjustableDate/unadjustedDate	R	No
Early Termination – Optional Early Termination Bermuda Exercise Dates	/trade/swaption/swap/earlyTerminationProvision/optionalEarlyTermination/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate	R	No
Early Termination – Optional Early Termination Adjusted Exercise Date	/trade/swaption/swap/earlyTerminationProvision/optionalEarlyTermination/optionalEarlyTerminationAdjustedDates/earlyTerminationEvent/adjustedExerciseDate	R	No
Early Termination – Optional Early Termination Adjusted Early Termination Date	/trade/swaption/swap/earlyTerminationProvision/optionalEarlyTermination/optionalEarlyTerminationAdjustedDates/earlyTerminationEvent/adjustedEarlyTerminationDate	R	No

Hong Kong Interbank Clearing Limited
Hong Kong Trade Repository Administration and Interface Development Guide
Appendix A – Trade Submission Through XML Document (Reporting) for FpML 5.5

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Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking / Matching Fields
Cancelable Provision – Cancellation Option Buyer	/trade/swaption/swap/cancelableProvision/buyerPartyReference	R	No
Cancelable Provision – Cancellation Option Seller	/trade/swaption/swap/cancelableProvision/sellerPartyReference	R	No
Cancelable Provision – Cancellation Option Exercise Style	/trade/swaption/swap/cancelableProvision/(americanExercise bermudaExercise europeanExercise)	R	Yes
Cancelable Provision – Cancellation Option Commencement Date – Unadjusted Date	/trade/swaption/swap/cancelableProvision/americanExercise/commencementDate/adjustableDate/unadjustedDate	R	No
Cancelable Provision – Cancellation Option Expiration Date – Unadjusted Date	/trade/swaption/swap/cancelableProvision/(americanExercise europeanExercise)/expirationDate/adjustableDate/unadjustedDate	R	No
Cancelable Provision – Cancellation Option Bermuda Exercise Dates – Unadjusted Date	/trade/swaption/swap/cancelableProvision/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate	R	No
Cancelable Provision – Cancellation Option Initial Fee Payer	/trade/swaption/swap/cancelableProvision/initialFee/payerPartyReference	R	No
Cancelable Provision – Cancellation Option Initial Fee Receiver	/trade/swaption/swap/cancelableProvision/initialFee/receiverPartyReference	R	No
Cancelable Provision – Cancellation Option Initial Fee Amount (Currency)	/trade/swaption/swap/cancelableProvision/initialFee/paymentAmount/currency	R	No
Cancelable Provision – Cancellation Option Initial Fee Amount (Amount)	/trade/swaption/swap/cancelableProvision/initialFee/paymentAmount/amount	R	No

A.6.4.3 Foreign Exchange

A.6.4.3.1 Forward and NDF

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking/ Matching Fields
Asset Class	/trade/fxSingleLeg/primaryAssetClass	R	Yes
Product taxonomy	/trade/fxSingleLeg/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"	R	Yes
Swap Link ID	/trade/tradeHeader/partyTradeIdentifier/linkId	R	No
Exchange Currency 1 Payer	/trade/fxSingleLeg/exchangedCurrency1/payerPartyReference	R	Yes
Exchange Currency 2 Payer	/trade/fxSingleLeg/exchangedCurrency2/payerPartyReference	R	Yes
Exchange Currency 1 Payment Amount (Currency)	/trade/fxSingleLeg/exchangedCurrency1/paymentAmount/currency	R	Yes
Exchange Currency 1 Payment Amount (Amount)	/trade/fxSingleLeg/exchangedCurrency1/paymentAmount/amount	R	Yes
Exchange Currency 2 Payment Amount (Currency)	/trade/fxSingleLeg/exchangedCurrency2/paymentAmount/currency	R	Yes
Exchange Currency 2 Payment Amount (Amount)	/trade/fxSingleLeg/exchangedCurrency2/paymentAmount/amount	R	Yes
Exchange Rate	/trade/fxSingleLeg/exchangeRate/rate	R	Yes
Exchange Rate Quoted Currency Pair – Quote Basis	/trade/fxSingleLeg/exchangeRate/quotedCurrencyPair/quoteBasis	R	Yes
Exchange Rate Quoted Currency Pair – Currency 1	/trade/fxSingleLeg/exchangeRate/quotedCurrencyPair/currency1	R	Yes
Exchange Rate Quoted Currency Pair – Currency 2	/trade/fxSingleLeg/exchangeRate/quotedCurrencyPair/currency2	R	Yes
Value Date	/trade/fxSingleLeg/valueDate	R	Yes
Settlement Currency	/trade/fxSingleLeg/nonDeliverableSettlement/settlementCurrency	R (Only if the settlement currency is different from the principle currency and not allowed otherwise.)	Yes

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking/ Matching Fields
Fixing Date (applicable to FX NDF)	/trade/fxSingleLeg/nonDeliverableSettlement/fixing/fixingDate	R	No

A.6.4.3.2 Vanilla Option and NDO

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking/ Matching Fields
Asset Class	/trade/fxOption/primaryAssetClass	R	Yes
Product taxonomy	/trade/fxOption/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy "	R	Yes
Option Buyer	/trade/fxOption/buyerPartyReference	R	Yes
Option Seller	/trade/fxOption/sellerPartyReference	R	Yes
Put Notional Currency	/trade/fxOption/putCurrencyAmount/currency	R	Yes
Put Notional Amount	/trade/fxOption/putCurrencyAmount/amount	R	Yes
Call Notional Currency	/trade/fxOption/callCurrencyAmount/currency	R	Yes
Call Notional Amount	/trade/fxOption/callCurrencyAmount/amount	R	Yes
Option Type	/trade/fxOption/soldAs	R	Yes
Option Style	American Option: /trade/fxOption/americanExercise European Option: /trade/fxOption/europeanExercise	R	Yes
Option Effective Date	/trade/fxOption/effectiveDate/adjustableDate/unadjustedDate	R	Yes
Option Commencement Date (unadjusted date)	/trade/fxOption/americanExercise/commencementDate/adjustableDate/unadjustedDate	R	Yes
Expiration Date	American Option: /trade/fxOption/americanExercise/expiryDate European Option: /trade/fxOption/europeanExercise/expiryDate	R	Yes
Value Date	American Option: /trade/fxOption/americanExercise/latestValueDate European Option: /trade/fxOption/europeanExercise/valueDate	R	Yes
Strike Price	/trade/fxOption/strike/rate	R	Yes
Strike Price - Quoted Currency Pair Basis	/trade/fxOption/strike/strikeQuoteBasis	R	Yes
Premium Currency	/trade/fxOption/premium/paymentAmount/currency	R	No
Premium Amount	/trade/fxOption/premium/paymentAmount/amount	R	No
Premium Payer	/trade/fxOption/premium/payerPartyReference	R	No
Multiple Exercise Minimum	/trade/fxOption/americanExercise/multipleExercise/minimumNotionalAmount/currency	R	No

