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 (REPORTING)**

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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. FpML v5.5 (reporting view) and FpML v5.7 (reporting view) are used for the reporting service. Extensions to the standard FpML schema are made to address the HKTR-R system's specific requirements.

One should note the following with the previous release of FpML v5.2:

- **Lack of support of new products and features.** The support of new products and new features are lacking in FpML v5.2. In other words, if a participant needs to report new products and features, one should use FpML v5.5 or FpML v5.7.

Generally speaking, FpML v5.5 supports Interest Rate, Foreign Exchange and Equity products as in the previous release. On top of that, in this release, some changes like adding new fields to each asset classes, supporting Dividend Swap as one of the Equity products, revising fields' cardinalities and descriptions are applied. For details on FpML v5.5 support, please refer to "Appendix A - Trade Submission Through XML Document (Reporting) for FpML 5.5.doc".

On the other hand, FpML v5.7 supports Credit and Commodity products in this release.

For the details on the supported products and features in FpML v5.5 and FpML v5.7, please refer to the AIDG main document.

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 (i.e. fields of type xsd:string / xsd:normalizedString), 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)”.

Note also that for string fields, empty string input (i.e. through the use of empty XML tag) is allowed. However, the system will behave as if the field is not present in the input document.

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 5.7 recommendation:

<http://www.fpml.org/spec/fpml-5-7-5-rec-1/>

- **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:

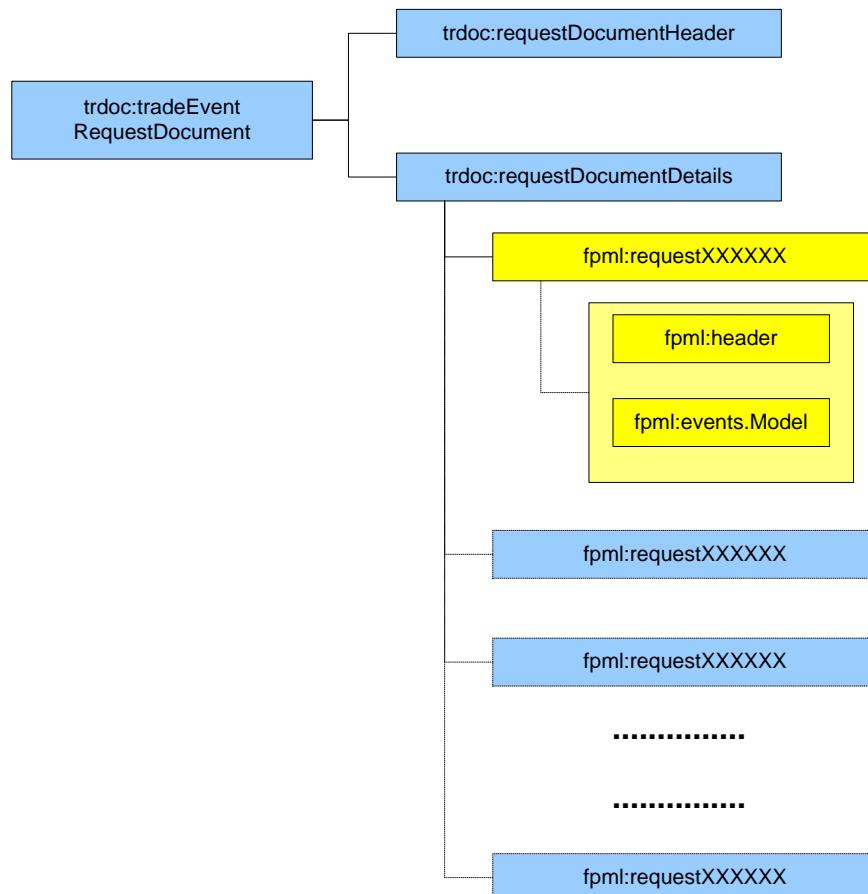
- a) A **green-coloured** cell indicates that the field is a custom field in HKTR-R, i.e. it is not found in the standard FpML schema.
- b) An **orange-coloured** cell indicates that the field can be further expanded, and that the description of fields within the expanded structure will be further elaborated 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:

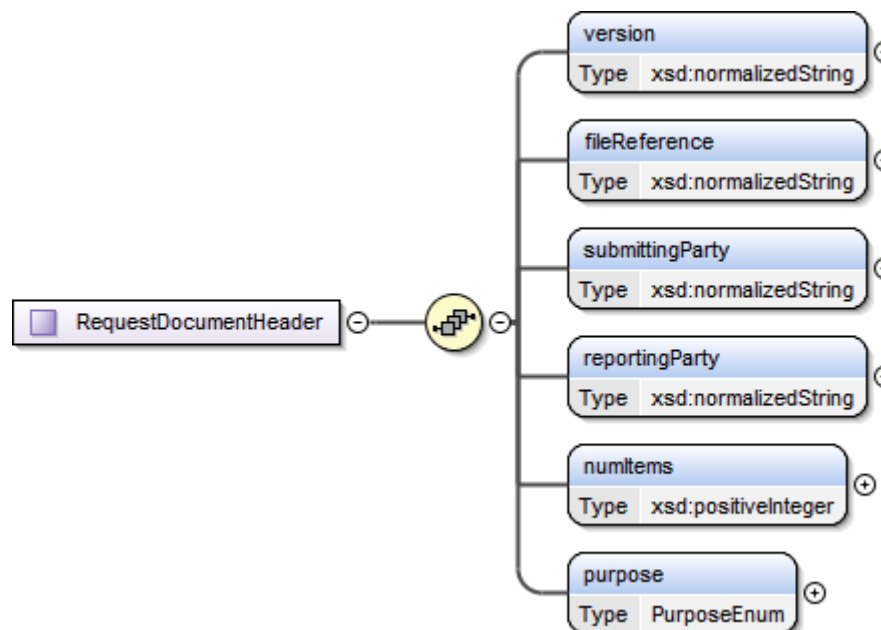
Eligible Sub-Product	Trade Event - Event Component (Reference)								
	New Trade - tr:newTrade (Appendix A.6.1.1)	Amendment - tr:amendment (Appendix A.6.1.2)	Full Termination - tr:termination (Appendix A.6.1.3)	Partial Termination - tr:termination (Appendix A.6.1.3)	Withdrawal - tr:withdrawal (Appendix 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)
Credit Default Swap – Single Name	✓	✓	✓	✓	✓	✓	✓	✓	✓
Credit Default Swap – Index	✓	✓	✓	✓	✓	✓	✓	✓	✓
Credit Default Swap – Index Tranche	✓	✓	✓	✓	✓	✓	✓	✓	✓
Commodity Swap (Fixed vs. Float)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Commodity Swap (Float vs. Float)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Commodity Swap (Float vs. Coal)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Commodity Swap (Float vs. Gas)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Commodity Swap (Float vs. Oil)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Commodity Swap (Float vs. Electricity)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Commodity Swap (Fixed vs. Oil)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Commodity Swap (Fixed vs. Gas)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Commodity Swap (Fixed vs. Coal)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Commodity Swap (Fixed vs. Gas)	✓	✓	✓	✓	✓	✓	✓	✓	✓

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)
Electricity)									
Commodity Financial Option	✓	✓	✓	✓	✓	✓	✓	✓	✓
Commodity Physical Option (Fixed vs. Bullion)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Commodity Physical Option (Fixed vs. Metal)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Commodity Physical Option (Average vs. Bullion)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Commodity Physical Option (Average vs. Metal)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Commodity Forward (Fixed vs. Bullion)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Commodity Forward (Fixed vs. Metal)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Commodity Forward (Average vs. Bullion)	✓	✓	✓	✓	✓	✓	✓	✓	✓
Commodity Forward (Average vs. Metal)	✓	✓	✓	✓	✓	✓	✓	✓	✓

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



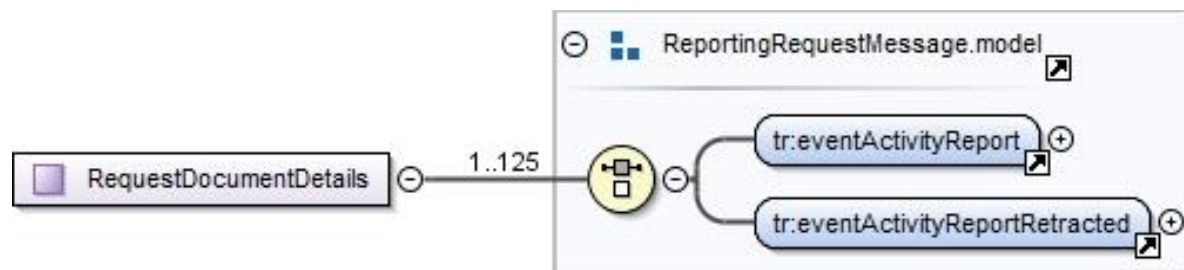
Field Ref. No.	Field location	Field name / @Attribute	Data Type	Description	Usage Rule	Card.
1	/trdoc:tradeEventRequestDocument	trdoc:requestDocumentHeader	---	The header element for storing file-scoped information.		1..1
1.1	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader	trdoc:version	xsd:normalizedString (5)	The version number that is common to all FpML messages within the file	The FpML version. For FpML 5.7, please fill in "5.7".	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 party who submits the trade event to the HKTR system.</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 maintained in the 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_crn” (for party using CI/CR number) • “http://www.hkicl.com.hk/scheme/h_kbrn” (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 party who has the reporting obligation to report the transaction.</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 maintained in the 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-crm” (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

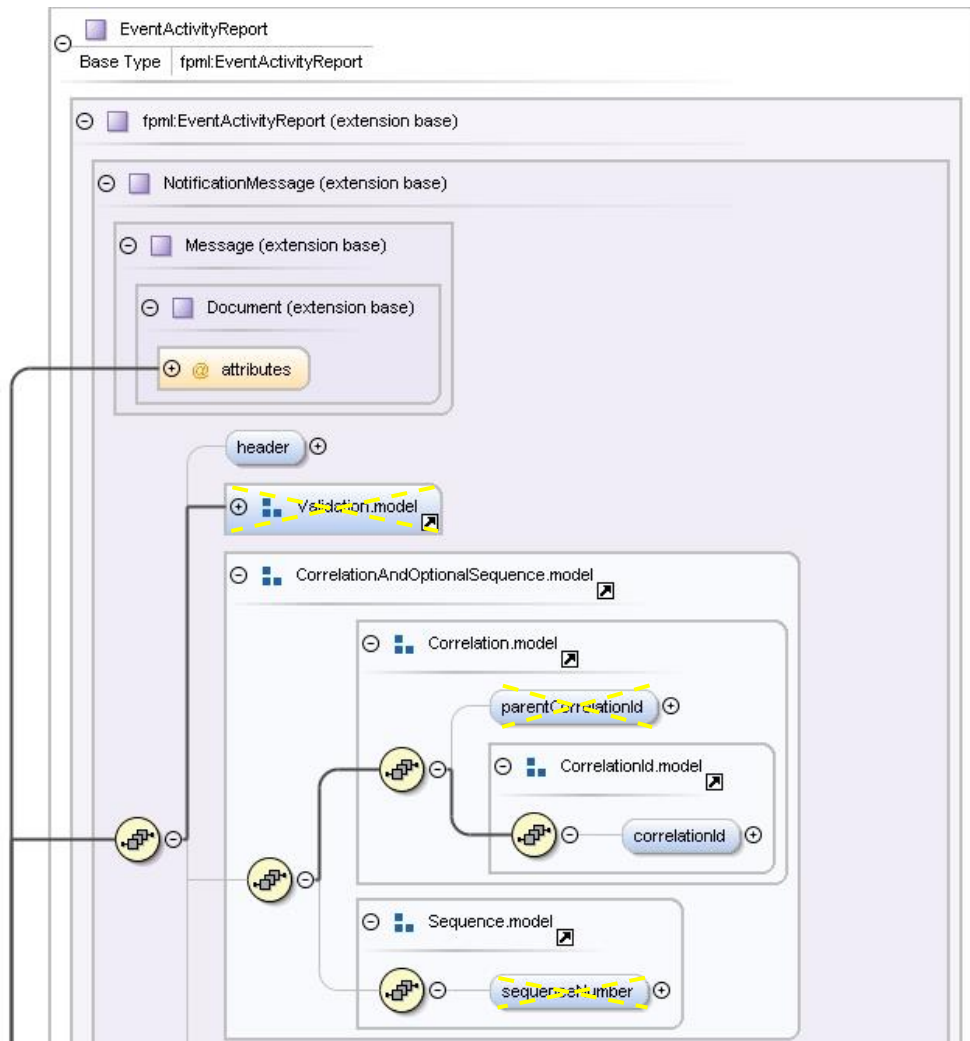


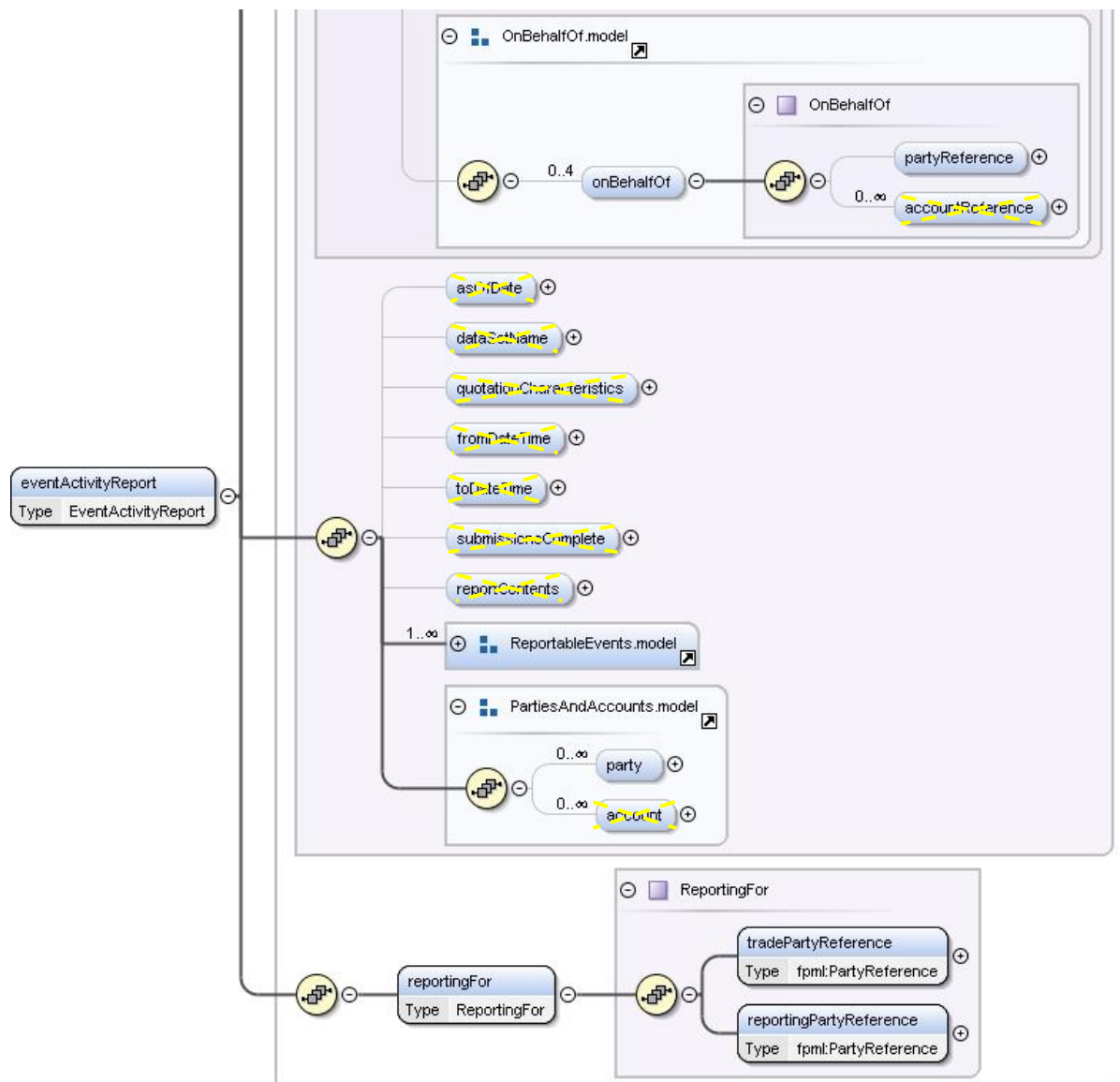
Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
2	/trdoc:tradeEventRequestDocument	trdoc:requestDocumentDetails	---	The detail block of one or more requests		1..1
2.1	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentDetails	tr:eventActivityReport	---	<p>Used only 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..125
	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentDetails/tr:eventActivityReport	@fpmlVersion	---		The FpML version. For FpML 5.7, please fill in "5-7".	Req.