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking / Matching Fields
Currency			
Multiple Exercise Minimum Amount	/trade/fxOption/americanExercise/multipleExercise/minimumNotionalAmount/amount	R	No
Multiple Exercise Maximum Currency	/trade/fxOption/americanExercise/multipleExercise/maximumNotionalAmount/currency	R	No
Multiple Exercise Maximum Amount	/trade/fxOption/americanExercise/multipleExercise/maximumNotionalAmount/amount	R	No
Settlement Currency	/trade/fxOption/cashSettlement/settlementCurrency	R (Only if the settlement currency is different from the principle currency and not allowed otherwise.)	Yes
Fixing Date (applicable to FX NDO)	/trade/fxOption/cashSettlement/fixing/fixingDate	R	No

A.6.4.4 Equity

A.6.4.4.1 Equity Option

Field Name	FpML path relative to the Trade Event element (if not otherwise specified)	Reporting Requirement	Linking / Matching Fields
Asset Class	/trade/equityOptionTransactionSupplement/primaryAssetClass	R	Yes
Product Taxonomy	/trade/equityOptionTransactionSupplement/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"	R	Yes
Buyer	/trade/equityOptionTransactionSupplement/buyerPartyReference	R	Yes
Seller	/trade/equityOptionTransactionSupplement/sellerPartyReference	R	Yes
Underlying Asset – Asset Type	[For equity] /trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/equity [For index] /trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/index	R	Yes
Underlying Asset – Identifier Type	[For equity] /trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/equity/instrumentId@instrumentIdScheme [For index] /trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/index/instrumentId@instrumentIdScheme	R	Yes
Underlying Asset – Instrument ID	[For equity] /trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/equity/instrumentId [For index] /trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/index/instrumentId	R	Yes
Underlying Asset – Name	[For equity] /trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/equity/description [For index] /trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/index/description	R	No
Underlying Asset – Exchange ID	[For equity] /trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/equity/exchangeId [For index] /trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/index/exchangeId	R	No
Underlying Asset – Related Exchange ID	[For equity] /trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/equity/relatedExchangeId	R	No

Field Name	FpML path relative to the Trade Event element (if not otherwise specified)	Reporting Requirement	Linking / Matching Fields
	[For index] /trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/index/relatedExchangeId		
Underlying Asset – Open Unit	/trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/openUnits	R	No
Settlement Method	/trade/equityOptionTransactionSupplement/equityExercise/settlementType	R	No
Settlement Currency	/trade/equityOptionTransactionSupplement/equityExercise/settlementCurrency	R	No
Option Type	/trade/equityOptionTransactionSupplement/optionType	R	Yes
Notional – Currency	/trade/equityOptionTransactionSupplement/notional/currency	R	No
Notional – Amount	/trade/equityOptionTransactionSupplement/notional/amount	R	No
Strike Price Currency	/trade/equityOptionTransactionSupplement/strike/currency	R	Yes
Strike Price	/trade/equityOptionTransactionSupplement/strike/strikePrice	R	Yes
Number of Options	/trade/equityOptionTransactionSupplement/numberOfOptions	R	Yes
Option Entitlement	/trade/equityOptionTransactionSupplement/optionEntitlement	R	Yes
Valuation Date	/trade/equityOptionTransactionSupplement/equityExercise/equityValuation/valuationDate/adjustableDate/unadjustedDate	R	No
Option Style	[For European Exercise] /trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise OR [For American Exercise] /trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise OR [For Bermuda Exercise] /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise	R	Yes
Commencement Date	[For American Exercise] /trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/commencementDate/adjustableDate/unadjustedDate OR [For Bermuda Exercise] /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/commencementDate/adjustableDate/unadjustedDate	R	Yes
Expiration Date	[For European Exercise] /trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise/expirationDate/adjustableDate/unadjustedDate OR [For American Exercise]	R	Yes

Field Name	FpML path relative to the Trade Event element (if not otherwise specified)	Reporting Requirement	Linking / Matching Fields
	/trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate/unadjustedDate OR [For Bermuda Exercise] /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate		
Option Premium - Payer	/trade/equityOptionTransactionSupplement/equityPremium/payerPartyReference	R	No
Option Premium - Payment Amount - Currency	/trade/equityOptionTransactionSupplement/equityPremium/paymentAmount/currency	R	No
Option Premium - Payment Amount - Amount	/trade/equityOptionTransactionSupplement/equityPremium/paymentAmount/amount	R	No
Reference Currency	/trade/equityOptionTransactionSupplement/fxFeature/referenceCurrency	R	No

A.6.4.4.2 Equity Swap

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking / Matching Fields
Asset Class	/trade/equitySwapTransactionSupplement/primaryAssetClass	R	Yes
Product Taxonomy	/trade/equitySwapTransactionSupplement/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy "	R	Yes
Buyer	/trade/equitySwapTransactionSupplement/buyerPartyReference	R	No
Seller	/trade/equitySwapTransactionSupplement/sellerPartyReference	R	No
Underlying Asset – Asset Type	[For equity] /trade/equitySwapTransactionSupplement/underlyer/singleUnderlyer/equity [For index] /trade/equitySwapTransactionSupplement/underlyer/singleUnderlyer/index	R	Yes
Underlying Asset – Identifier Type	[For equity] /trade/equitySwapTransactionSupplement/underlyer/singleUnderlyer/equity/instrumentId@instrumentIdScheme [For index] /trade/equitySwapTransactionSupplement/underlyer/singleUnderlyer/index/instrumentId@instrumentIdScheme	R	Yes
Underlying Asset – Instrument ID	[For equity] /trade/equitySwapTransactionSupplement/underlyer/singleUnderlyer/equity/instrumentId [For index] /trade/equitySwapTransactionSupplement/underlyer/singleUnderlyer/index/instrumentId	R	Yes
Underlying Asset – Name	[For equity] /trade/equitySwapTransactionSupplement/underlyer/singleUnderlyer/equity/description [For index] /trade/equitySwapTransactionSupplement/underlyer/singleUnderlyer/index/description	R	No
Underlying Asset – Exchange ID	[For equity] /trade/equitySwapTransactionSupplement/underlyer/singleUnderlyer/equity/exchangeId [For index] /trade/equitySwapTransactionSupplement/underlyer/singleUnderlyer/index/exchangeId	R	No
Underlying Asset – Related Exchange ID	[For equity] /trade/equitySwapTransactionSupplement/underlyer/singleUnderlyer/equity/relatedExchangeId [For index] /trade/equitySwapTransactionSupplement/underlyer/singleUnderlyer/index/relatedExchangeId	R	No
Underlying Asset – Open Unit	/trade/equitySwapTransactionSupplement/underlyer/singleUnderlyer/openUnits	R	No

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking / Matching Fields
Settlement Method	/trade/equitySwapTransactionSupplement/equityExercise/settlementType	R	No
Settlement Currency	/trade/equitySwapTransactionSupplement/equityExercise/settlementCurrency	R	No
Optional Early Termination Indicator	/trade/equitySwapTransactionSupplement/optionalEarlyTermination	R	No
Optional Early Termination Date	/trade/equitySwapTransactionSupplement/optionalEarlyTerminationDate	R	No
Optional Early Termination Electing Party	/trade/equitySwapTransactionSupplement/optionalEarlyTerminationElectingPartyReference	R	No
Interest Leg Payer	/trade/equitySwapTransactionSupplement/interestLeg/payerPartyReference	R	Yes
Interest Leg Receiver	/trade/equitySwapTransactionSupplement/interestLeg/receiverPartyReference	R	Yes
Interest Leg Effective Date	/trade/equitySwapTransactionSupplement/interestLeg/interestLegCalculationPeriodDates/effectiveDate/adjustableDate/unadjustedDate	R	Yes
Interest Leg Termination Date	/trade/equitySwapTransactionSupplement/interestLeg/interestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate	R	Yes
Interest Leg Notional (Currency)	/trade/equitySwapTransactionSupplement/interestLeg/notional/notionalAmount/currency	R	Yes
Interest Leg Notional (Amount)	/trade/equitySwapTransactionSupplement/interestLeg/notional/notionalAmount/amount	R	Yes
Floating Rate Option	/trade/equitySwapTransactionSupplement/interestLeg/interestCalculation/floatingRateCalculation/floatingRateIndex	R	Yes
Floating Rate Spread	/trade/equitySwapTransactionSupplement/interestLeg/interestCalculation/floatingRateCalculation/spreadSchedule/initialValue	R	Yes
Designated Maturity Period	/trade/equitySwapTransactionSupplement/interestLeg/interestCalculation/floatingRateCalculation/indexTenor/periodMultiplier + period	R	Yes
Fixed Rate	/trade/equitySwapTransactionSupplement/interestLeg/interestCalculation/fixedRate	R	Yes
Equity Leg Payer	/trade/equitySwapTransactionSupplement/returnLeg/payerPartyReference	R	Yes
Equity Leg Receiver	/trade/equitySwapTransactionSupplement/returnLeg/receiverPartyReference	R	Yes
Equity Leg Effective Date	/trade/equitySwapTransactionSupplement/returnLeg/effectiveDate/adjustableDate/unadjustedDate	R	Yes
Equity Leg Termination Date	/trade/equitySwapTransactionSupplement/returnLeg/terminationDate/adjustableDate/unadjustedDate	R	Yes
Initial Price (Currency)	/trade/equitySwapTransactionSupplement/returnLeg/rateOfReturn/initialPrice/netPrice/currency	R	Yes
Initial Price (Amount)	/trade/equitySwapTransactionSupplement/returnLeg/rateOfReturn/initialPrice/netPrice/amount	R	Yes
Deal Notional Amount (Currency)	/trade/equitySwapTransactionSupplement/returnLeg/notional/notionalAmount/currency	R	Yes
Deal Notional Amount (Amount)	/trade/equitySwapTransactionSupplement/returnLeg/notional/notionalAmount/amount	R	Yes
Final Valuation Date	/trade/equitySwapTransactionSupplement/returnLeg/rateOfReturn/valuationPriceFinal/valuationDate	R	No

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking / Matching Fields
	onRules/valuationDate/adjustableDate/unadjustedDate		
Valutaion Date	/trade/equitySwapTransactionSupplement/returnLeg/rateOfReturn/valuationPriceInterim/valuationRules/valuationDate/adjustableDate/unadjustedDate	R	No
Type of Return	/trade/equitySwapTransactionSupplement/returnLeg/return/returnType	R	No
Reference Currency	/trade/equitySwapTransactionSupplement/fxFeature/referenceCurrency	R	No

A.6.4.4.3 Variance Swap

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking / Matching Fields
Asset Class	/trade/varianceSwapTransactionSupplement/primaryAssetClass	R	Yes
Product Taxonomy	/trade/varianceSwapTransactionSupplement/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy "	R	Yes
Underlying Asset – Asset Type	[For equity] /trade/varianceSwapTransactionSupplement/underlyer/singleUnderlyer/equity [For index] /trade/varianceSwapTransactionSupplement/underlyer/singleUnderlyer/index	R	Yes
Underlying Asset – Identifier Type	[For equity] /trade/varianceSwapTransactionSupplement/underlyer/singleUnderlyer/equity/instrumentId@instrumentIdScheme [For index] /trade/varianceSwapTransactionSupplement/underlyer/singleUnderlyer/index/instrumentId@instrumentIdScheme	R	Yes
Underlying Asset – Instrument ID	[For equity] /trade/varianceSwapTransactionSupplement/underlyer/singleUnderlyer/equity/instrumentId [For index] /trade/varianceSwapTransactionSupplement/underlyer/singleUnderlyer/index/instrumentId	R	Yes
Underlying Asset – Name	[For equity] /trade/varianceSwapTransactionSupplement/underlyer/singleUnderlyer/equity/description [For index] /trade/varianceSwapTransactionSupplement/underlyer/singleUnderlyer/index/description	R	No
Underlying Asset – Exchange ID	[For equity] /trade/varianceSwapTransactionSupplement/underlyer/singleUnderlyer/equity/exchangeId [For index] /trade/varianceSwapTransactionSupplement/underlyer/singleUnderlyer/index/exchangeId	R	No
Underlying Asset – Related Exchange ID	[For equity] /trade/varianceSwapTransactionSupplement/underlyer/singleUnderlyer/equity/relatedExchangeId [For index] /trade/varianceSwapTransactionSupplement/underlyer/singleUnderlyer/index/relatedExchangeId	R	No
Underlying Asset – Open Unit	/trade/varianceSwapTransactionSupplement/underlyer/singleUnderlyer/openUnits	R	No
Settlement Method	/trade/varianceSwapTransactionSupplement/equityExercise/settlementType	R	No