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
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..125
	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentDetails/tr:eventActivityReportRetracted	@fpmlVersion			The FpML version. For FpML 5.7, please fill in "5-7".	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..125)
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.4.6.		0..1 (1..1)
1.2	/tr:eventActivityReport	correlationId	xsd:normalizedString (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 (255)	<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:normalizedString (255)	The party name of the organization. A free format string.		0..1
1.5.3	/tr:eventActivityReport/party	country	Scheme: CountryAlpha3 (xsd:normalizedString(3))	The country where the party is domiciled.	<p>When the residing party block is referenced by /tr:tradeParty1 or /tr:tradeParty2 elements, this field refers to the Place of Incorporation (for corporates) or Residence (for individuals) of the trade parties.</p> <p>This field will be ignored when the party block is referenced by other party-reference typed elements.</p>	0..1
	/tr:eventActivityReport/party	@countryScheme	xsd:anyURI	The code representation of a country or an area of special sovereignty.	<p>By default it is a valid 3 character country code as defined by the ISO standard 3166-1 alpha-3. Please refer to Appendix F Enumeration Spreadsheet CountryAlpha3 Tab for the country code list supported by HKTR-R.</p> <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/iso3166</p>	Opt.

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
1.6	/tr:eventActivityReport	tr:reportingFor	---	<p><u>For events other than Suppress Uncertain</u> Indicates the trade party that the reporting party reports the trade for.</p> <p><u>For Suppress Uncertain event</u> As the target trade to be suppressed is reported by others, this field should indicate the counter trade party of the target trade.</p>	<p><u>For events other than Suppress Uncertain</u> The reporting party can make use of this field to specify the actual trade party it reports trade for.</p> <p><u>For Suppress Uncertain event</u> The reporting party can make use of this field to specify the counter trade party of the target trade to be suppressed.</p>	1..1
1.6.1	/tr:eventActivityReport/tr:reportingFor	tr:tradePartyReference	Reference	<p><u>For events other than Suppress Uncertain</u> The actual trade party.</p> <p><u>For Suppress Uncertain event</u> The counter trade party of the target trade to be suppressed.</p>		1..1

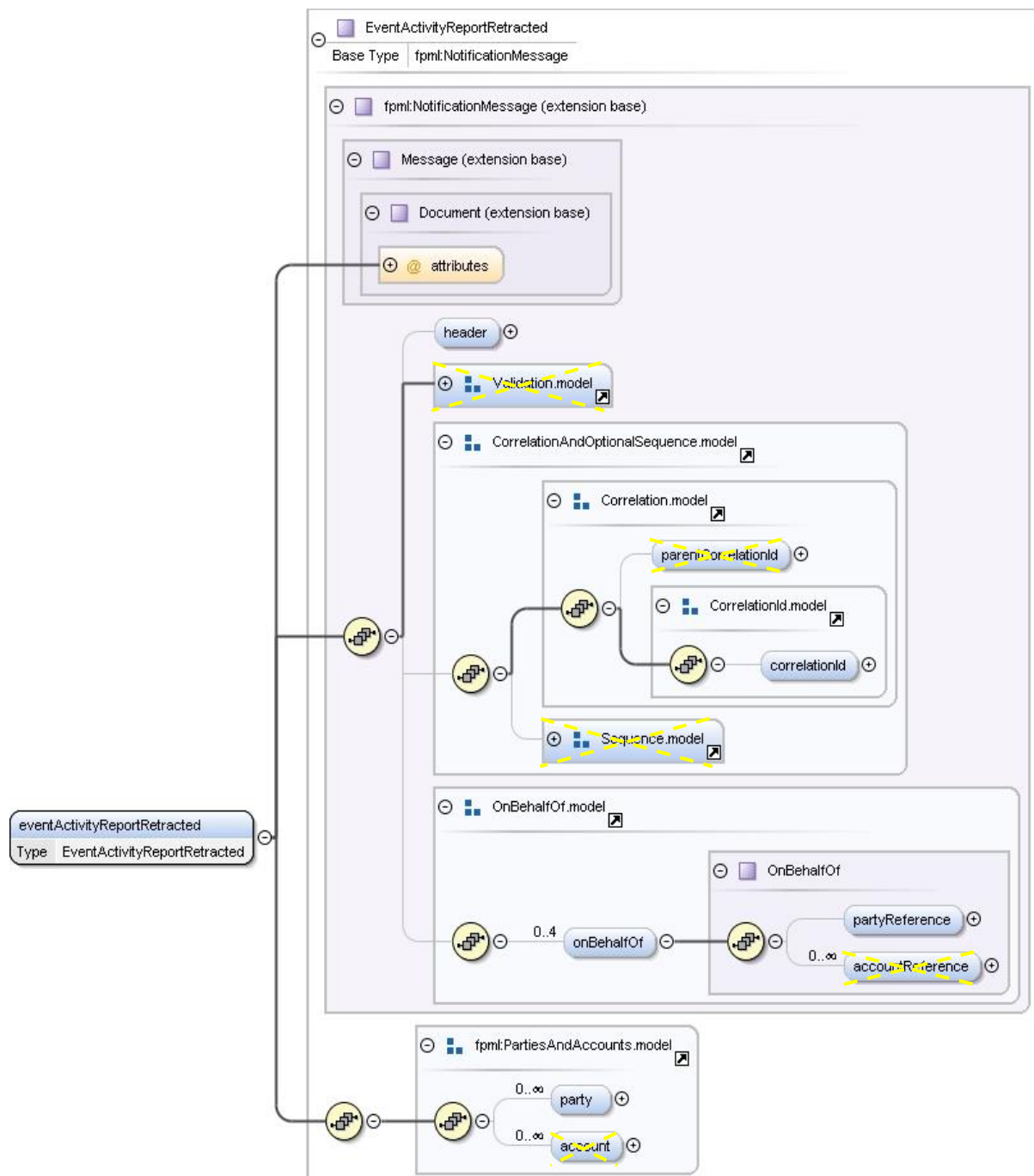
Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
	/tr:eventActivityReport/tr:reportingFor/tr:tradePartyReference	@href	xsd:IDREF	The reference to a party.	<p>It indicates the reference of the party block representing the actual trade party. The ID of the party it references 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	<p><u>For events other than Suppress Uncertain</u> The reporting party that reports for the actual trade party.</p> <p><u>For Suppress Uncertain event</u> The reporting party that reports the counter trade party of the target trade to be suppressed.</p>		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..125)
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.4.6.		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.

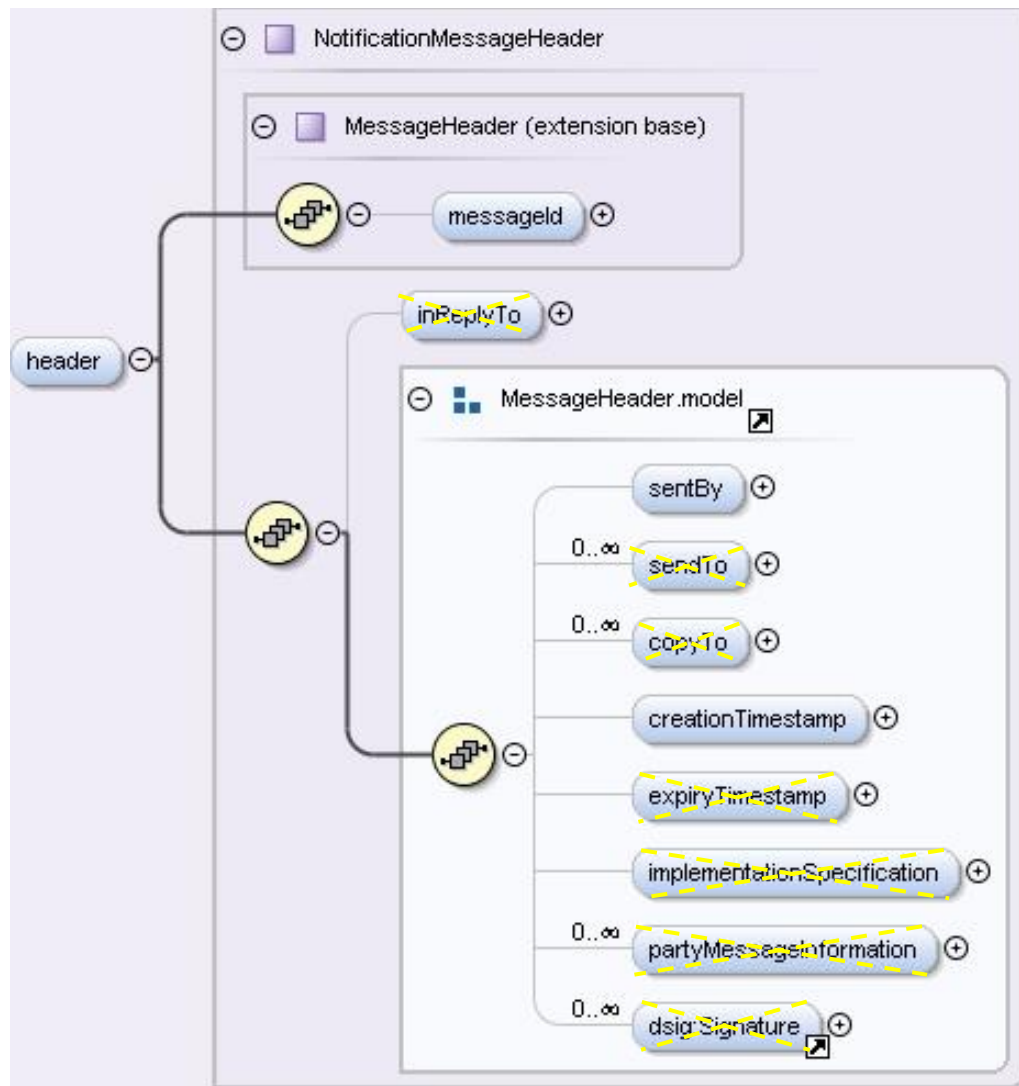
Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
1.5	/tr:eventActivityReportRetracted	party	---	<p>A legal entity or a subdivision of a legal entity.</p> <p>Parties can perform multiple roles in a trade lifecycle. For example, the principal parties obligated to make payments 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 (255)	<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>	
1.5.2	/tr:eventActivityReportRetracted/party	partyName	xsd:normalized String (255)	The party name of the organization. A free format string.		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 its creating party 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.

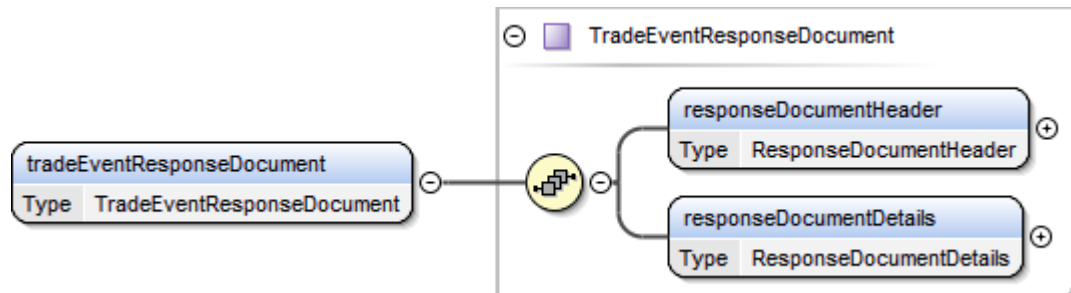
Field Ref. No.	Field location (relative to /tr:eventActivityReport)	Field name	Data Type	Description	Usage Rule	Card.
1.2	/header	sentBy	xsd:normalizedString (35)	<p>The unique identifier (within its coding scheme) for the originator of a message instance.</p> <p>For Party ID SWIFT BIC and BRN, party 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.5.2.

- ***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:

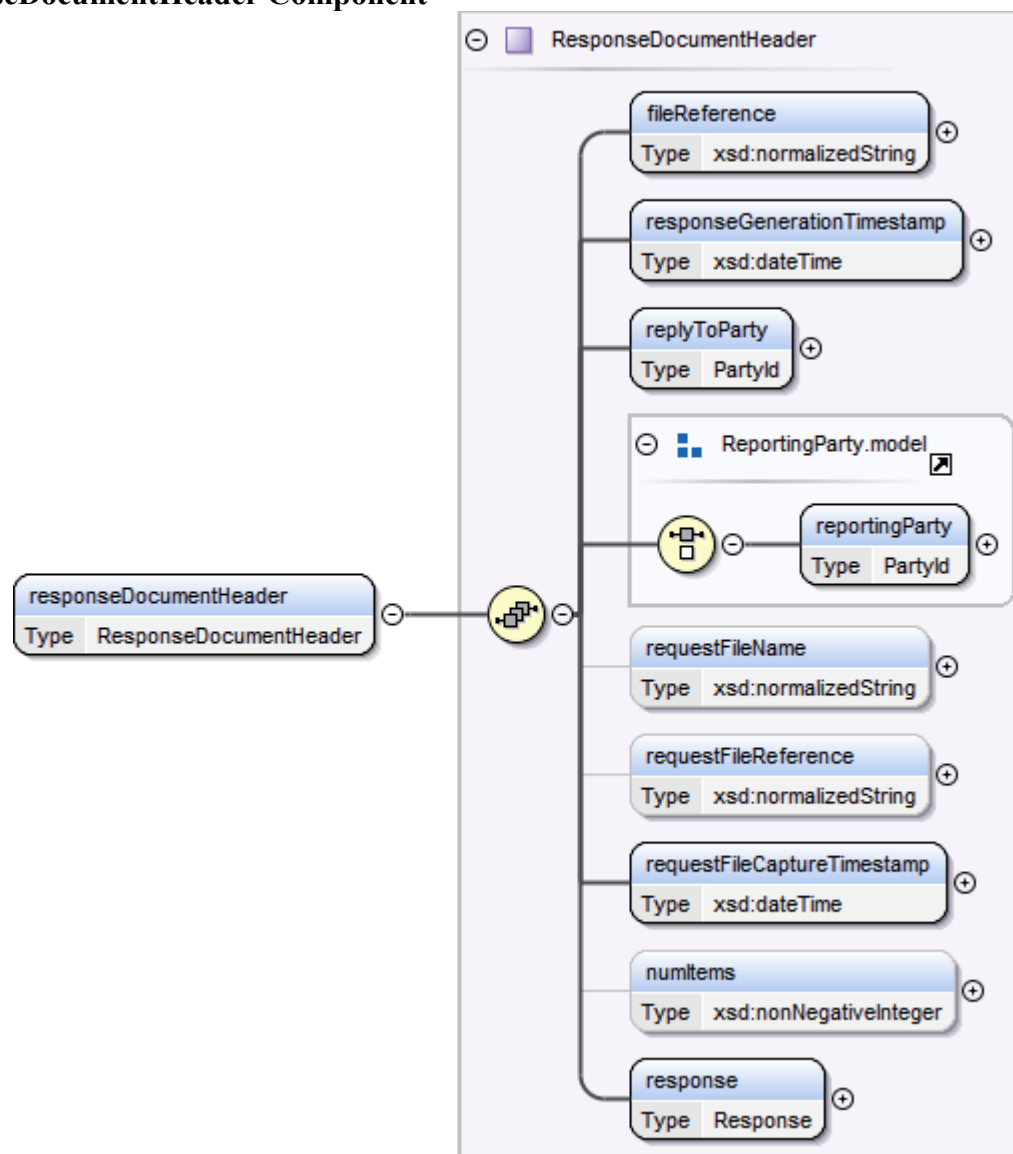
- ***header*** (FpML response message header)

The standard FpML message header component is fully described in appendix A.5.6.