Field Name	FpML path relative to the Trade Event element	Reporting Requirement	Linking / Matching Fields
Settlement Currency	/trade/varianceSwapTransactionSupplement/equityExercise/settlementCurrency	R	No
Variance Payer	/trade/varianceSwapTransactionSupplement/varianceLeg/payerPartyReference	R	Yes
Variance Receiver	/trade/varianceSwapTransactionSupplement/varianceLeg/receiverPartyReference	R	Yes
Effective Date	/trade/varianceSwapTransactionSupplement/varianceLeg/effectiveDate/adjustableDate/unadjustedDate	R	No
Termination Date	/trade/varianceSwapTransactionSupplement/varianceLeg/terminationDate/adjustableDate/unadjustedDate	R	No
Valuation Date	/trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate	R	Yes
Observation Start Date	/trade/varianceSwapTransactionSupplement/varianceLeg/amount/observationStartDate/adjustableDate/unadjustedDate	R	Yes
Observation End Date	/trade/varianceSwapTransactionSupplement/tr:varianceExtension/tr:observationEndDate/adjustableDate/unadjustedDate	R	No
Variance Amount (Currency)	/trade/varianceSwapTransactionSupplement/varianceLeg/amount/variance/varianceAmount/currency	R	Yes
Variance Amount (Amount)	/trade/varianceSwapTransactionSupplement/varianceLeg/amount/variance/varianceAmount/amount	R	Yes
Vega Notional (Currency)	/trade/varianceSwapTransactionSupplement/tr:varianceExtension/tr:vegaNotionalAmountCurrency	R	No
Vega Notional (Amount)	/trade/varianceSwapTransactionSupplement/varianceLeg/amount/variance/vegaNotionalAmount	R	No
Volatility Strike Price	/trade/varianceSwapTransactionSupplement/varianceLeg/amount/variance/volatilityStrikePrice	R (Either One)	Yes
Variance Strike Price	/trade/varianceSwapTransactionSupplement/varianceLeg/amount/variance/varianceStrikePrice		Yes
Variance Cap Indicator	/trade/varianceSwapTransactionSupplement/varianceLeg/amount/variance/varianceCap	R	No
Variance Cap	/trade/varianceSwapTransactionSupplement/varianceLeg/amount/variance/unadjustedVarianceCap	R	No
Variance Cap Factor	/trade/varianceSwapTransactionSupplement/tr:varianceExtension/tr:varianceCapFactor	R	No
Type of Return	/trade/varianceSwapTransactionSupplement/tr:varianceExtension/tr:returnType	R	No
Initial Price (Currency)	/trade/varianceSwapTransactionSupplement/tr:varianceExtension/tr:initialPrice/currency	R	No
Initial Price (Amount)	/trade/varianceSwapTransactionSupplement/tr:varianceExtension/tr:initialPrice/amount	R	No
Final Price (Currency)	/trade/varianceSwapTransactionSupplement/tr:varianceExtension/tr:finalPrice/currency	R	No
Final Price (Amount)	/trade/varianceSwapTransactionSupplement/tr:varianceExtension/tr:finalPrice/amount	R	No
Reference Currency	/trade/varianceSwapTransactionSupplement/varianceLeg/fxFeature/referenceCurrency	R	No

A.6.4.5 Termination event

Below are the fields for termination event.

Field Name	FpML path relative to the Trade Event element (if not otherwise specified)	Reporting Requirement	Linking / Matching Fields
Action	[Request level] /tr:eventActivityReport	R	No
Trade event	[Request level] /Events.model	R	No
Product Taxonomy	/trade/<product>/productType/@productTypeScheme= "http://www.fpml.org/coding-scheme/product-taxonomy"	R	No
Event Request ID	[Request level] /tr:eventActivityReport/header/messageId	R	No
Reporting For	[Request level] /tr:eventActivityReport/tr:reportingFor	R	No
Agent Event Reference	[Request level] /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-event-ref"	R (Either one)	No
User Event Reference	[Request level] /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-event-ref"		No
Trade Reference (for trade correlation)	/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/trade-ref"	R (Either one)	No
Agent Trade Reference (for trade correlation)	/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"		No
User Trade Reference (for trade correlation)	/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref"		No
UTI – Issuer ID (for trade correlation)	/trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier"		No
UTI – UTI value (for trade correlation)	/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier"		No
Agreement Date	/agreementDate	R	No
Outstanding Notional Amount (Currency 1) (Currency)	/outstandingNotionalAmount[1]/currency	R	Yes
Outstanding Notional Amount (Currency 1) (Amount)	/outstandingNotionalAmount[1]/amount	R	Yes
Outstanding Notional Amount (Currency 2) (Currency)	/outstandingNotionalAmount[2]/currency	R	Yes
Outstanding Notional Amount (Currency 2) (Amount)	/outstandingNotionalAmount[2]/amount	R	Yes
Outstanding Number of Options	/outstandingNumberOfOptions	R	Yes

A.6.4.6 Withdrawal event

Below are the fields for withdrawal event.

Field Name	FpML path relative to the Trade Event element (if not otherwise specified)	Reporting Requirement	Linking / Matching Fields
Action	[Request level] /tr:eventActivityReport	R	No
Trade event	[Request level] /Events.model	R	No
Product Taxonomy	/trade/<product>/productType/@productTypeScheme= "http://www.fpml.org/coding-scheme/product-taxonomy"	R	No
Event Request ID	[Request level] /tr:eventActivityReport/header/messageId	R	No
Reporting For	[Request level] /tr:eventActivityReport/tr:reportingFor	R	No
Agent Event Reference	[Request level] /tr:eventActivityReport/correlationId/@correlationIdScheme= "http://www.hkicl.com.hk/scheme/hktr/agent-event-ref"	R (Either one)	No
User Event Reference	[Request level] /tr:eventActivityReport/correlationId/@correlationIdScheme= "http://www.hkicl.com.hk/scheme/hktr/user-event-ref"		No
Trade Reference (for trade correlation)	/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/sc heme/hktr/trade-ref"	R (Either one)	No
Agent Trade Reference (for trade correlation)	/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/sc heme/hktr/agent-trade-ref"		No
User Trade Reference (for trade correlation)	/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/sc heme/hktr/user-trade-ref"		No
UTI – Issuer ID (for trade correlation)	/trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.fpml.org/coding- scheme/external/cftc/issuer-identifier"		No
UTI – UTI value (for trade correlation)	/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/codin g-scheme/external/unique-transaction-identifier"		No

A.6.5 Non-amendable Fields

The fields listed in the following sections are non amendable fields for each of the asset class. These non amendable fields are still required to be inputted (if applicable) in the amendment event, but their values should remain unchanged: the values should be the same as they were initially submitted into the system for all products.

Please note that **change of direction of the Trade Parties inside trade details is amendable in the system**. For example, Bank A reports a trade with counterparty Bank B in which Bank A is a Fixed Rate Payer, while its counterparty Bank B is a Floating Rate Payer. Later on, Bank A finds that the direction of the trade being reported is incorrect. Bank A can then submit an “amendment” event to change the direction of the reported trade (i.e. with Bank A being the Floating Rate Payer, and Bank B being the Fixed Rate Payer).

A.6.5.1 Interest Rate

Field Name	FpML path relative to the Trade Event element
Asset Class	/trade/<product>/primaryAssetClass
Product taxonomy	/trade/<product>/productType/@productTypeScheme= "http://www.fpml.org/coding-scheme/product-taxonomy"
Reporting For (who is TR Participant)	(Relative to top event request level) /tr:eventActivityReport/tr:reportingFor/tr:tradePartyReference
Trade Party 1 (who is TR Participant)	/tr:tradeParty1
Trade Party 2 (who is TR Participant)	/tr:tradeParty2
Leg 1 Payer (who is TR Participant)	(swap) /trade/swap/swapStream[1]/payerPartyReference (swaption) /trade/swaption/swap/swapStream[1]/payerPartyReference
Leg 2 Payer (who is TR Participant)	(swap) /trade/swap/swapStream[2]/payerPartyReference (swaption) /trade/swaption/swapStream[2]/payerPartyReference
Buyer (who is TR Participant)	(capFloor) /trade/capFloor/capFloorStream/receivePartyReference (FRA)