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

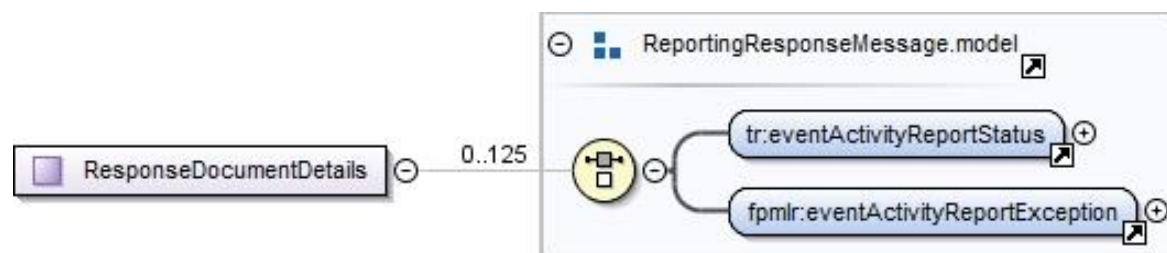


Field Ref. No.	Field location	Field name	Data Type	Description / Usage Rule	Card.
1	/trdoc:tradeResponseDocument	trdoc:responseDocumentHeader	---	The header element for storing file-scoped information	1..1
1.1	/trdoc:tradeResponseDocument/trdoc:responseDocumentHeader	trdoc:fileReference	xsd:normalizedString (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)	<p>The HKTR Entity ID, LEI, SWIFTBIC, CICR, or BRN of the reporting party.</p> <p>The reporting party must be a HKTR participant.</p>	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

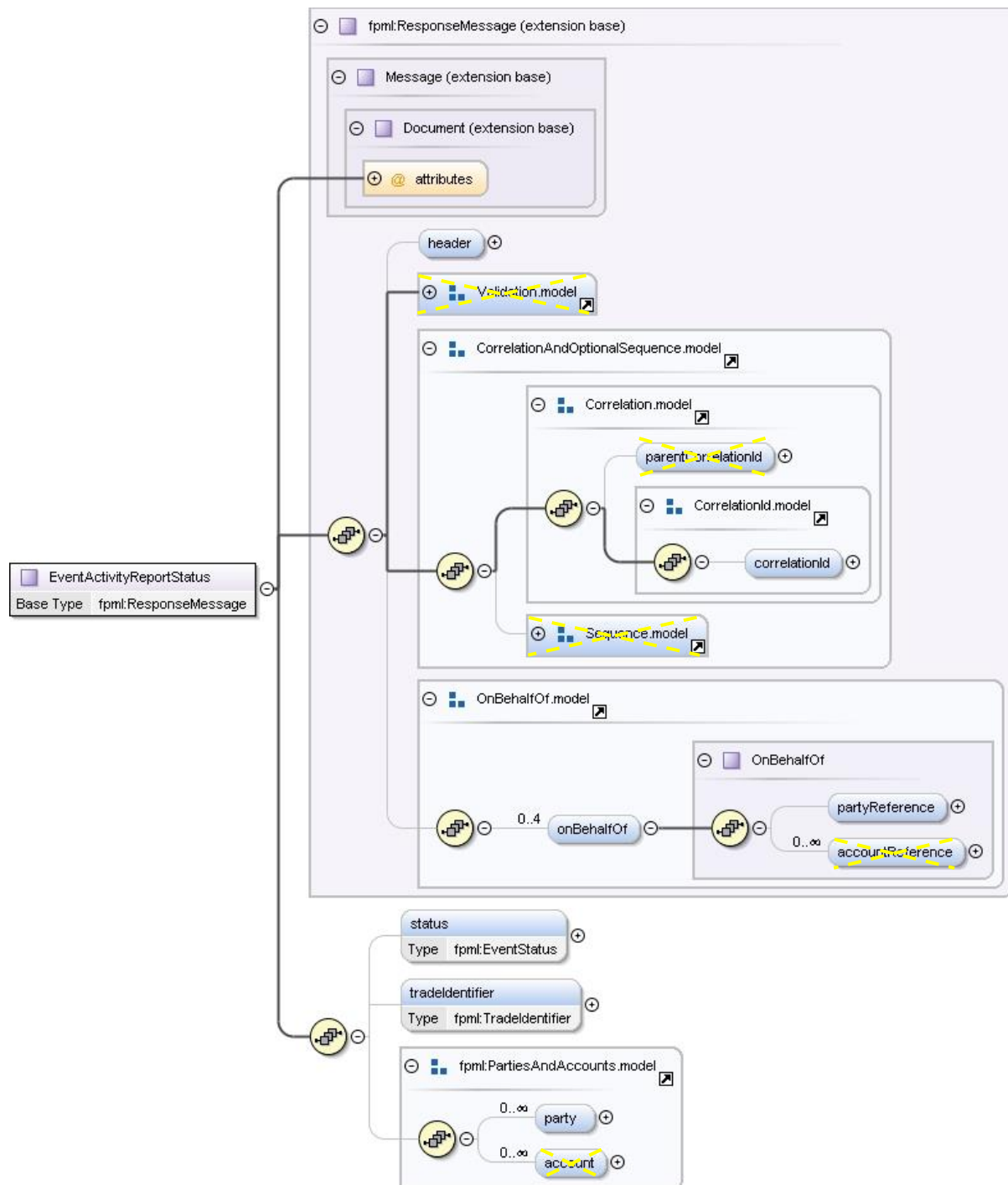


Field Reference Number	Field location	Field name	Data Type	Description / Usage Rule	Card.
2	/trdoc:tradeResponseDocument	trdoc:responseDocumentDetails	---	<p>The document detail block embeds detail response message of either type eventActivityReportStatus or eventActivityReportException.</p> <p>The whole block will be absent if document level exception occurs since the system cannot proceed to process individual requests in the request document.</p>	0..1
2.1	/trdoc:tradeResponseDocument/trdoc:responseDocumentDetails	tr:eventActivityReportStatus	---	<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 is processed successfully, a custom eventActivityReportStatus message block will be returned.</p> <p>For detailed format description, refer to appendix A.5.4.</p>	1..125
	/trdoc:tradeResponseDocument/trdoc:responseDocumentDetails/tr:eventActivityReportStatus	@fpmlVersion	---	The FpML version. For FpML 5.7, the string "5-7" 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..125
	/trdoc:tradeResponseDocument/trdoc:responseDocumentDetails/eventActivityReportException	@fpmlVersion	---	The FpML version. For FpML 5.7, the string “5-7” will be returned.	Req.

A.5.4 eventActivityReportStatus Component

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

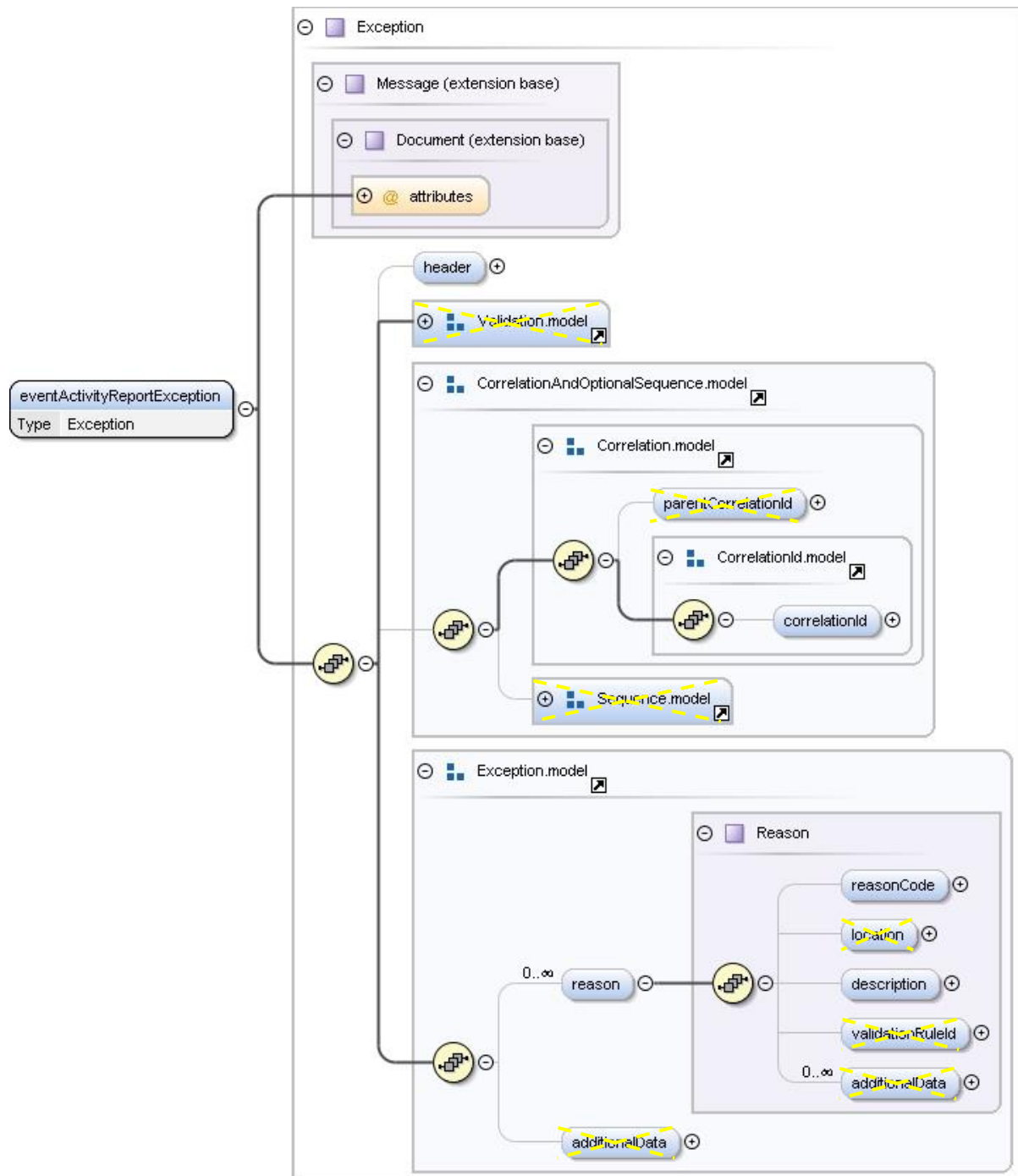


Field Reference Number	Field location	Field name	Data Type	Description / Usage Rule	Card.
1	/	tr:eventActivityReportStatus	---		0..U (1..125)
1.1	/tr:eventActivityReportStatus	header	---	A type refining the generic message header content to make it specific to request messages. For detailed layout, refer to appendix A.5.6.	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.6.3.3.7 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

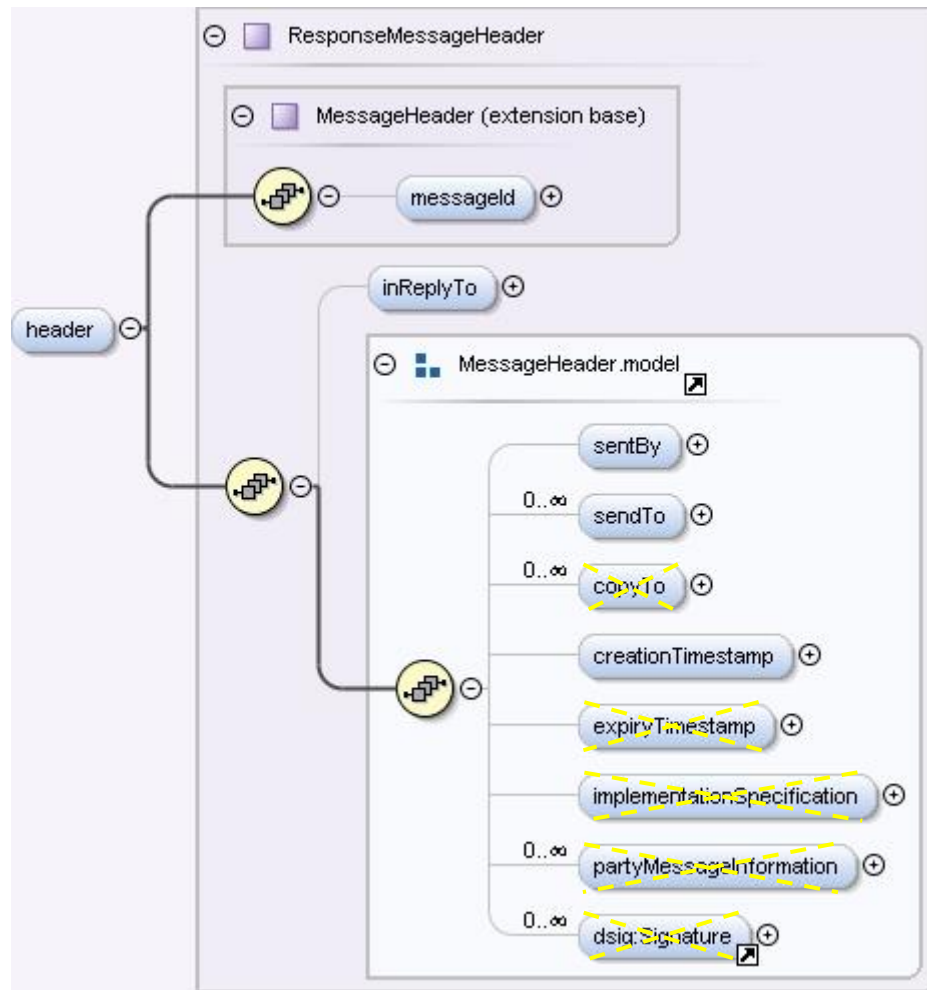
The structure of `eventActivityReportException` block is illustrated in the following diagram:



Field Reference Number	Field location	Field name	Data Type	Description / Usage Rule	Card.
2	/	eventActivityReportException	---		0..U (1..125)
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.5.6.	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..20)
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)

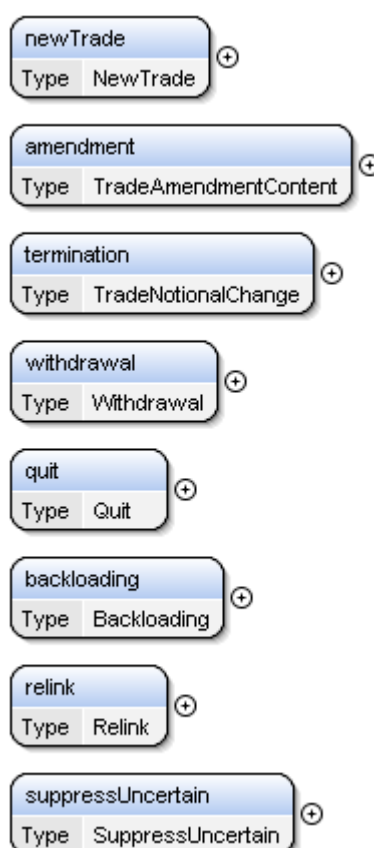
Field Reference Number	Field location (relative to /tr:eventActivityReportStatus or /eventActivityReportException)	Field name	Data Type	Description / Usage Rule	Card.
	/header/sendTo	@messageAddressScheme	xsd:anyURI	It must be one of the followings: <ul style="list-style-type: none"> • “http://www.fpml.org/coding-scheme/external/iso17442” (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.

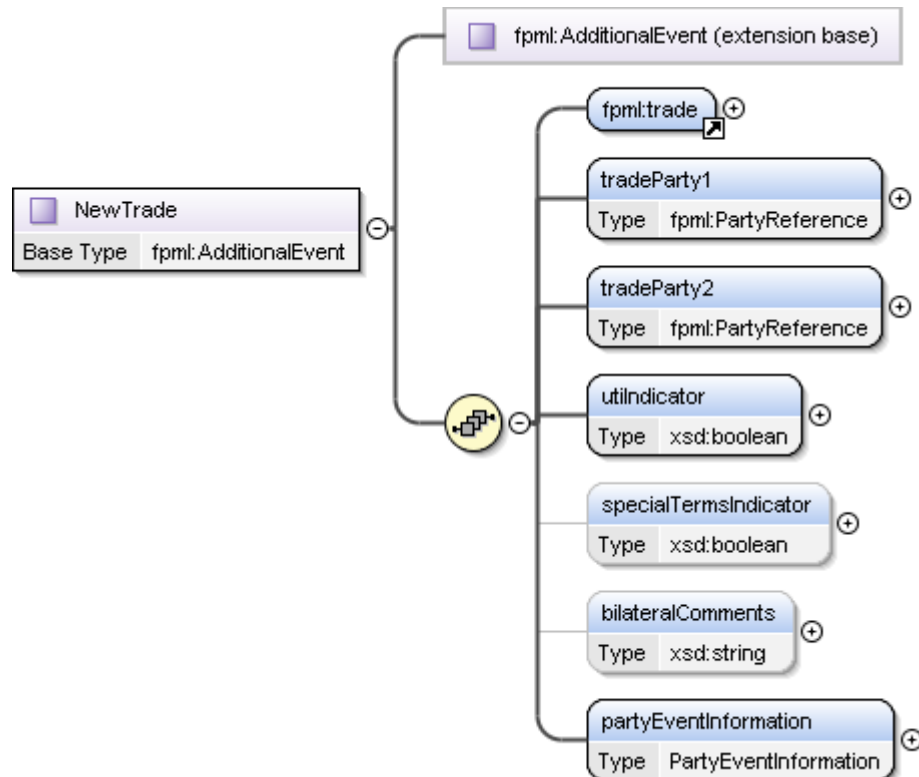
A.6.1 Reporting - Trade Events

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	One of the contracting parties of the trade being reported. Order entry is not significant for Trade Party 1 and Trade Party 2.	1..1
	/tr:newTrade/tr:tradeParty1	@href	xsd:IDREF	Reference to a party.	Req.
3	/tr:newTrade/	tr:tradeParty2	Reference	The other contracting party of the trade being reported other than tradeParty1. Order entry is not significant for Trade Party 1 and Trade Party 2.	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.6.3.3.7 for details.	1..1
5	/tr:newTrade/	tr:specialTermsIndicator	xsd:boolean	Whether the transaction is subject to a clearing mandate.	0..1
6	/tr:newTrade/	tr:bilateralComments	xsd:string(255)	A bilaterally agreed transaction identifier which is unique, shared and paired between the two counterparties. Please refer to the Supplementary Reporting Instructions for detailed requirement. This value must be unique within the reporting party.	0..1
7	/tr:newTrade/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.3.3.8 for details.	A structure for storing event specific information for a trade party.	1..1

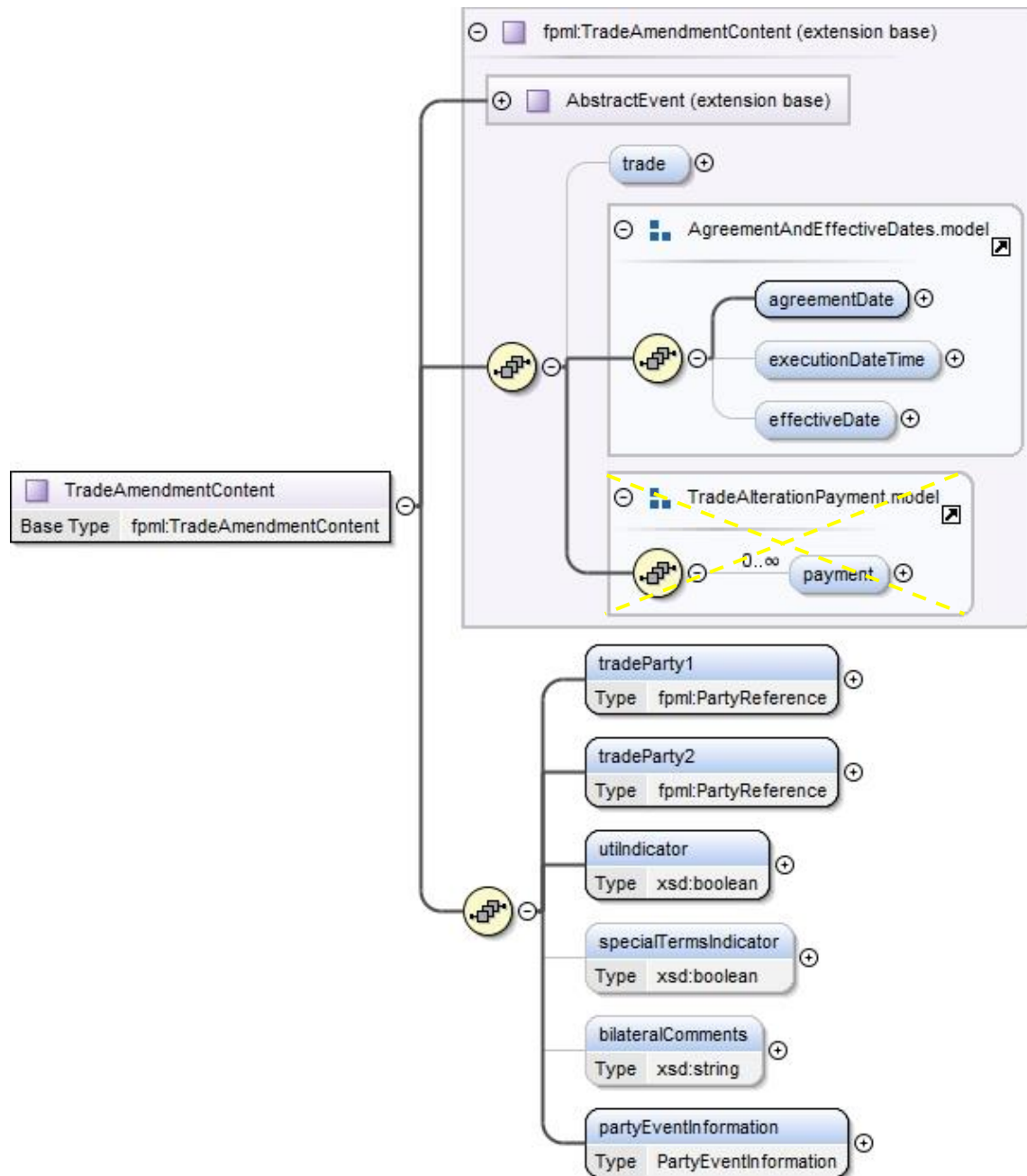
A.6.1.2 Reporting - Amendment

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	One of the contracting parties of the trade being reported. Order entry is not significant for Trade Party 1 and Trade Party 2.	1..1
	/tr:tradeParty1	@href	xsd:IDREF	Reference to a party.	Req.
7	/	tr:tradeParty2	Reference	The other contracting party of the trade being reported other than tradeParty1. Order entry is not significant for Trade Party 1 and Trade Party 2.	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.6.3.3.7 for details.	1..1
9	/	tr:specialTermsIndicator	xsd:boolean	Whether the transaction is subject to a clearing mandate.	0..1
10	/	tr:bilateralComments	xsd:string(255)	A bilaterally agreed transaction identifier which is unique, shared and paired between the two counterparties. Please refer to the Supplementary Reporting Instructions for detailed requirement.	0..1

Field Reference Number	Field location (with root being the "TradeAmendmentContent"-typed element)	Field name	Data Type	Description	Card.
				This value must be unique within the reporting party.	
11	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.3.3.8 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:

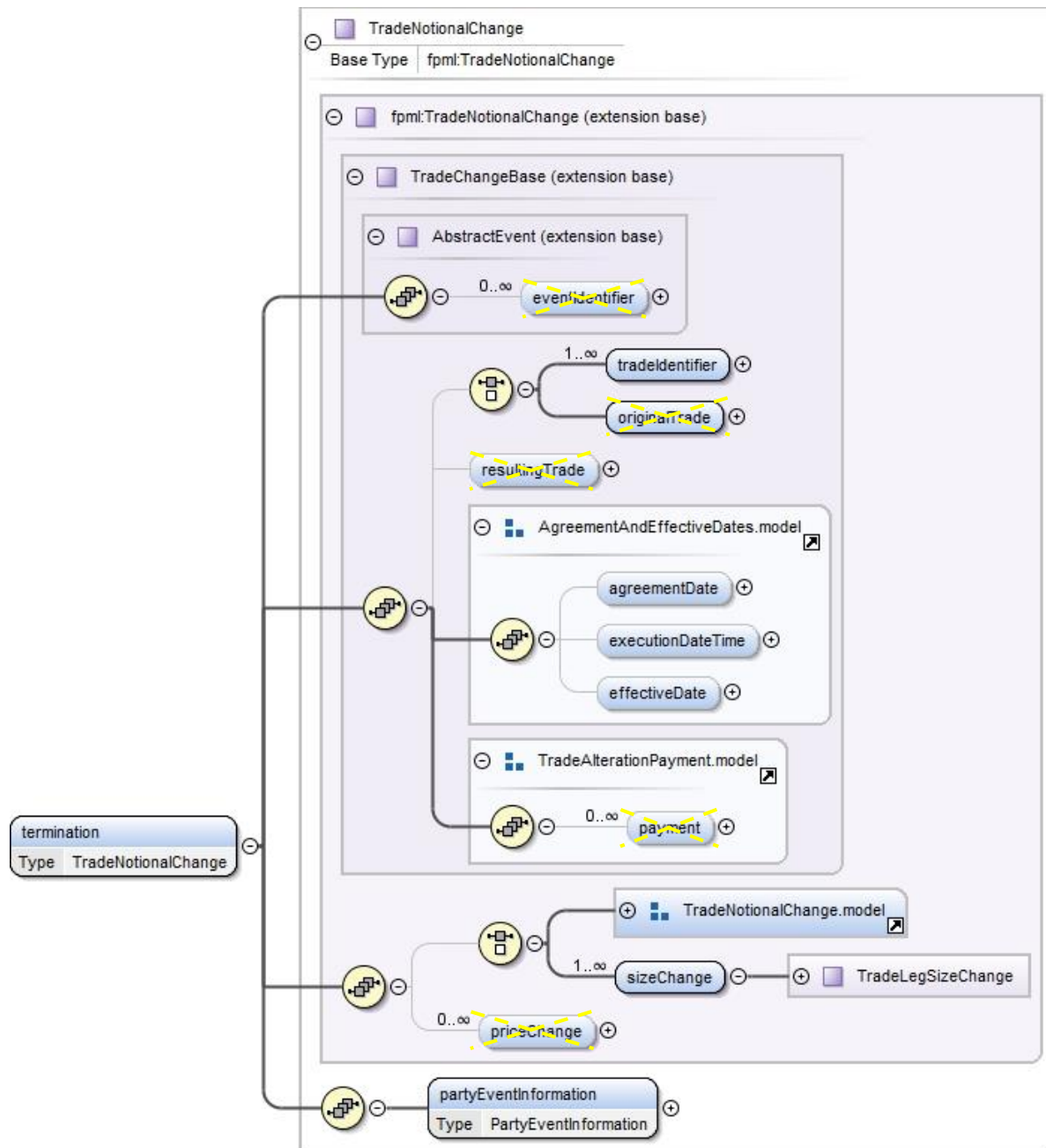
Product taxonomy	Applicable field(s) for terminating the product
All supported Credit products except Exotic products	- changeInNotionalAmount - outstandingNotionalAmount
All supported Commodity products except Exotic products	- legType - changeInNumberOfUnits - outstandingNumberOfUnits

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.

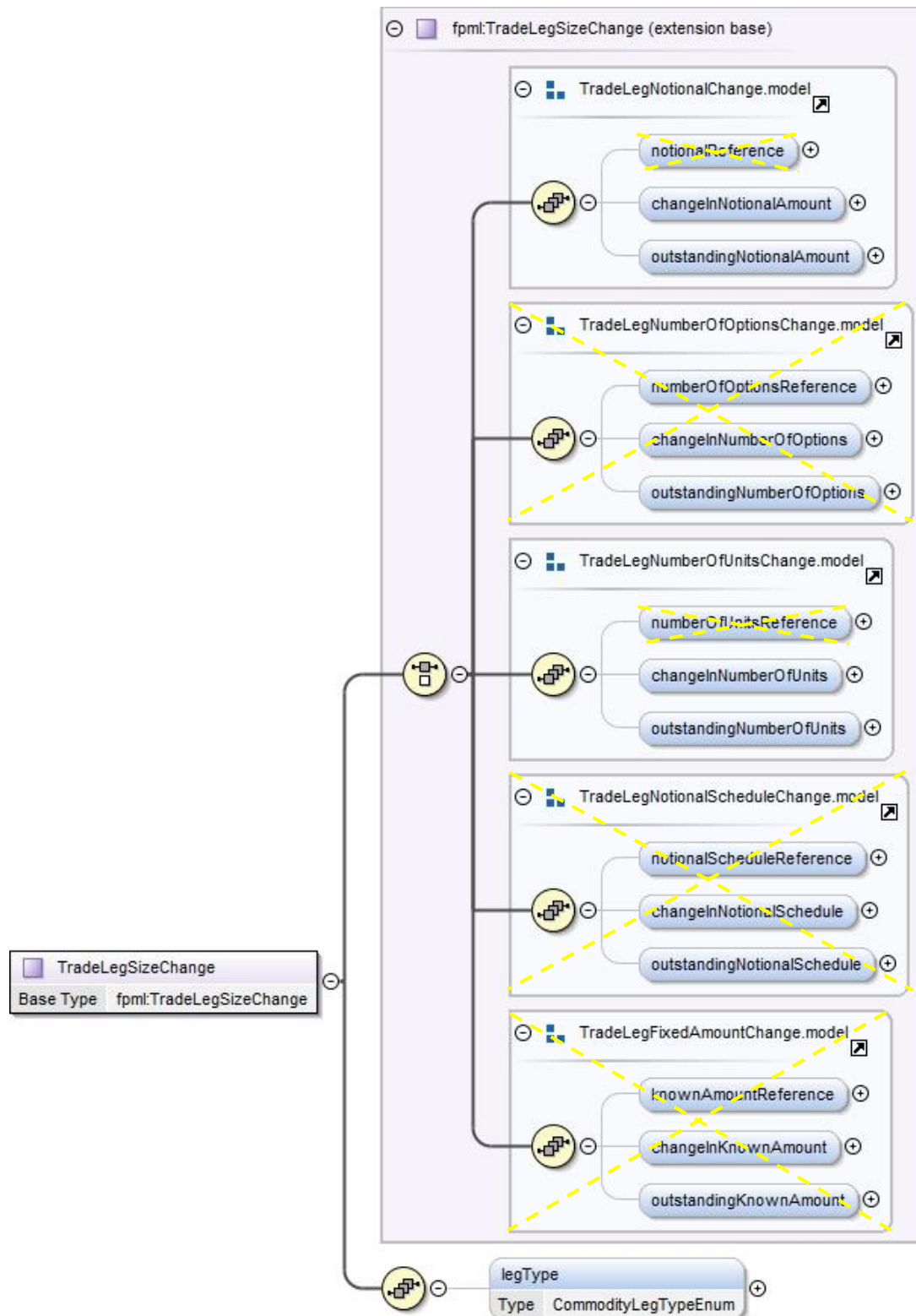
As this event is now extended with proprietary fields for trade repository reporting purpose, one should override the default TradeNotionalChange type with “**tr:TradeNotionalChange**” type using the **xsi:type** declaration.

Please note that since FpML 5.7, the new branch “sizeChange” has been used for indicating notional change instead of the deprecated “TradeNotionalChange.model”, because “sizeChange” supports notional changes or unit changes for multiple legs. The use of this new element under the supported products is depicted as follows:

Product taxonomy	Applicable sizeChange elements for the product
All supported Credit products except Exotic products	- sizeChange[1]/changeInNotionalAmount - sizeChange[1]/outstandingNotionalAmount
All supported Commodity products except Exotic products	- sizeChange[1]/legType - sizeChange[1]/changeInNumberOfUnits - sizeChange[1]/outstandingNumberOfUnits - sizeChange[2]/legType - sizeChange[2]/changeInNumberOfUnits - sizeChange[2]/outstandingNumberOfUnits



The “sizeChange” element in “termination” element can be expanded as follows. Note that there are customized elements inside this structure. To use these customized elements, user should override the default TradeLegSizeChange type with “tr:TradeLegSizeChange” 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.6.3.3.7 for details.	The trade identifier of the trade that is being terminated.	1..U (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
5	/	sizeChange	---	<p>A structure describing a change to the size of a single leg or stream of a trade.</p> <p>For Credit products, there should always be only 1 sizeChange element with the use of the "Notional Amount" field group.</p> <p>For Commodity products, there should be 1 to 2 sizeChange elements with the use of the "Number of Units" field group.</p>	1..U (1..2)
5.1	/sizeChange	changeInNotionalAmount	---	<p>Either (/sizeChange/changeInNotionalAmount and/or /sizeChange/outstandingNotionalAmount) or (/sizeChange/legType and/or /sizeChange/changeInNumberOfUnits and/or /sizeChange/outstandingNumberOfUnits)</p> <p>Specifies the fixed amount by which the Notional Amount changes.</p> <p>For Credit products, this is the change in notional amount of Credit Single Name, Credit Index or Credit Index Tranche.</p>	0..1

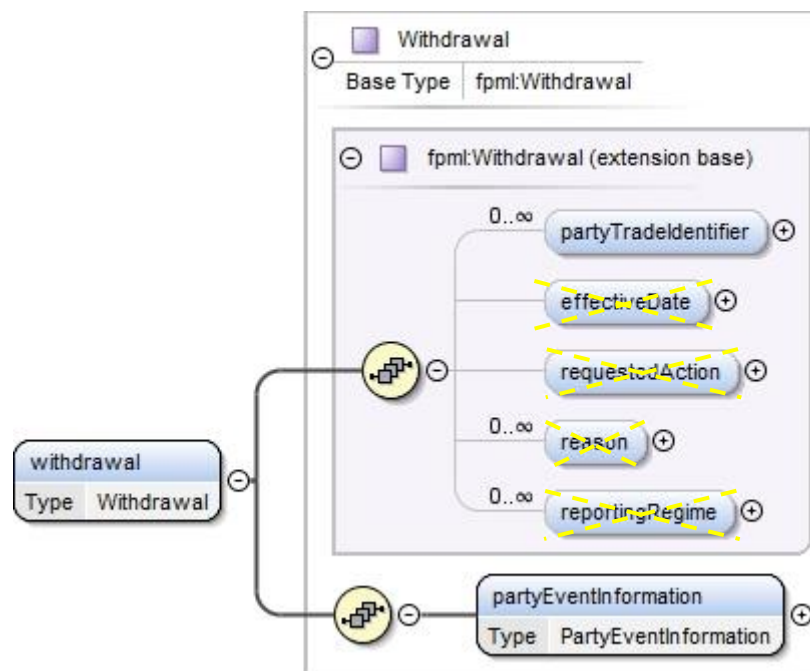
Field Reference Number	Field location (with root being the "TradeNotionalChange"-typed element)	Field name	Data Type	Description	Card.
				A non-negative value should be used for HKTR-R system.	
5.1.1	/sizeChange/changeInNotionalAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/sizeChange/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.
5.1.2	/sizeChange/changeInNotionalAmount	Amount	xsd:decimal (20,10) (non-negative)	The monetary quantity in currency units.	0..1 (1..1)
5.2	/sizeChange	outstandingNotionalAmount	---	<p>Either (/sizeChange/changeInNotionalAmount and/or /sizeChange/outstandingNotionalAmount) or (/sizeChange/legType and/or /sizeChange/changeInNumberOfUnits and/or /sizeChange/outstandingNumberOfUnits)</p> <p>Specifies the Notional Amount after the Change.</p> <p>For Credit products, this is the outstanding notional amount of Credit Single Name, Credit Index or Credit Index Tranche.</p> <p>Note that the currency in changeInNotionalAmount element and that in outstandingNotionalAmount element should be consistent.</p>	0..1 (1..1)