Field Name	FpML path relative to the Trade Event element
	/trade/fra/buyerPartyReference (swaption) /trade/swaption/buyerPartyReference
Seller (who is TR Participant)	(capFloor) /trade/capFloor/capFloorStream/payerPartyReference (FRA) /trade/fra/sellerPartyReference (swaption) /trade/swaption/sellerPartyReference
Trade Date	/trade/tradeHeader/tradeDate
Leg 1 – Notional Amount – Currency	(swap) /trade/swap/swapStream[1]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency (swaption) /trade/swaption/swap/swapStream[1]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency (capFloor) /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency (FRA) /trade/fra/notional/currency
Leg 2 – Notional Amount – Currency	(swap) /trade/swap/swapStream[2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency (swaption) /trade/swaption/swap/swapStream[2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency

A.6.5.2 Foreign Exchange

Field Name	FpML path relative to the Trade Event element
Asset Class	/trade/<product>/primaryAssetClass
Product taxonomy	/trade/<product>/productType/@productTypeScheme= "http://www.fpml.org/coding-scheme/product-taxonomy"
Reporting For (who is TR Participant)	(Relative to top event request level) /tr:eventActivityReport/tr:reportingFor/tr:tradePartyReference
Trade Party 1 (who is TR Participant)	/tr:tradeParty1
Trade Party 2 (who is TR Participant)	/tr:tradeParty2
Trade Date	/trade/tradeHeader/tradeDate
Exchanged Currency 1 – Payer Party (who is TR Participant)	/trade/fxSingleLeg/exchangedCurrency1/payerPartyReference
Exchanged Currency 2 – Payer Party (who is TR Participant)	/trade/fxSingleLeg/exchangedCurrency2/payerPartyReference
Exchanged Currency 1 – Payment Amount (Currency)	/trade/fxSingleLeg/exchangedCurrency1/paymentAmount/currency
Exchanged Currency 2 – Payment Amount (Currency)	/trade/fxSingleLeg/exchangedCurrency2/paymentAmount/currency
Option Buyer (who is TR Participant)	/trade/fxOption/buyerPartyReference
Option Seller (who is TR Participant)	/trade/fxOption/sellerPartyReference
Put Notional (Currency)	/trade/fxOption/putCurrencyAmount/currency
Call Notional (Currency)	/trade/fxOption/callCurrencyAmount/currency

A.6.5.3 Equity

A.6.5.3.1 Non-Equity Exotic products

Field Name	FpML path relative to the Trade Event element
Asset Class	/trade/<product>/primaryAssetClass
Product taxonomy	/trade/<product>/productType/@productTypeScheme= "http://www.fpml.org/coding-scheme/product-taxonomy"
Reporting For (who is TR Participant)	(Relative to top event request level) /tr:eventActivityReport/tr:reportingFor/tr:tradePartyReference
Trade Party 1 (who is TR Participant)	/tr:tradeParty1
Trade Party 2 (who is TR Participant)	/tr:tradeParty2
Trade Date	/trade/tradeHeader/tradeDate
Buyer (who is TR Participant)	(Equity Option) /trade/<product>/buyerPartyReference
Seller (who is TR Participant)	(Equity Option) /trade/<product>/sellerPartyReference
Interest Leg Payer (who is TR Participant)	/trade/equitySwapTransactionSupplement/interestLeg/payerPartyReference
Interest Leg Receiver (who is TR Participant)	/trade/equitySwapTransactionSupplement/interestLeg/receiverPartyReference
Equity Leg Payer (who is TR Participant)	/trade/equitySwapTransactionSupplement/returnLeg/payerPartyReference
Equity Leg Receiver (who is TR Participant)	/trade/equitySwapTransactionSupplement/returnLeg/receiverPartyReference
Deal Notional Amount Currency	/trade/equitySwapTransactionSupplement/returnLeg/notional/notionalAmount/currency
Variance Payer (who is TR Participant)	/trade/varianceSwapTransactionSupplement/varianceLeg/payerPartyReference
Variance Receiver (who is TR Participant)	/trade/varianceSwapTransactionSupplement/varianceLeg/receiverPartyReference
Variance Amount Currency	/trade/varianceSwapTransactionSupplement/varianceLeg/amount/variance/varianceAmount/currency

A.7 Summary on Coding Schemes

Below is a summary of coding schemes that can be used within the HKTR-R system. If the value in the “Default” column is “Y”, it means that the corresponding coding scheme is the default value, and will simply be ignored by the HKTR-R system.

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
messageIdScheme	<ul style="list-style-type: none"> /tr:eventActivityReport/header/messageId /tr:eventActivityReportRetracted/header/messageId 	http://www.hkicl.com.hk/scheme/hktr/message-id	For specifying the request message ID.	Y
messageAddressScheme	<ul style="list-style-type: none"> /tr:eventActivityReport/header/sentBy /tr:eventActivityReportRetracted/header/sentBy 	http://www.fpml.org/coding-scheme/external/iso17442	For specifying LEI of the HKTR entity	
		http://www.hkicl.com.hk/scheme/hktr/tr-entity-id	For specifying HKTR Entity ID.	
		http://www.fpml.org/ext/iso9362	For specifying SWIFT BIC of the HKTR entity.	
		http://www.hkicl.com.hk/scheme/cicrn	For specifying “Certificate of Incorporation” (CI) or “Certificate of Registration” (CR) Number of the HKTR entity.	
		http://www.hkicl.com.hk/scheme/hkbrn	For specifying Hong Kong Business Registration Number of the HKTR entity.	
correlationIdScheme	<ul style="list-style-type: none"> /tr:eventActivityReport/correlationId 	http://www.hkicl.com.hk/scheme/hktr/agent-event-ref	For specifying the Agent Event Reference.	
		http://www.hkicl.com.hk/scheme/hktr/user-event-ref	For specifying the User Event Reference.	
		http://www.hkicl.com.hk/scheme/hktr/event-ref	For specifying the HKTR Event Reference.	
partyIdScheme	<ul style="list-style-type: none"> /tr:eventActivityReport/party/partyId 	http://www.fpml.org/coding-scheme/external/iso17442	For specifying Legal Entity Identifier.	

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
		http://www.hkicl.com.hk/scheme/hktr/tr-entity-id	For specifying HKTR Entity ID.	
		http://www.fpml.org/ext/iso9362	For specifying SWIFT BIC	
		http://www.hkicl.com.hk/scheme/cicrn	For specifying “Certificate of Incorporation” (CI) or “Certificate of Registration” (CR) Number	
		http://www.hkicl.com.hk/scheme/hkbrn	For specifying Hong Kong Business Registration Number	
		http://www.hkicl.com.hk/scheme/hktr/user-defined	For specifying user defined identifier	
		http://www.hkicl.com.hk/scheme/hktr/masked-party-id	For specifying a masked party ID, for use when the counterparty’s identity is not to be disclosed.	
		http://www.hkicl.com.hk/scheme/hktr/hktr	Specifically used to specify the HKTR party. Example use: For specifying the sent-by party in response message.	
		http://www.hkicl.com.hk/scheme/hktr/ccp-id	For specifying the Identifier for Central Counterparty. For a list of its eligible values, please refer to the “CCPIdentifier” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.	
		http://www.hkicl.com.hk/scheme/hktr/cp-id	For specifying the Identifier for Confirmation Platform. For a list of its eligible values, please refer to the “CPIIdentifier” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.	