Field Reference Number	Field location (with root being the "TradeNotionalChange"-typed element)	Field name	Data Type	Description	Card.
				A non-negative value should be used for HKTR-R system.	
5.2.1	/sizeChange/outstandingNotionalAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/sizeChange/outstandingNotionalAmount/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 N 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.
5.2.2	/sizeChange/outstandingNotionalAmount	amount	xsd:decimal (20,10) (non-negative)	The monetary quantity in currency units.	0..1 (1..1)
5.3	/sizeChange	changeInNumberOfUnits	xsd:decimal (20,10) (non-negative)	<p>Either (/sizeChange/changeInNotionalAmount and/or /sizeChange/outstandingNotionalAmount) or (/sizeChange/legType and/or /sizeChange/changeInNumberOfUnits and/or /sizeChange/outstandingNumberOfUnits)</p> <p>Specifies the fixed amount by which the Number of Units changes.</p>	0..1
5.4	/sizeChange	outstandingNumberOfUnits	xsd:decimal (20,10) (non-negative)	<p>Either (/sizeChange/changeInNotionalAmount and/or /sizeChange/outstandingNotionalAmount) or (/sizeChange/legType and/or /sizeChange/changeInNumberOfUnits and/or /sizeChange/outstandingNumberOfUnits)</p>	0..1 (1..1)

Field Reference Number	Field location (with root being the "TradeNotionalChange"-typed element)	Field name	Data Type	Description	Card.
				Specifies the Number of Units after the Change.	
5.5	/sizeChange	tr:legType	Enumerated type: commodityLegType	<p>Either (/sizeChange/changeInNotionalAmount and/or /sizeChange/outstandingNotionalAmount) or (/sizeChange/legType and/or /sizeChange/changeInNumberOfUnits and/or /sizeChange/outstandingNumberOfUnits)</p> <p>Specifies the leg type of a Commodity product by which the Number of Units changes.</p>	0..1
6	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.3.3.8 for details.	A structure for storing event specific information for a trade party.	1..1

A.6.1.4 Reporting - Withdrawal

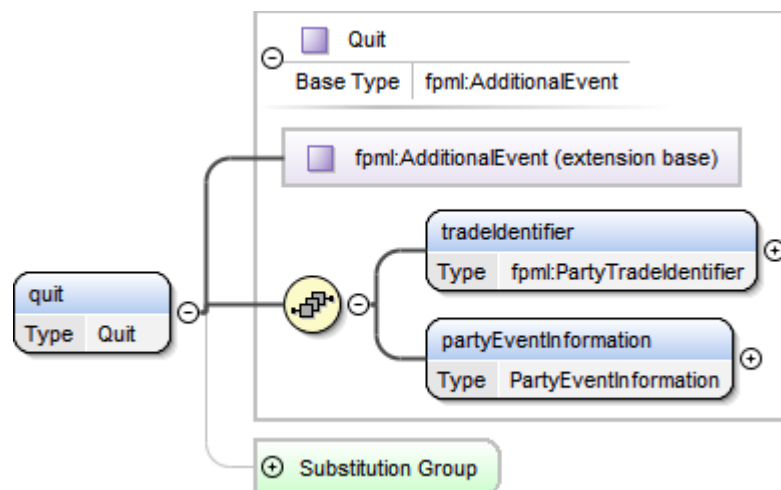
A HKTR extended event to handle trade withdrawal requests. One should override the default Withdrawal type with “**tr:Withdrawal**” type using the **xsi:type** declaration.



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.6.3.3.7 for details.	The trade identifier of the trade that is being withdrawn.	0..U (1..1)
2	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.3.3.8 for details.	A structure for storing event specific information for a trade party.	1..1

A.6.1.5 Reporting - Quit

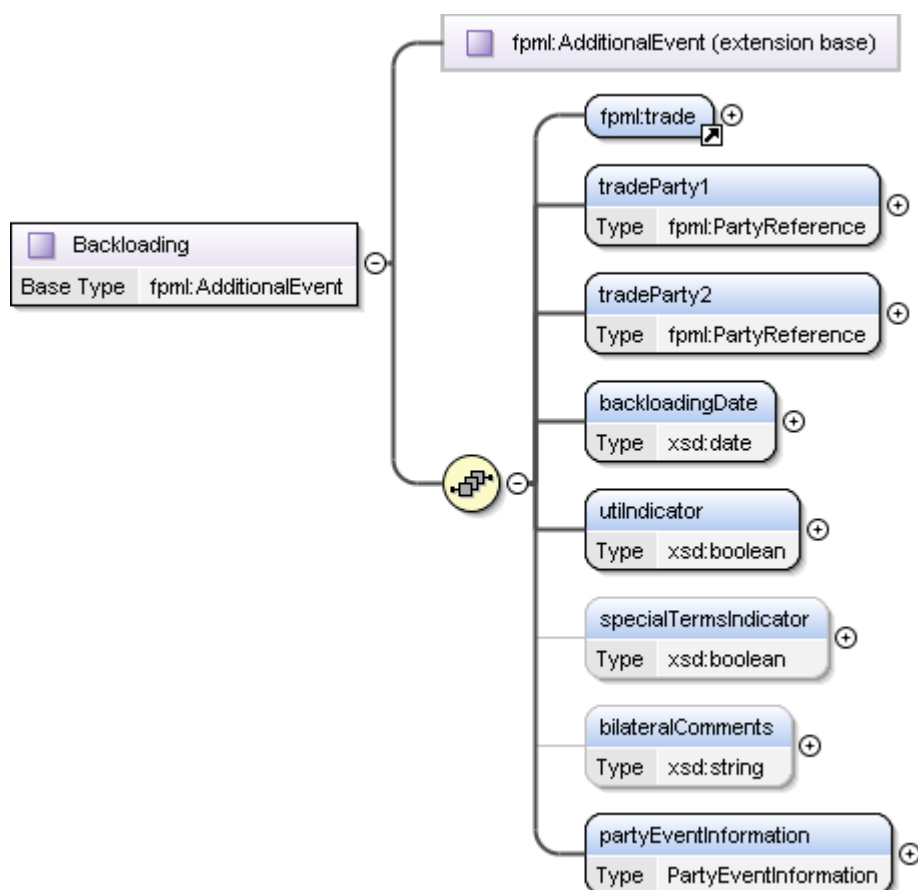
A proprietary event dedicated to handle trade quitting. To use this proprietary event, one should use the “**tr:quit**” element in substitution of FpML standard “**additionalEvent**” element.



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.6.3.3.7 for details.	The trade identifier of the trade that is being quit.	1..1
2	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.3.3.8 for details.	A structure for storing event specific information for a trade party.	1..1

A.6.1.6 Reporting - Backloading

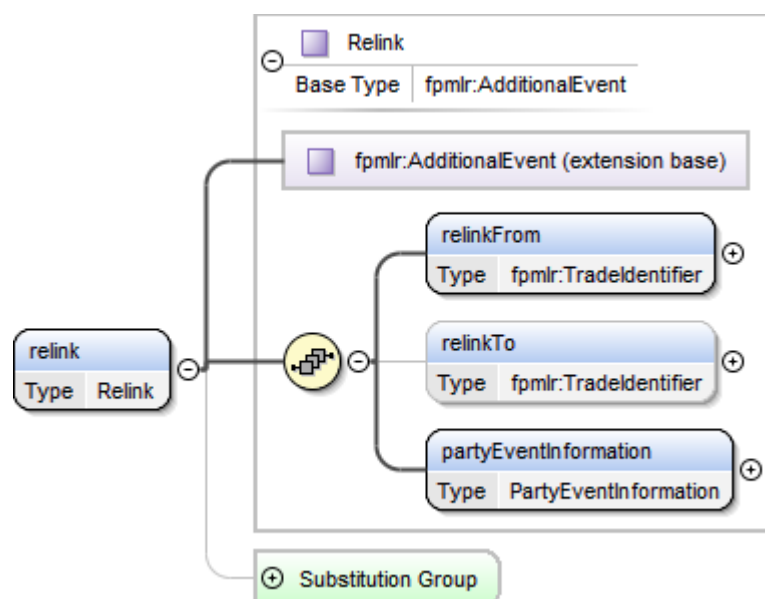
A proprietary event dedicated to handle trade back-loading. To use this proprietary event, one should use the “**tr:backloading**” element in substitution of FpML standard “**additionalEvent**” element.





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	One of the contracting parties of the trade being reported. Order entry is not significant for Trade Party 1 and Trade Party 2.	1..1
	/tr:tradeParty1	@href	xsd:IDREF	Reference to a party.	Req.
3	/	tr:tradeParty2	Reference	The other contracting party of the trade being reported other than tradeParty1. Order entry is not significant for Trade Party 1 and Trade Party 2.	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: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.6.3.3.7 for details.	1..1
6	/	tr:specialTermsIndicator	xsd:boolean	Whether the transaction is subject to a clearing mandate.	0..1
7	/	tr:bilateralComments	xsd:string(255)	A bilaterally agreed transaction identifier which is unique, shared and paired between the two counterparties. Please refer to the Supplementary Reporting Instructions for detailed requirement. This value must be unique within the reporting party.	0..1
8	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.3.3.8 for details.	A structure for storing event specific information for a trade party.	1..1

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.



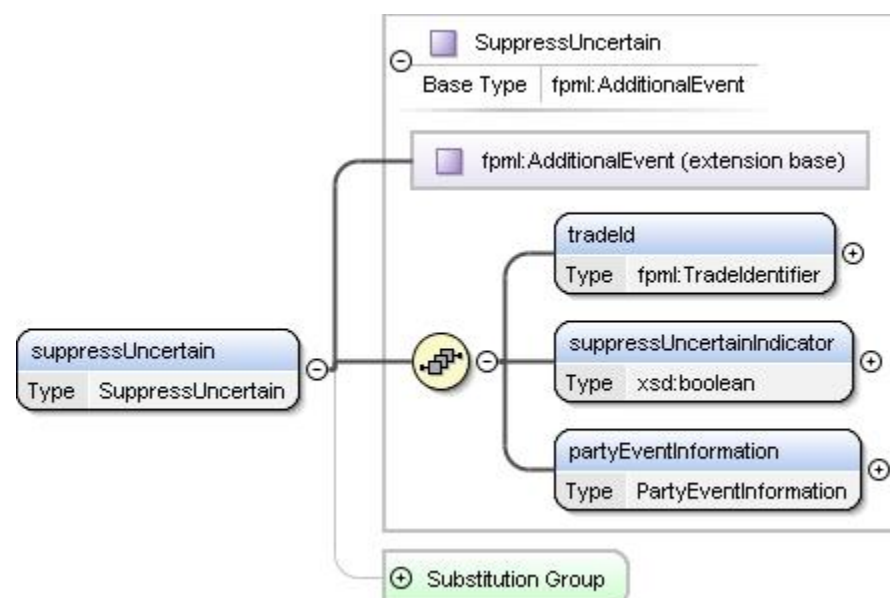
Field Reference Number	Field location (with root being the "Relink"-typed element)	Field name	Data Type	Description	Card.	Match. field
1	/	tr:relinkFrom	TradeIdentifier. Refer to section A.6.3.3.7 for details.	This field is used to relink two Mis-Linked Trades by using each party's HKTR trade reference.	1..1	ID
2	/	tr:relinkTo	TradeIdentifier. Refer to section A.6.3.3.7 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> <div><div><p>Mis-linked Trade</p><table><tr><td>Party A</td><td>Party B</td></tr><tr><td>TRa1</td><td>TRb1</td></tr><tr><td>TRa2</td><td>TRb2</td></tr></table></div><div><p>Corrected Trade</p><table><tr><td>Party A</td><td>Party B</td></tr><tr><td>TRa1</td><td>TRb1</td></tr><tr><td>TRa2</td><td>TRb2</td></tr></table></div></div> <p><u>Example of Relink (Accepted event)</u></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><u>Example of Relink (Rejected event)</u></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>	Party A	Party B	TRa1	TRb1	TRa2	TRb2	Party A	Party B	TRa1	TRb1	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		
Party A	Party B																													
TRa1	TRb1																													
TRa2	TRb2																													
Party A	Party B																													
TRa1	TRb1																													
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.6.3.3.8 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.

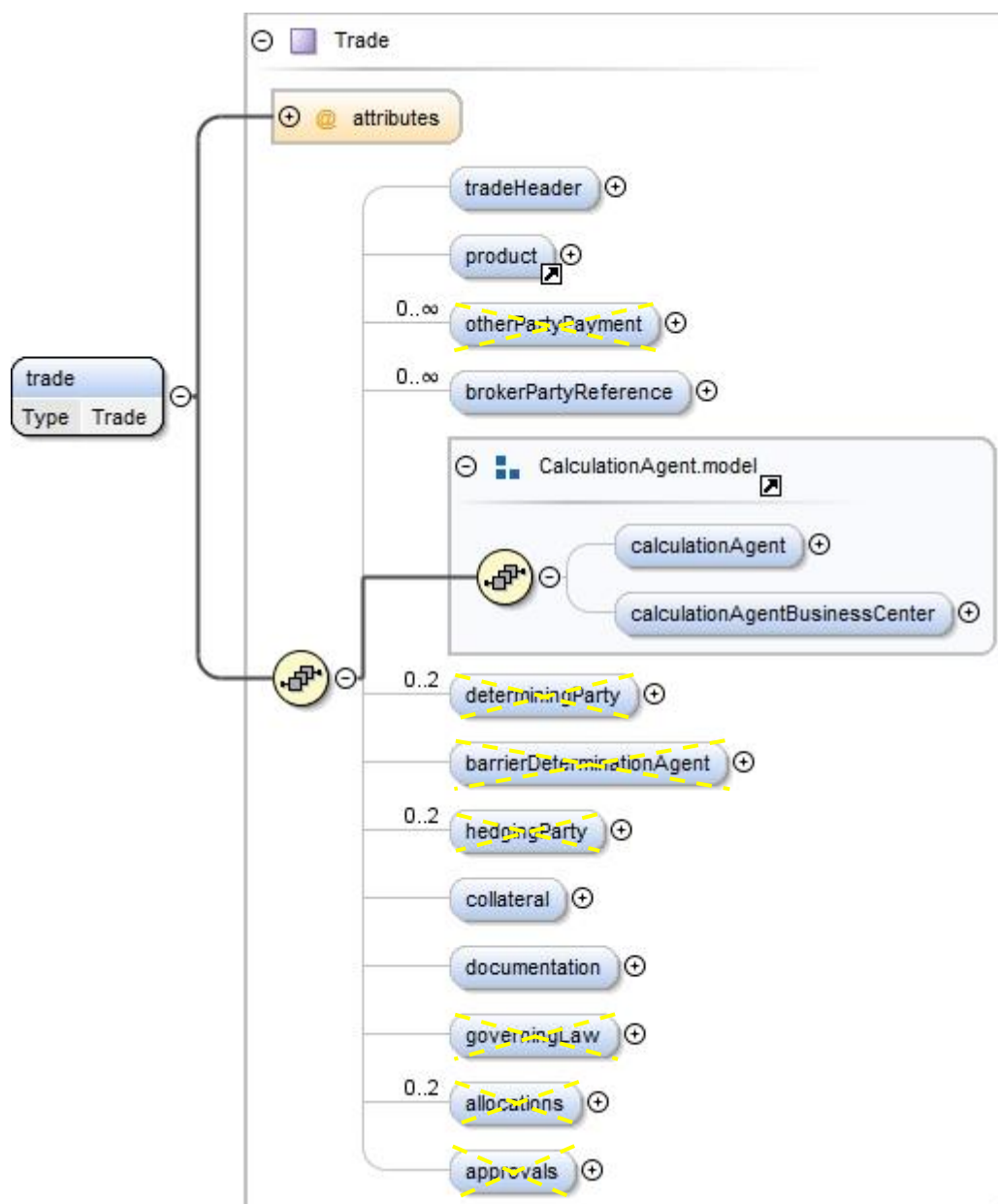


Field Reference Number	Field location (with root being the "SuppressUncertain"-typed element)	Field name	Data Type	Description	Card.
1	/	tr:tradeId	TradeIdentifier. Refer to section A.6.3.3.7 for details.	Unique trade reference generated by HKTR-R system on the target trade. This is used to correlate the Suppress Uncertain request to the trade submitted by counterparty.	1..1

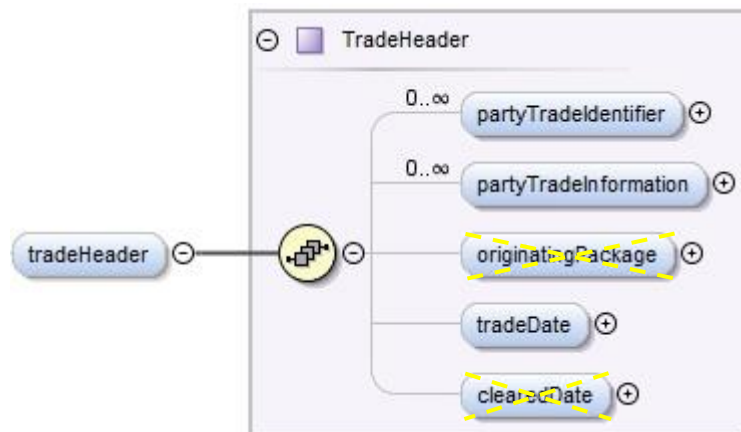
Field Reference Number	Field location (with root being the "SuppressUncertain"-typed element)	Field name	Data Type	Description	Card.
2	/	tr:suppressUncertainIndicator	xsd:boolean	<p>If this field is "true", the counterparty's trade will be removed from the Participant Uncertain Unlink Report.</p> <p>If 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.6.3.3.8 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:



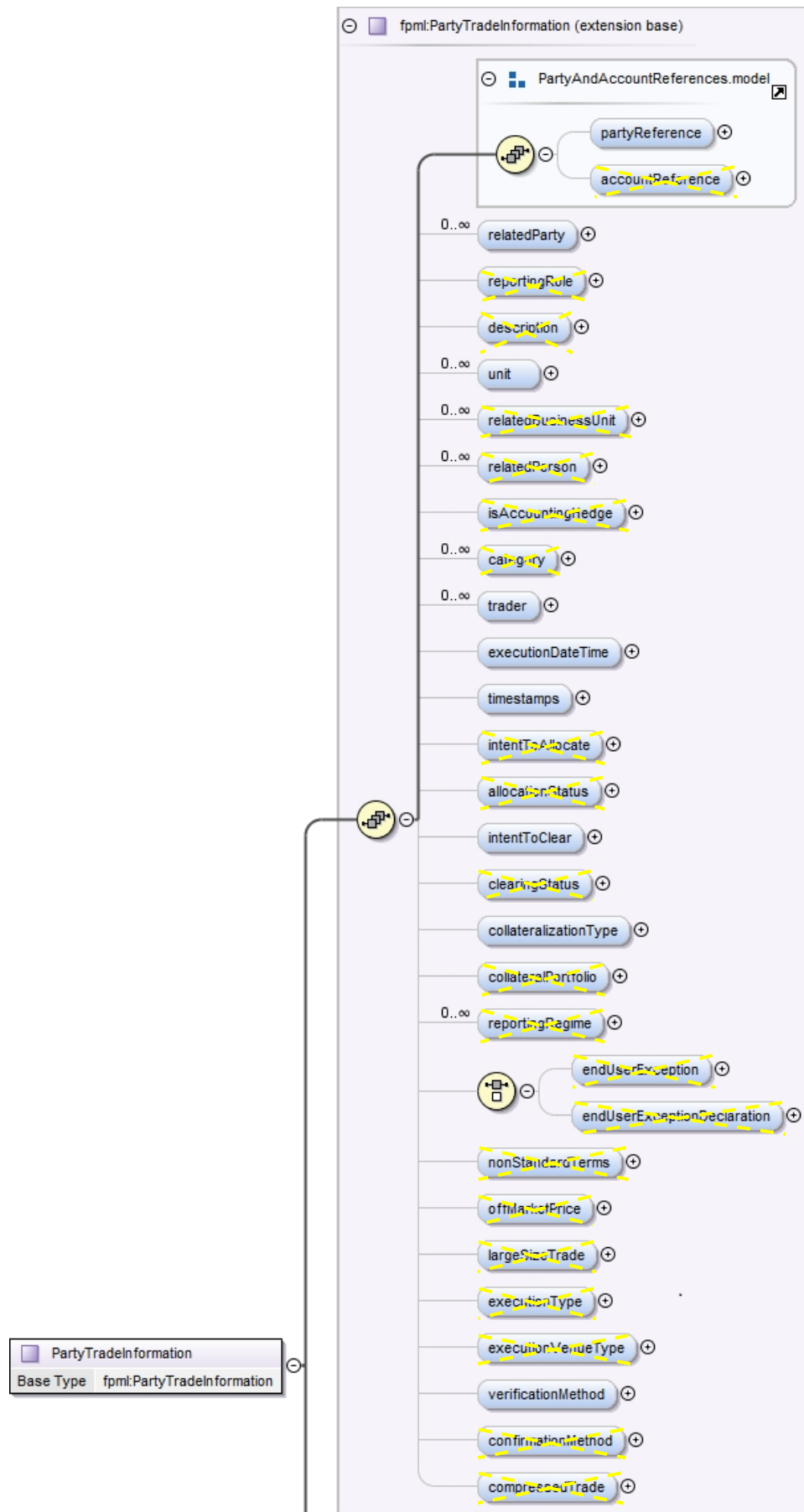
The “tradeHeader” element in “Trade” element can be expanded as follows:

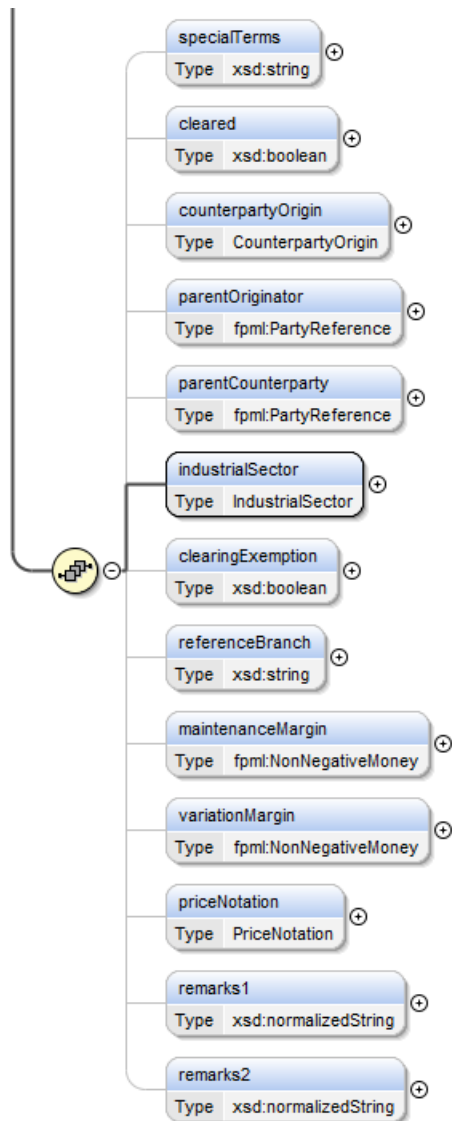


The “partyTradeInformation” element in “TradeHeader” element can be expanded to the following structure.

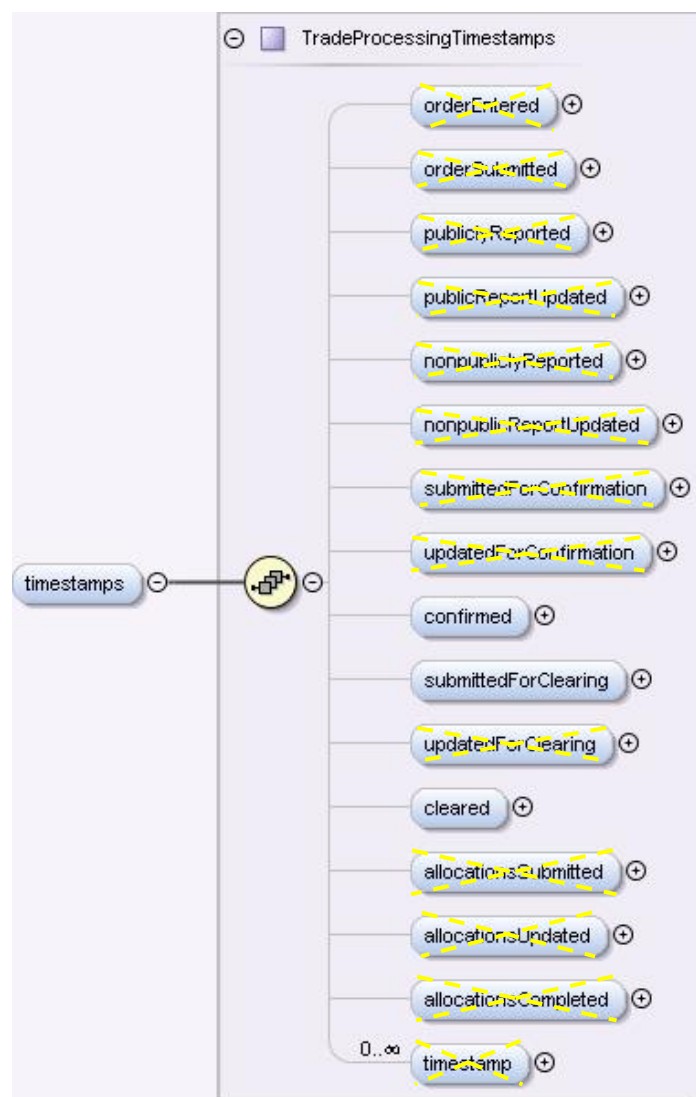
Note that there are customized elements inside this structure. To use these customized elements, user should override the default `PartyTradeInformation` type with “`tr:PartyTradeInformation`” type using the `xsi:type` declaration.

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

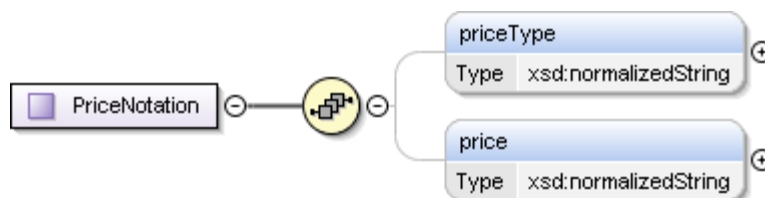




The element “timestamps” can be further expanded as follows:

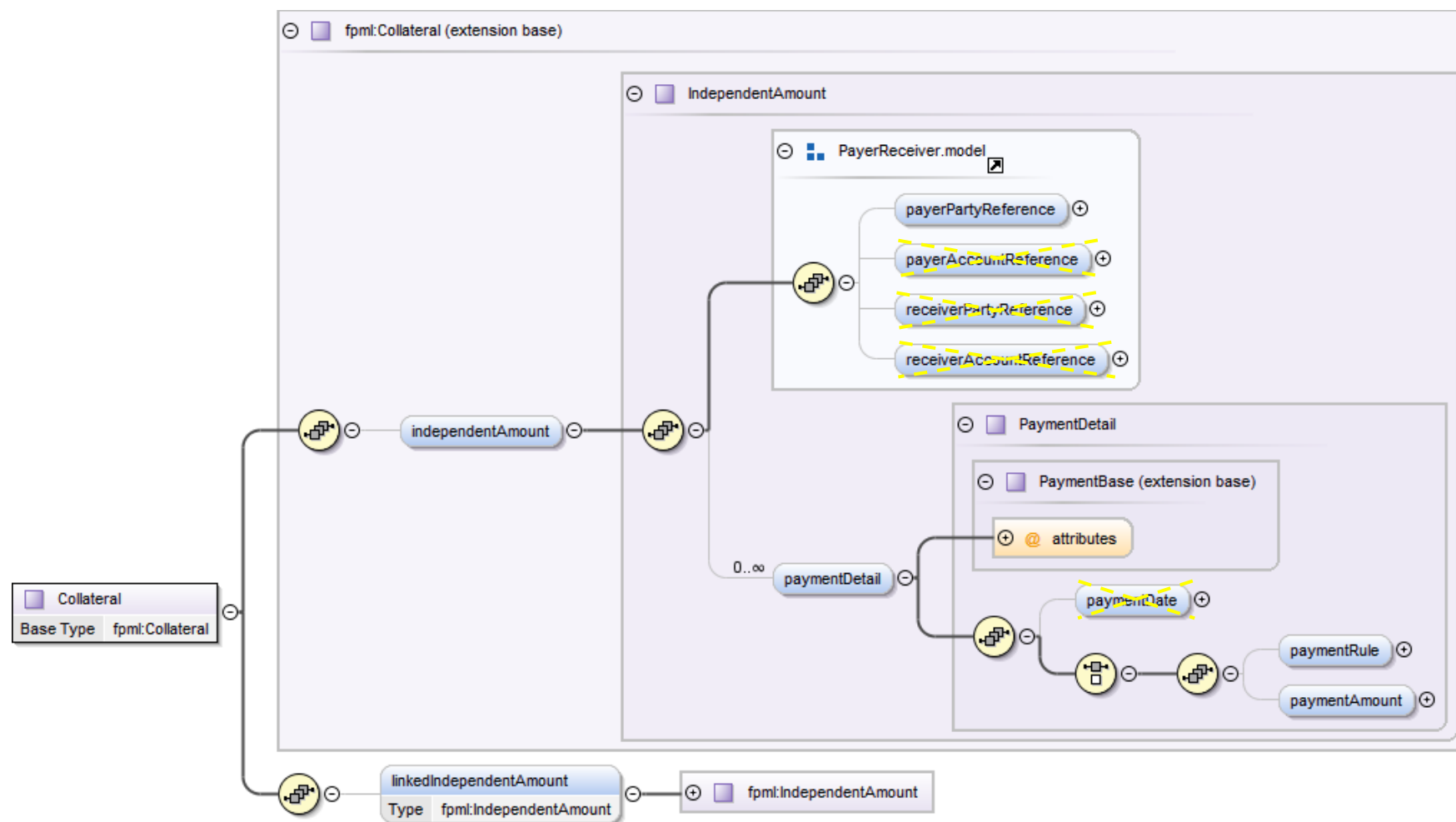


The element “priceNotation” can be further expanded as follows:

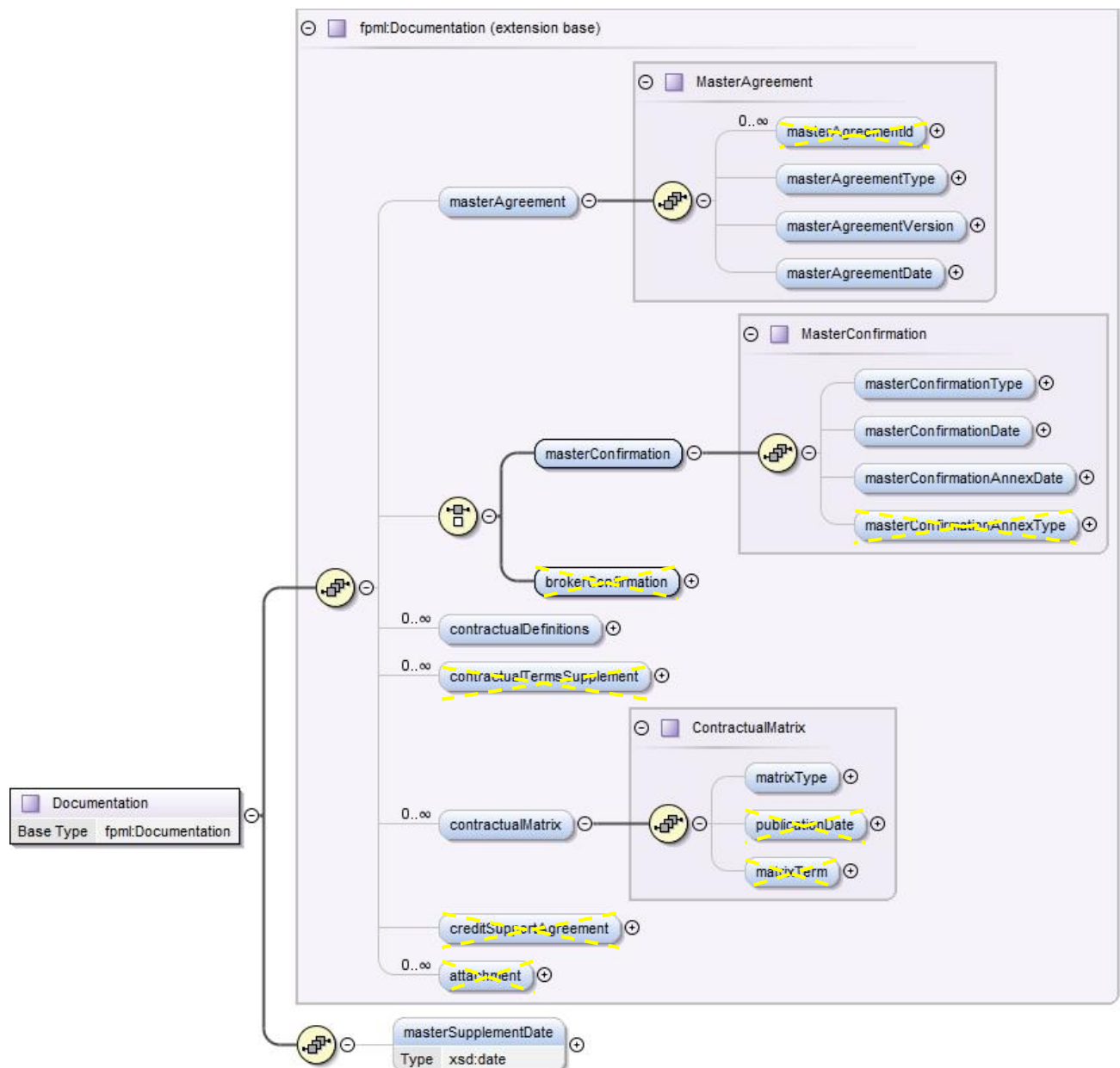


The “product” element in “Trade” element can be substituted by the elements of “Product” type, which is described in section A.6.3.