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
eventStatusScheme	<ul style="list-style-type: none"> /tr:eventActivityReportStatus/status 	http://www.hkicl.com.hk/scheme/hktr/reporting/event-status	<p>For specifying the current status of event processing. Applicable for relink or suppressUncertain events.</p> <p>For a list of its eligible values, please refer to the “EventStatus” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	Y
reasonCodeScheme	<ul style="list-style-type: none"> /eventActivityReportException/reason/reasonCode 	http://www.hkicl.com.hk/scheme/hktr/reporting/reason-code	For specifying the response code of the individual request. These are the HKTR-R-specific reason codes.	Y
currencyScheme	<ul style="list-style-type: none"> [TradeNotionalChange]/changeInNotionalAmount/currency [TradeNotionalChange]/outstandingNotionalAmount/currency etc. (All other “currency” elements defined in the document) 	http://www.fpml.org/ext/iso4217-2001-08-15	<p>The ISO standard 4217 for currency.</p> <p>For a list of its eligible values, please refer to the “Currency” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	Y
contractualDefinitionsScheme	<ul style="list-style-type: none"> [Trade]/documentation/contractualDefinitions 	http://www.fpml.org/coding-scheme/contractual-definitions	<p>The contractual definitions published by ISDA.</p> <p>For a list of its eligible values, please refer to the “ContractualDefinitions” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	Y
partyRoleScheme	<ul style="list-style-type: none"> [Trade]/tradeHeader/partyTradeInformation/relatedParty/role 	http://www.hkicl.com.hk/scheme/hktr/party-role	<p>The scheme for role published by HKICL.</p> <p>For a list of its eligible values, please refer to the “PartyRole” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	Y

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
unitScheme	<ul style="list-style-type: none"> [Trade]/tradeHeader/partyTradeInformation/unit 	http://www.hkicl.com.hk/scheme/hktr/unit	A type describing the unit.	Y
traderScheme	<ul style="list-style-type: none"> [Trade]/tradeHeader/partyTradeInformation/trader 	http://www.hkicl.com.hk/scheme/hktr/trader	A type describing the trader.	Y
executionDateTimeScheme	<ul style="list-style-type: none"> [Trade]/tradeHeader/partyTradeInformation/executionDateTime 	N/A	No coding scheme is used for this attribute. It is simply ignored by the HKTR-R system.	Y
counterPartyOriginScheme	<ul style="list-style-type: none"> [PartyTradeInformation]/tr:counterpartyOrigin 	http://www.hkicl.com.hk/scheme/hktr/counterparty-origin	A type describing the counterparty origin.	Y
industrialSectorScheme	<ul style="list-style-type: none"> [PartyTradeInformation]/tr:industrialSector 	http://www.hkicl.com.hk/scheme/hktr/industrial-sector	A type describing the industrial sector.	Y
executionTypeScheme	<ul style="list-style-type: none"> [PartyTradeInformation]/tr:executionTypeScheme 	http://www.fpml.org/coding-scheme/execution-type	<p>For specifying how the trade was executed.</p> <p>For a list of its eligible values, please refer to the “ExecutionType” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	Y
executionVenueTypeScheme	<ul style="list-style-type: none"> [PartyTradeInformation]/tr:executionVenueTypeScheme 	http://www.fpml.org/coding-scheme/execution-venue-type	<p>For specifying where the trade was executed.</p> <p>For a list of its eligible values, please refer to the “ExecutionVenueType” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	Y
collateralizationTypeScheme	<ul style="list-style-type: none"> [PartyTradeInformation]/tr:collateralizationTypeScheme 	http://www.fpml.org/coding-scheme/collateral-type	<p>Indication of whether the contract is collateralized and how.</p> <p>For a list of its eligible values, please refer to the</p>	Y

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
			“CollateralizationType” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.	
verificationMethodScheme	<ul style="list-style-type: none"> [PartyTradeInformation]/tr:verificationMethodScheme 	http://www.fpml.org/coding-scheme/verification-method	<p>Indicates if the data was electronically verified or verified by non-electronic means.</p> <p>For a list of its eligible values, please refer to the “VerificationMethod” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	Y
businessCenterScheme	<ul style="list-style-type: none"> [Trade]/calculationAgentBusinessCenter [Swap]/swapStream/resetDates/initialFixingDate/businessCenters/businessCenter Etc. (All other business center elements defined in the document) 	http://www.fpml.org/coding-scheme/business-center	<p>For specifying the business centers in a trade contract. It simply follows the FpML’s default coding scheme.</p> <p>For a list of its eligible values, please refer to the “BusinessCenter” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	Y
assetClassScheme	<ul style="list-style-type: none"> [Product]/primaryAssetClass 	http://www.fpml.org/coding-scheme/asset-class	<p>For specifying the asset class of the product to be presented in this document.</p> <p>For a list of its eligible values, please refer to the “AssetClass” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	
productIdScheme	<ul style="list-style-type: none"> [Product]/productId 	http://www.fpml.org/coding-scheme/external/unique-product-identifier	For specifying the product ID prefix of the product ID to be Universal Product Identifier (UPI).	
		http://www.hkicl.com.hk/scheme/hktr/isda-product-identifier	For specifying the product ID prefix of the product ID to be ISDA.	

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
		http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier	For specifying the product ID prefix of the product ID to be GTR.	
productTaxonomyScheme	<ul style="list-style-type: none"> [Product]/productType 	http://www.fpml.org/coding-scheme/product-taxonomy	<p>For specifying a product type code based on the ISDA product taxonomy.</p> <p>For a list of its eligible values of Product Taxonomy, please refer to "ProductTaxonomy" as stipulated in the worksheet of "Reporting - Ref - Enumerations and coding schemes.xls"</p>	Y
floatingRateIndexScheme	<ul style="list-style-type: none"> [Swap]/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex Etc. 	http://www.fpml.org/coding-scheme/floating-rate-index	<p>For specifying the floating rate index being used in the contract. It simply follows the FpML's default coding scheme.</p> <p>For a list of its eligible values, please refer to the "FloatingRateIndex" worksheet in the excel document: "Reporting - Ref - Enumerations and coding schemes.xls".</p>	Y
		http://www.fpml.org/coding-scheme/inflation-index-description	<p>For specifying the inflation rate index being used in the contract. It simply follows the FpML's default coding scheme.</p> <p>For a list of its eligible values, please refer to the "InflationIndexDescription" worksheet in the excel document: "Reporting - Ref - Enumerations and coding schemes.xls".</p>	
dayCountFractionScheme	<ul style="list-style-type: none"> [Swap]/swapStream/calculationPeriodAmount/calculation/dayCountFraction 	http://www.fpml.org/coding-scheme/day-count-fraction	<p>For specifying the day count fraction being used in the contract. It simply follows the FpML's default coding scheme.</p> <p>For a list of its eligible values, please refer to the "DayCountFraction" worksheet in the excel</p>	Y