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.6.3.3.7 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. As a side note, the field cardinality requirement for CP trade reference depends on the party code of the Confirmation Platform (CP partyId). Please refer to A.6.3.3.7 for further details. 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 through which the trade was, or is intended to be, cleared.</p> <p>There can only be one "ClearingOrganization" defined in the document.</p> <p><u>ConfirmationPlatform</u> "ConfirmationPlatform" means the code of the platform through which, or the manner in which, the trade was confirmed This role is mandatory to be provided.</p> <p>There can only be one "ConfirmationPlatform" defined in the document.</p>	0..1 (1..1)*

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				<p><u>CounterpartyBeforeCCPNovation</u> "CounterpartyBeforeCCPNovation" means Counterparty type of the original trade. Applicable when the trade is novated to face CCP.</p> <p><u>ExecutingAgent / ClearingFirm</u> "ExecutingAgent" / "ClearingFirm" indicates whether the trade party is an execution agent or clearing broker. Clearing Broker refers to the client clearing services provider (if any) involved in, or intended to be involved in clearing the trade. Party acting as either roles can be a party other than the two trading parties.</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> <p>*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.</p>	
	/tradeHeader/partyTradeInformation/relatedParty/role	@partyRoleScheme	xsd:anyURI	<p>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.</p> <p>Simply ignored by HKTR-R system. Always use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/party-role</p>	Opt.
1.2.3	/tradeHeader/partyTradeInformation	unit	xsd:normalizedString(63)	Identifies the location of the trading desk responsible for the decision of entering into the transaction. Please refer to Supplementary Reporting Instructions for detailed requirement.	0..U (0.1)

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
	/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	xsd:normalizedString(63)	Trader ID.	0..U (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). This field is optional for new trade / backloading events, but SHOULD NOT BE INPUTTED in "Trade" element of amendment events.	0..1 (0..1 for new trade and backloading, 0..0 for amd)
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	Denotes the business date and time of the confirmation 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

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
1.2.7	/tradeHeader/partyTradeInformation	intentToClear	xsd:boolean	Indication of whether the trade was, or is intended to be, cleared. 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
	/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)	Indicates whether the contract is linked to a compression exercise. Please fill in Yes or No.	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

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
	/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
	/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 the location of the branch/office of the trade party into which the transaction is booked. Please refer to	0..1*

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				<p>Supplementary Reporting Instructions for detailed requirement. This field is visible to counterparty.</p> <p>For field within counter trade party's <u>partyTradeInformation component</u> This field is the location of the branch/ office of the counterparty into which the transaction is booked. This field is visible to counterparty.</p> <p>*Note: this field is also applicable for the counterparty in the partyTradeInformation component. Please refer to the section A.8 for more information.</p>	
1.2.18	/tradeHeader/partyTradeInformation	tr:maintenanceMargin	---	The maintenance margin requirement that has been required by the parties.	0..1
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	<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 N 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.
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	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it	Opt.

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
	ormation/tr:variationMargin/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	
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/partyTradeInformation	tr:priceNotation	--	Describes how to interpret the quoted price.	0..1
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.	0..1
1.2.21	/tradeHeader/partyTradeInformation	tr:remarks1	xsd:normalizedString(255)	Remarks 1.	0..1
1.2.22	/tradeHeader/partyTradeInformation	tr:remarks2	xsd:normalizedString(255)	Remarks 2.	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

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
					(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 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.	0..U (1..2)
	/calculationAgent/calculationAgentPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
5.2	/calculationAgent	calculationAgentParty	Enumerated type: calculationAgentParty	Either "/calculationAgent/calculationAgentPartyReference" or "/calculationAgent/calculationAgentParty". 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.	0..1
6	/	calculationAgentBusinessCenter	Scheme: BusinessCenter (xsd:normalizedString(63))	Either "/calculationAgent" or "/calculationAgentBusinessCenter", or both. 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	0..1

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				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.	
	/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	/	collateral	---	Defines collateral obligations of a Party	0..1
7.1	/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
7.1.1	/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.
7.1.3	/collateral/independentAmount	paymentDetail	---	A container element allowing a schedule of payments associated with the Independent Amount.	0..U (0..1)
7.1.3.1	/collateral/independentAmount/paymentDetail	paymentAmount	---	Either /collateral/independentAmount/paymentDetail/paymentAmount or /collateral/independentAmount/paymentDetail/paymentRule A fixed payment amount.	0..1
7.1.3.1.1	/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	Opt.

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	
7.1.3.1.2	/collateral/independentAmount/paymentDetail/paymentAmount	amount	xsd:decimal (20,10)	The monetary quantity in currency units.	0..1 (1..1)
7.1.3.2	/collateral/independentAmount/paymentDetail	paymentRule	PaymentRule (PercentageRule)	Either /collateral/independentAmount/paymentDetail/paymentAmount or /collateral/independentAmount/paymentDetail/paymentRule 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.	0..1
7.1.3.2.1	/collateral/independentAmount/paymentDetail/paymentRule	paymentPercent	xsd:decimal (1,7)	A percentage of the notional amount. A percentage of 5% would be represented as 0.05.	0..1 (1..1)
7.2	/collateral	tr:linkedIndependentAmount	---	The amount of linked collateral.	0..1
7.2.1	/collateral/tr:linkedIndependentAmount	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure.	0..1
	/collateral/tr:linkedIndependentAmount/payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
7.2.3	/collateral/tr:linkedIndependentAmount	paymentDetail	---	A container element allowing a schedule of payments associated with the Independent Amount.	0..U (0..1)
7.2.3.1	/collateral/tr:linkedIndependentAmount/paymentDetail	paymentAmount	---	Either /collateral/independentAmount/paymentDetail/paymentAmount	0..1

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				tAmount or /collateral/independentAmount/paymentDetail/paymen tRule A fixed payment amount.	
7.2.3.1.1	/collateral/tr:linkedIndepen dentAmount/paymentDetail /paymentAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/collateral/tr:linkedIndepen dentAmount/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.
7.2.3.1.2	/collateral/tr:linkedIndepen dentAmount/paymentDetail /paymentAmount	amount	xsd:decimal (20,10)	The monetary quantity in currency units.	0..1 (1..1)
7.2.3.2	/collateral/tr:linkedIndepen dentAmount/paymentDetail	paymentRule	PaymentRule (PercentageRule)	Either /collateral/tr:linkedIndependentAmount/paymentDetail/ paymentAmount or /collateral/tr:linkedIndependentAmount/paymentDetail/ paymentRule A type defining the calculation rule.	0..1
7.2.3.2.1	/collateral/tr:linkedIndepen dentAmount/paymentDetail /paymentRule	paymentPercent	xsd:decimal (1,7)	A percentage of the notional amount. A percentage of 5% would be represented as 0.05.	0..1 (1..1)
8	/	documentation	---	Defines the definitions that govern the document and should include the year and type of definitions referenced,	0..1

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				along with any relevant documentation (such as master agreement) and the date it was signed.	
8.1	/documentation	masterAgreement	---	The agreement executed between the parties and intended to govern all OTC derivatives transactions between those parties.	0..1
8.1.1	/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.
8.1.2	/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.
8.1.3	/documentation/masterAgreement	masterAgreementDate	xsd:date	The date on which the master agreement was signed.	0..1
8.2	/documentation	masterConfirmation	---	The agreement executed between the parties and intended to govern all OTC derivatives transactions between those parties. This field is applicable to Credit products only.	0..1
8.2.1	/documentation/masterConfirmation	masterConfirmationType	Scheme: MasterConfirmationType (xsd:normalizedString(80))	The type of master confirmation executed between the parties.	0..1
	/documentation/masterConfirmation/masterConfirmationType	@masterConfirmationTypeScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/master-confirmation-type	Opt.
8.2.2	/documentation/masterConfirmation	masterConfirmationDate	xsd:date	The date of the confirmation executed between the parties and intended to govern all relevant transactions between	0..1

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				those parties.	
8.2.3	/documentation/masterConfirmation	masterConfirmationAnnexDate	xsd:date	The date that an annex to the master confirmation was executed between the parties. This field is applicable to Credit Default Swap - Single Name product. Not allowed otherwise.	0..1
8.3	/documentation	contractualMatrix		A reference to a contractual matrix of elected terms/values (such as those published by ISDA) that shall be deemed to apply to the trade. The applicable matrix is identified by reference to a name and optionally a publication date. This field is applicable to Credit products only.	0..U (0..1)
8.3.1	/documentation/contractualMatrix	matrixType	Scheme: MatrixType (xsd:normalizedString(50))	Identifies the form of applicable matrix.	0..1
	/documentation/contractualMatrix/matrixType	@matrixTypeScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/matrix-type	Opt.
8.4	/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)
8.5	/documentation	tr:masterSupplementDate	xsd:date	The date on which the master supplement was signed.	0..1