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
			document: “Reporting - Ref - Enumerations and coding schemes.xls”.	
instrumentIdScheme (for Interest Rate)	<ul style="list-style-type: none"> [Swap]/additionalTerms/bond Reference/bond/instrumentId 	http://www.fpml.org/spec/2002/instrument-id-Bloomberg-1-0	Bloomberg ticker symbol	
		http://www.fpml.org/spec/2002/instrument-id-CUSIP-1-0	Committee on Uniform Securities Identification Procedures	
		http://www.fpml.org/spec/2002/instrument-id-ISIN-1-0	International Securities Identification Number	
		http://www.fpml.org/spec/2003/instrument-id-Reuters-RIC-1-0	Reuters Instrument Code (RIC)	
		http://www.fpml.org/spec/2003/instrument-id-RED-pair-1-0	RED pair code	
		http://www.fpml.org/spec/2002/instrument-id-SEDOL-1-0	London Stock Exchange Daily Official List	
		http://www.fpml.org/spec/2002/instrument-id-Sicovam-1-0	Sicovam code	
		http://www.fpml.org/coding-scheme/external/instrument-id-common-code-1-0	Common Code for Euroclear/CEDEL	
informationProviderScheme	<ul style="list-style-type: none"> [FxSingleLeg]/nonDeliverableSettlement/fixing/fxSpotRateSource/primaryRateSource/rateSource 	http://www.fpml.org/coding-scheme/information-provider	<p>For specifying the information provider being used in rate source. It simply follows the FpML's default coding scheme.</p> <p>For a list of its eligible values, please refer to the “InformationProvider” worksheet in the excel document: “Reporting - Ref - Enumerations and coding</p>	Y

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
			schemes.xls".	
rateSourcePageScheme	<ul style="list-style-type: none"> [FxSingleLeg]/nonDeliverableSettlement/fixing/fxSpotRateSource/primaryRateSource/rateSourcePage 	N/A	No coding scheme is used for this attribute. It is simply ignored by the HKTR-R system.	Y
issuerIdScheme	<ul style="list-style-type: none"> [PartyTradeIdentifier]/issuerId 	http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier	For specifying the issuer ID of the issuer of UTI or Prior-UTI.	Y
tradeIdScheme	<ul style="list-style-type: none"> [PartyTradeIdentifier]/tradeId 	http://www.hkicl.com.hk/scheme/hktr/trade-ref	For specifying the HKTR-R system assigned trade identifier.	
		http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref	For specifying the trade identifier assigned by Confirmation Platform. (reporting purpose only)	
		http://www.fpml.org/coding-scheme/external/unique-transaction-identifier	<p>For specifying the Unique Trade Identifier (UTI).</p> <p>UTI specified by the HKTR only includes the Unique Swap Identifier (USI) required to be reported by the US Commodity Futures Trading Commission's (CFTC) regulations for recording keeping and swap data reporting purposes.</p> <p>The value of specified UTI should be presented in conformity with the format and structure applicable to it.</p>	
		http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref	For specifying the Agent Trade Reference.	
		http://www.hkicl.com.hk/scheme/hktr/user-trade-ref	For specifying the User Trade Reference.	
		http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier	For specifying the new Unique Trade Identifier (UTI) for the amendment event.	

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
			<p>UTI specified by the HKTR only includes the Unique Swap Identifier (USI) required to be reported by the US Commodity Futures Trading Commission's (CFTC) regulations for recording keeping and swap data reporting purposes.</p> <p>The value of specified UTI should be presented in conformity with the format and structure applicable to it.</p>	
		http://www.hkicl.com.hk/scheme/hktr/new-user-trade-ref	For specifying the new user trade reference for the amendment event.	
		http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref	For specifying the new user agent reference for the amendment event.	
		http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref	For specifying the new trade identifier assigned by Confirmation Platform for the amendment event.	
		http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier	<p>For specifying the Prior Unique Transaction Identifier (Prior-UTI) (i.e. The UTI for the original trade. Applicable when the trade is novated to face CCP.)</p> <p>UTI specified by the HKTR only includes the Unique Swap Identifier (USI) required to be reported by the US Commodity Futures Trading Commission's (CFTC) regulations for recording keeping and swap data reporting purposes.</p> <p>The value of specified UTI should be presented in conformity with the format and structure applicable to it.</p>	
		http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier	For specifying the new Prior Unique Transaction Identifier (Prior-UTI) for the amendment event (i.e. The UTI for the original trade. Applicable when	

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
			<p>the trade is novated to face CCP.)</p> <p>UTI specified by the HKTR only includes the Unique Swap Identifier (USI) required to be reported by the US Commodity Futures Trading Commission's (CFTC) regulations for recording keeping and swap data reporting purposes.</p> <p>The value of specified UTI should be presented in conformity with the format and structure applicable to it.</p>	
		http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id	<p>If a unique Trade ID (TID) reportable under the mandatory reporting requirements in the European Union exists for the trade, the value of the TID, presented in conformity with the format and structure applicable to it. Definition of the TID can be found at:</p> <p>http://eur-lex.europa.eu/LexUriServ/LexUriServ.do?uri=OJ:L:2013:052:0001:0010:EN:PDF</p> <p>Users may refer to the updates of the website from time to time.</p>	
		http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier-unique-trade-id	<p>If a unique Trade ID (TID) reportable under the mandatory reporting requirements in the European Union exists for the trade, the new value of the TID, presented in conformity with the format and structure applicable to it. Definition of the TID can be found at:</p> <p>http://eur-lex.europa.eu/LexUriServ/LexUriServ.do?uri=OJ:L:2013:052:0001:0010:EN:PDF</p> <p>Users may refer to the updates of the website from</p>	

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
			time to time.	
		http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier-unique-trade-id	The UTI-TID for the original trade. Applicable when the trade is novated to face CCP. If a UTI-TID specified by the HKTR requirements of a unique Trade ID (TID) reportable under the mandatory reporting requirements in the European Union exists for the trade, the value of the TID, presented in conformity with the format and structure applicable to it.	
		http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier-unique-trade-id	The UTI-TID for the original trade. Applicable when the trade is novated to face CCP. If a UTI-TID specified by the HKTR requirements of a unique Trade ID (TID) reportable under the mandatory reporting requirements in the European Union exists for the trade, the new value of the TID, presented in conformity with the format and structure applicable to it.	
eventIdScheme	<ul style="list-style-type: none"> [PartyEventInformation]/eventId 	http://www.hkicl.com.hk/scheme/hktr/event-ref	For specifying the HKTR-R assigned event identifier.	
		http://www.hkicl.com.hk/scheme/hktr/agent-event-ref	For specifying the Agent Event Reference.	
		http://www.hkicl.com.hk/scheme/hktr/user-event-ref	For specifying the User Event Reference.	
inflationIndexSourceScheme	<ul style="list-style-type: none"> [Swap]/swapStream/calculation/nPeriodAmount/calculation/inflationRateCalculation/inflationLag/indexSource 	http://www.fpml.org/coding-scheme/inflation-index-source	For specifying the inflation index source being used in the contract. It simply follows the FpML's default coding scheme. For a list of its eligible values, please refer to the "InflationRateSource" worksheet in the excel document: "Reporting - Ref - Enumerations and coding schemes.xls".	Y

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
mainPublicationScheme	<ul style="list-style-type: none"> [Swap]/swapStream/calculationPeriodAmount/calculation/inflationRateCalculation/mainPublication 	http://www.fpml.org/coding-scheme/inflation-main-publication	<p>For specifying the main publication being used in the contract. It simply follows the FpML's default coding scheme.</p> <p>For a list of its eligible values, please refer to the "MainPublication" worksheet in the excel document: "Reporting - Ref - Enumerations and coding schemes.xls".</p>	Y
interpolationMethodScheme	<ul style="list-style-type: none"> [Swap]/swapStream/calculationPeriodAmount/calculation/inflationRateCalculation/interpolationMethod 	http://www.fpml.org/coding-scheme/interpolation-method	<p>For specifying the interpolation method being used in the contract. It simply follows the FpML's default coding scheme.</p> <p>For a list of its eligible values, please refer to the "InterpolationMethod" worksheet in the excel document: "Reporting - Ref - Enumerations and coding schemes.xls".</p>	Y
settlementRateOptionScheme	<ul style="list-style-type: none"> [Swap]/swapStream/settlementProvision/nonDeliverableSettlement/settlementRateOption [Swap]/swapStream/settlementProvision/nonDeliverableSettlement/priceSourceDisruption/fallbackReferencePrice/fallbackSettlementRateOption 	http://www.fpml.org/coding-scheme/settlement-rate-option	<p>For specifying the settlement rate option being used in the contract. It simply follows the FpML's default coding scheme.</p> <p>For a list of its eligible values, please refer to the "SettlementRateOption" worksheet in the excel document: "Reporting - Ref - Enumerations and coding schemes.xls".</p>	Y
settlementMethodScheme	<p>For FX</p> <ul style="list-style-type: none"> [FxSingleLeg]/tr:fxDeliveryType [FxOption]/tr:fxDeliveryType <p>For IR</p>	http://www.hkicl.com.hk/scheme/hktr/settlement-method	<p>For specifying the settlement method. It is either "Cash" or "Physical".</p> <p>For a list of its eligible values, please refer to the "SettlementMethod" worksheet in the excel document:</p>	Y

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
	<ul style="list-style-type: none"> [Swap]/swapStream/settlementProvision/tr:settlementMethod 		"Reporting - Ref - Enumerations and coding schemes.xls".	
instrumentIdScheme (for Equity)	<ul style="list-style-type: none"> equitySwapTransactionSupplement/returnLeg/underlyer/singleUnderlyer/[underlyingAsset]/instrumentId equityOptionTransactionSupplement/underlyer/singleUnderlyer/[underlyingAsset]/instrumentId varianceSwapTransactionSupplement/varianceLeg/underlyer/singleUnderlyer/[underlyingAsset]/instrumentId 	http://www.fpml.org/spec/2003/instrument-id-Reuters-RIC	For Reuters Instrument Code (RIC)	
		http://www.fpml.org/spec/2002/instrument-id-ISIN	For International Securities Identification Number (ISIN)	
		http://www.fpml.org/spec/2002/instrument-id-CUSIP	For Committee on Uniform Securities Identification Procedures (CUSIP)	
		http://www.fpml.org/spec/2002/instrument-id-SEDOL	For London Stock Exchange Daily Official List (SEDOL)	
		http://www.fpml.org/spec/2002/instrument-id-Bloomberg	For Bloomberg ticker symbol	
		http://www.fpml.org/spec/2002/instrument-id-SingleOther	For Internal Code	
		http://www.fpml.org/spec/2003/instrument-id-SecuritiesIdentification-SICC-1-0	For SICC Code	
paymentTypeScheme	<ul style="list-style-type: none"> equitySwapTransactionSupplement/additionalPayment/paymentType 	http://www.hkicl.com.hk/scheme/hktr/equity-payment-type	For specifying the payment type of additional payment in equity swap.	Y
			For a list of its eligible values, please refer to the "EquityPaymentType" worksheet in the excel document: "Reporting - Ref - Enumerations and coding schemes.xls".	
linkIdScheme	<ul style="list-style-type: none"> [PartyTradeIdentifier]/linkId 	http://www.hkicl.com.hk/scheme/hktr/linkID	For specifying the swap link ID	Y

A.8 Typical usage of PartyTradeInformation block

Below is an extract of an FpML document (for a Foreign Exchange product) that shows a typical usage of the block:

```
<partyTradeInformation xsi:type="tr:PartyTradeInformation">
  <partyReference href="tradeParty1"/>
  <relatedParty>
    <partyReference href="party3"/>
    <role>ClearingFirm</role>
  </relatedParty>
  <relatedParty>
    <partyReference href="tradeParty1"/> ❶
    <role>PrimeBroker</role>
  </relatedParty>
  <relatedParty>
    <partyReference href="party7"/>
    <role>SettlementAgent</role>
  </relatedParty>
  <timestamps>
    <cleared>2012-12-12T08:27:00Z</cleared>
  </timestamps>
  <intentToClear>true</intentToClear>
  <tr:specialTerms>Executed when condition A applies.</tr:specialTerms>
  <tr:counterpartyOrigin>HouseAccount</tr:counterpartyOrigin>
  <tr:parentOriginator href="party5"/>
  <tr:parentCounterparty href="party6"/>
  <tr:industrialSector>Corporate</tr:industrialSector>
  <tr:referenceBranch>HKP</tr:referenceBranch>
</partyTradeInformation>
<partyTradeInformation xsi:type="tr:PartyTradeInformation">
  <partyReference href="tradeParty2"/>
  <relatedParty>
    <partyReference href="party4"/>
    <role>ExecutionAgent</role>
  </relatedParty>
  <relatedParty>
    <partyReference href="tradeParty2"/> ❶
    <role>ExecutingBroker</role>
  </relatedParty>
  <relatedParty>
    <partyReference href="party8"/>
    <role>SettlementAgent</role>
  </relatedParty>
  <tr:industrialSector>Corporate</tr:industrialSector>
  <tr:referenceBranch>HKQ</tr:referenceBranch>
</partyTradeInformation>
```

In the example, there are two partyTradeInformation blocks, one for “tradeParty1”, which stores the trade information on the “self”-side of the trade, and one for “tradeParty2”, which stores the trade information for the “counterparty”-side of the trade. In normal cases, more fields should be found in the partyTradeInformation block for “tradeParty1” than that for “tradeParty2”, as there should be more information about the “self”-trade party in the trade.

Note also that for the “relatedParty” block, the “partyReference” is a linkage to the trade party (See ❶ above). This is primarily used for the scenario in Foreign Exchange products where the trade parties are required to be identified as either Prime Broker or Executing Broker.