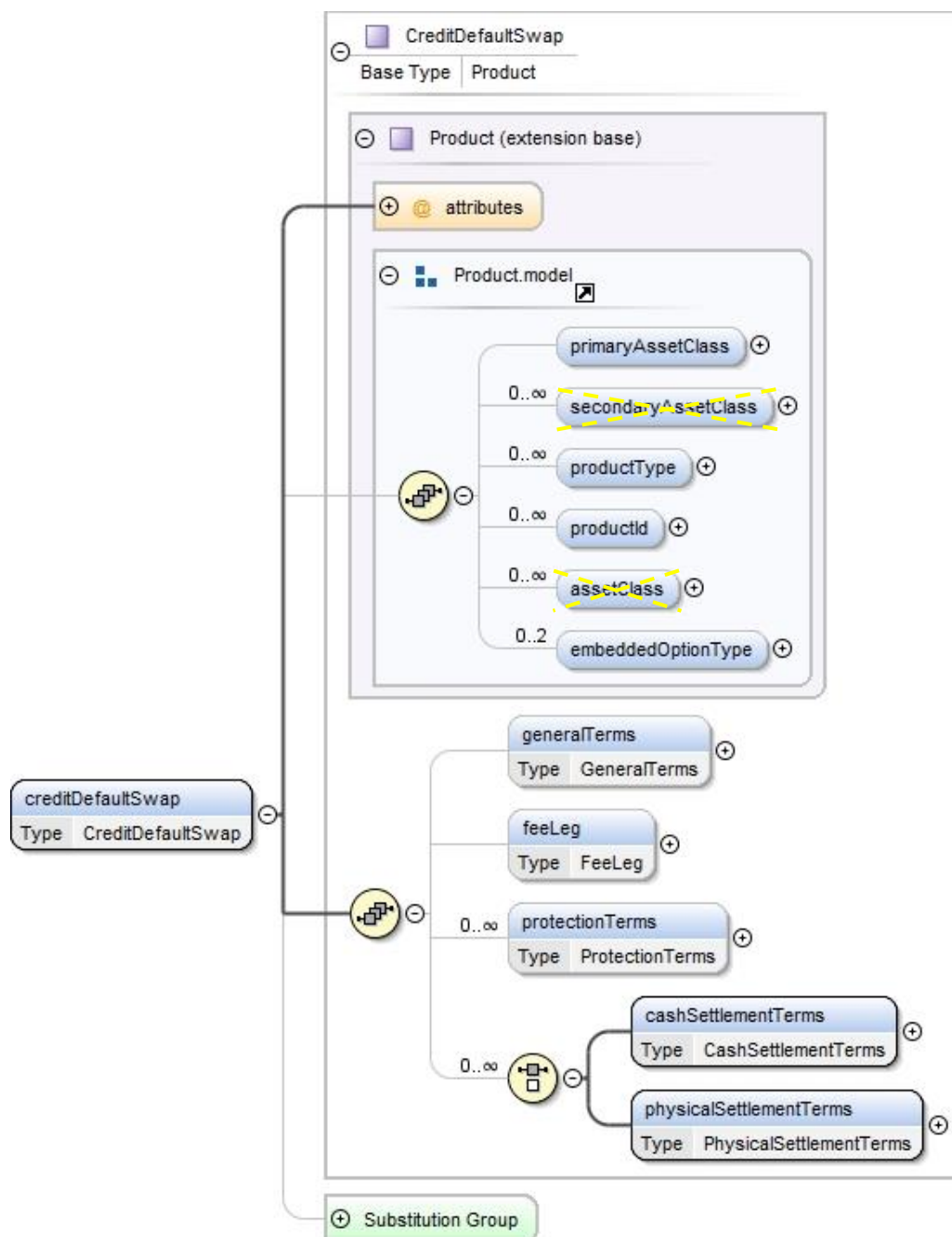
A.6.3 Reporting - Products

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

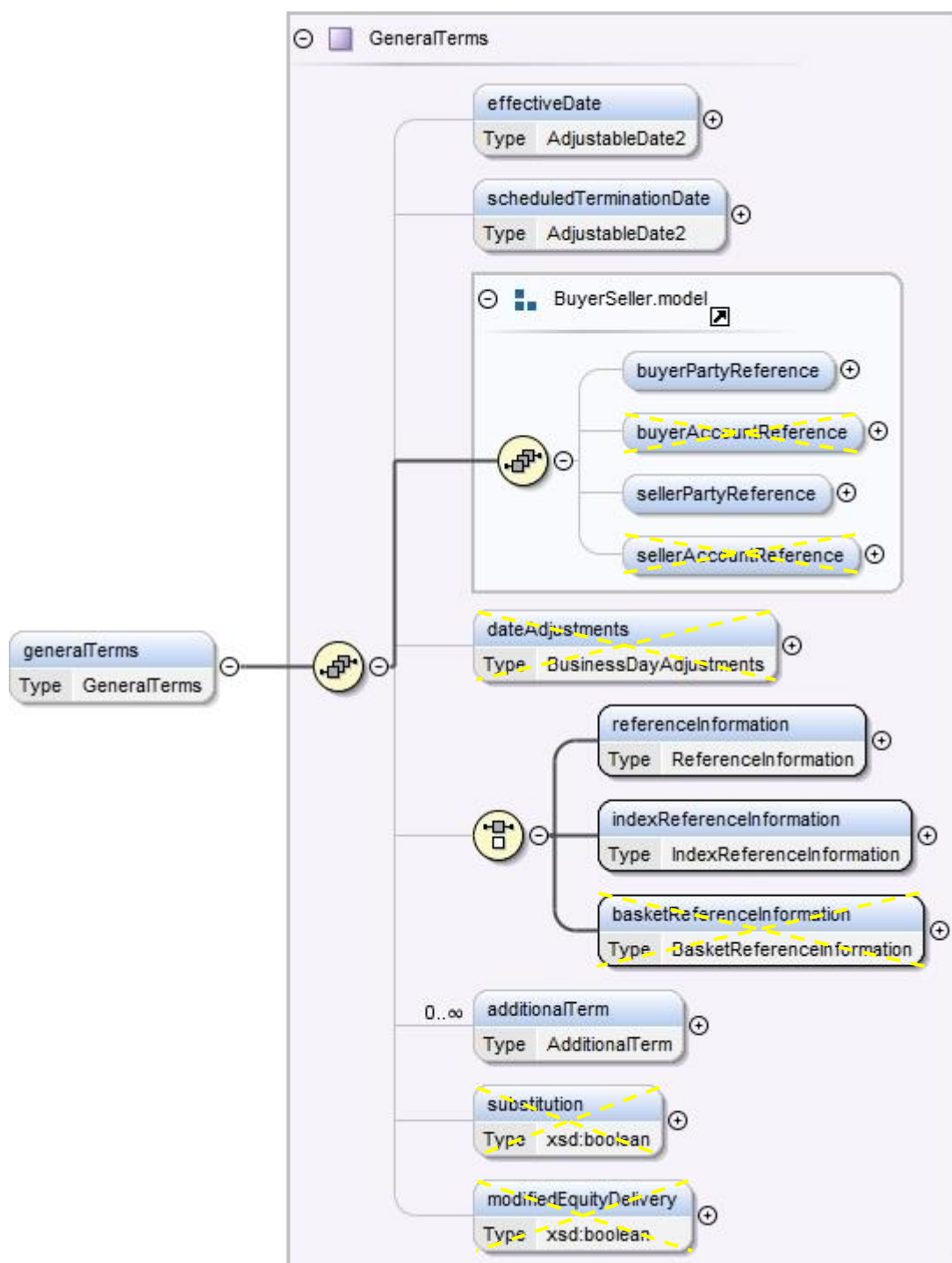
A.6.3.1 Reporting - Credit

A.6.3.1.1 Reporting – Credit Default Swap

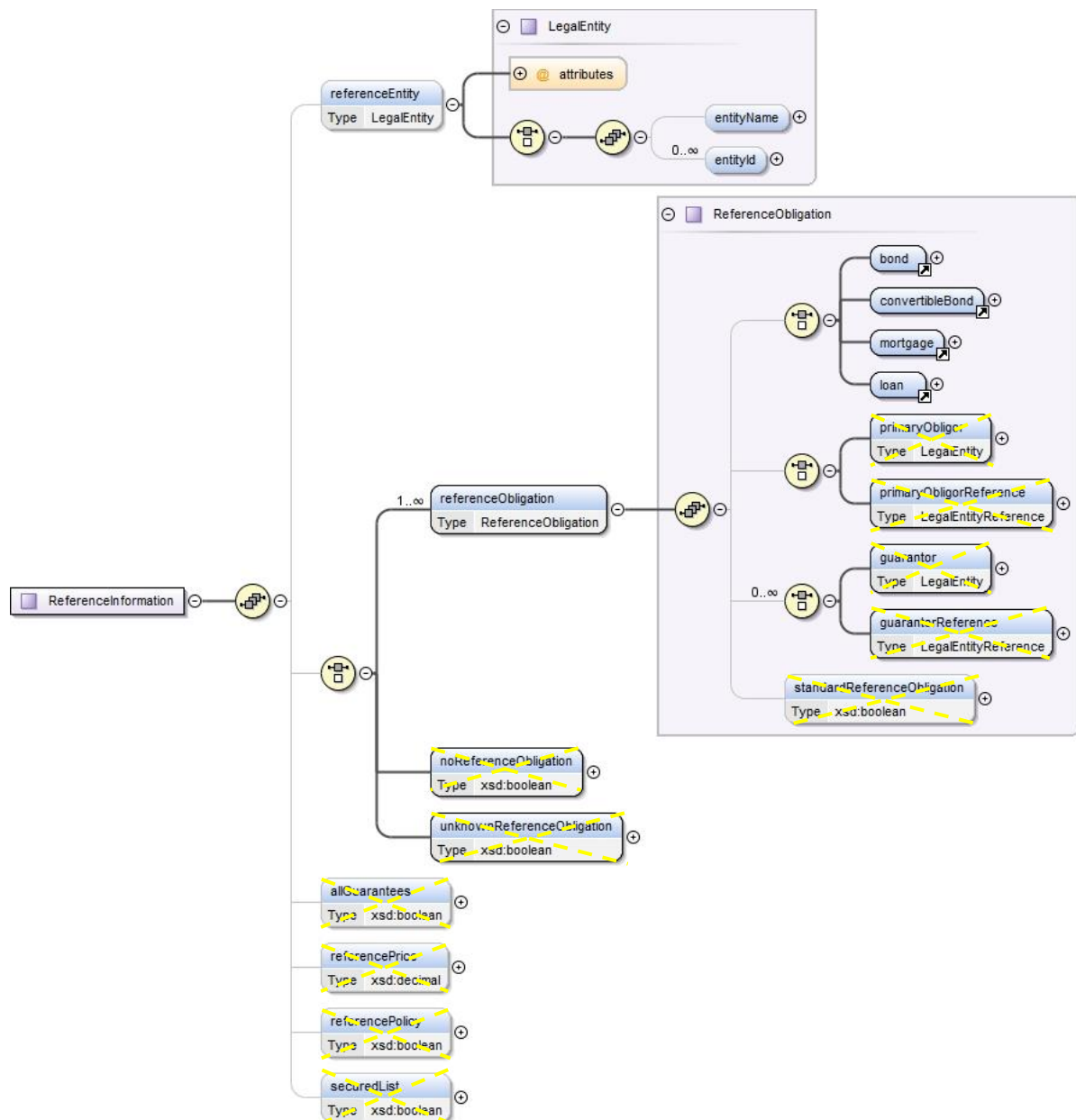
A simplified representation of selected FpML elements for the “creditDefaultSwap” element is briefly illustrated as below.



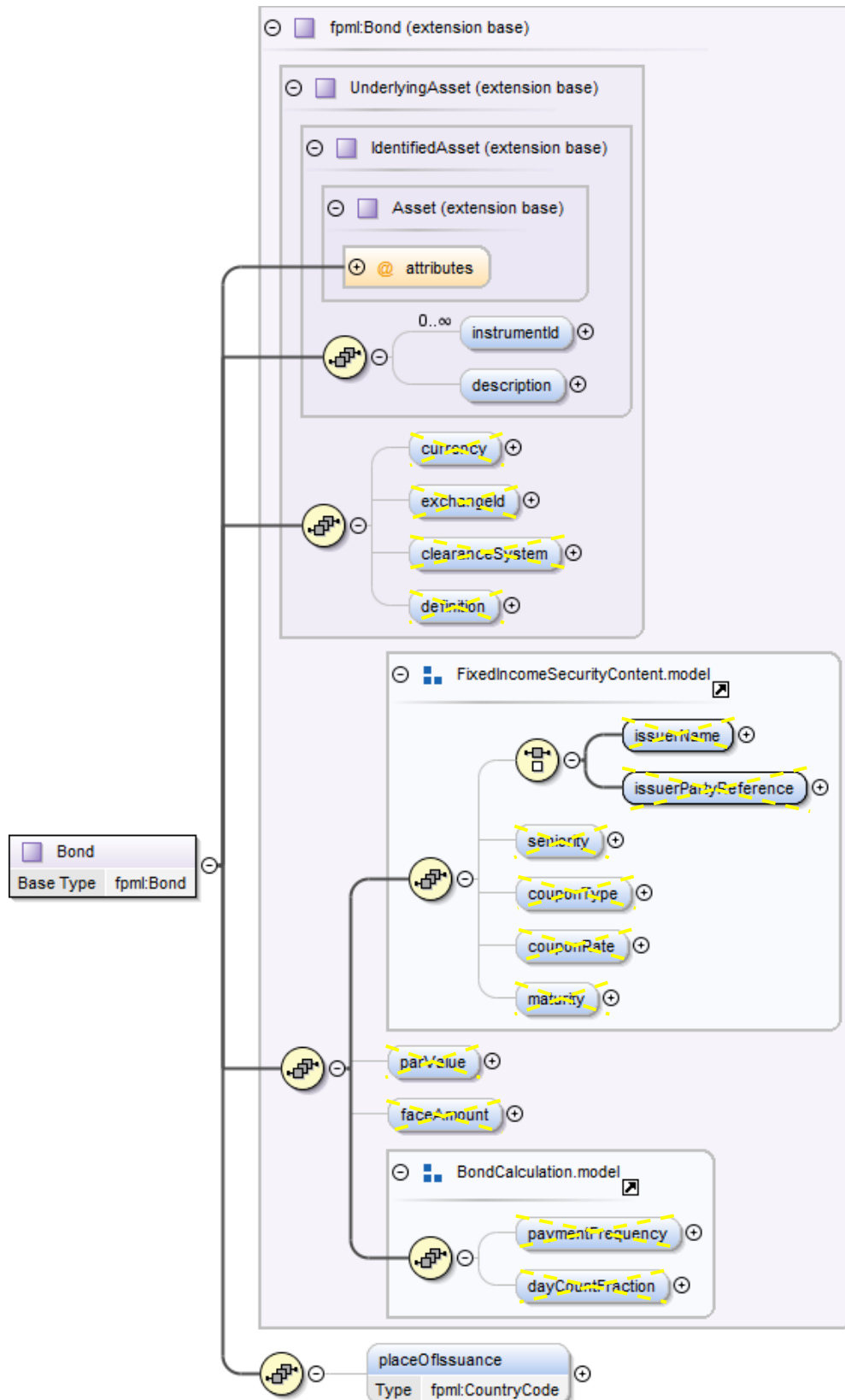
The “generalTerms” element in “creditDefaultSwap” element can be expanded as follows:



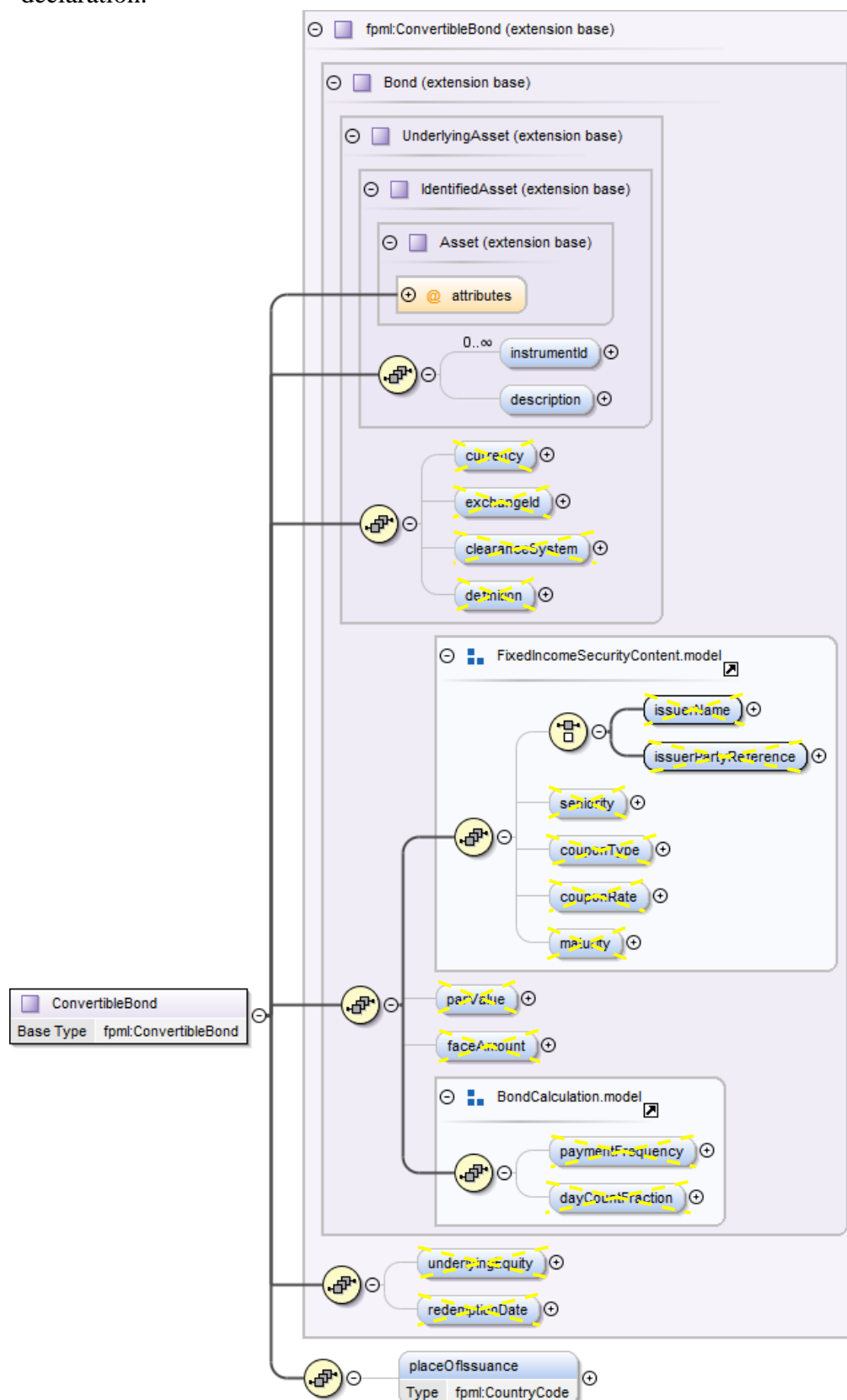
The “referenceInformation” element in “generalTerms” element can be expanded as follows:



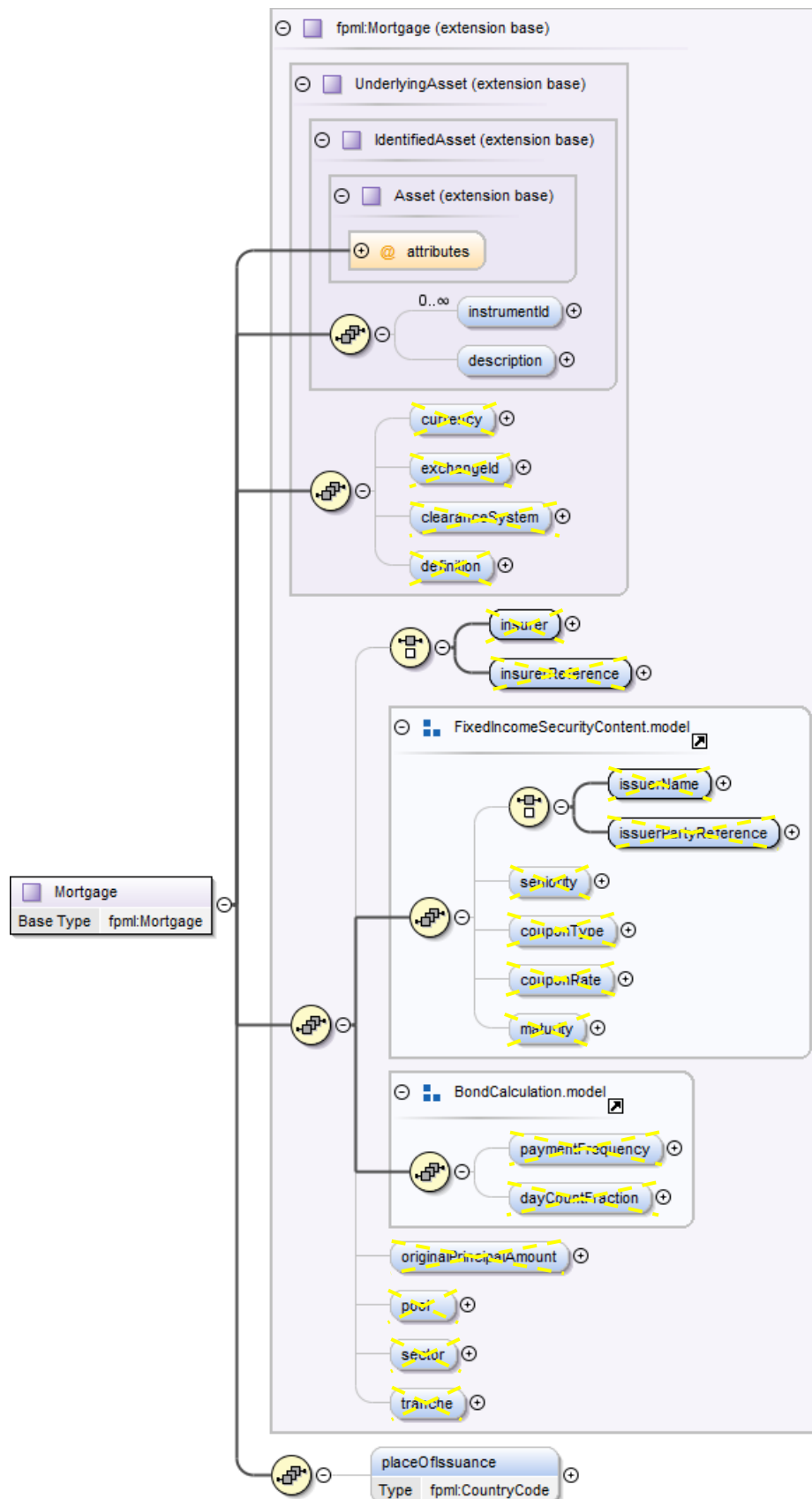
The “bond” element in “referenceObligation” element can be expanded as follows. Note that as there are customized elements inside the structure, user should override the default Bond type (the type of “bond” element) with “**tr:Bond**” type using the **xsi:type** declaration.



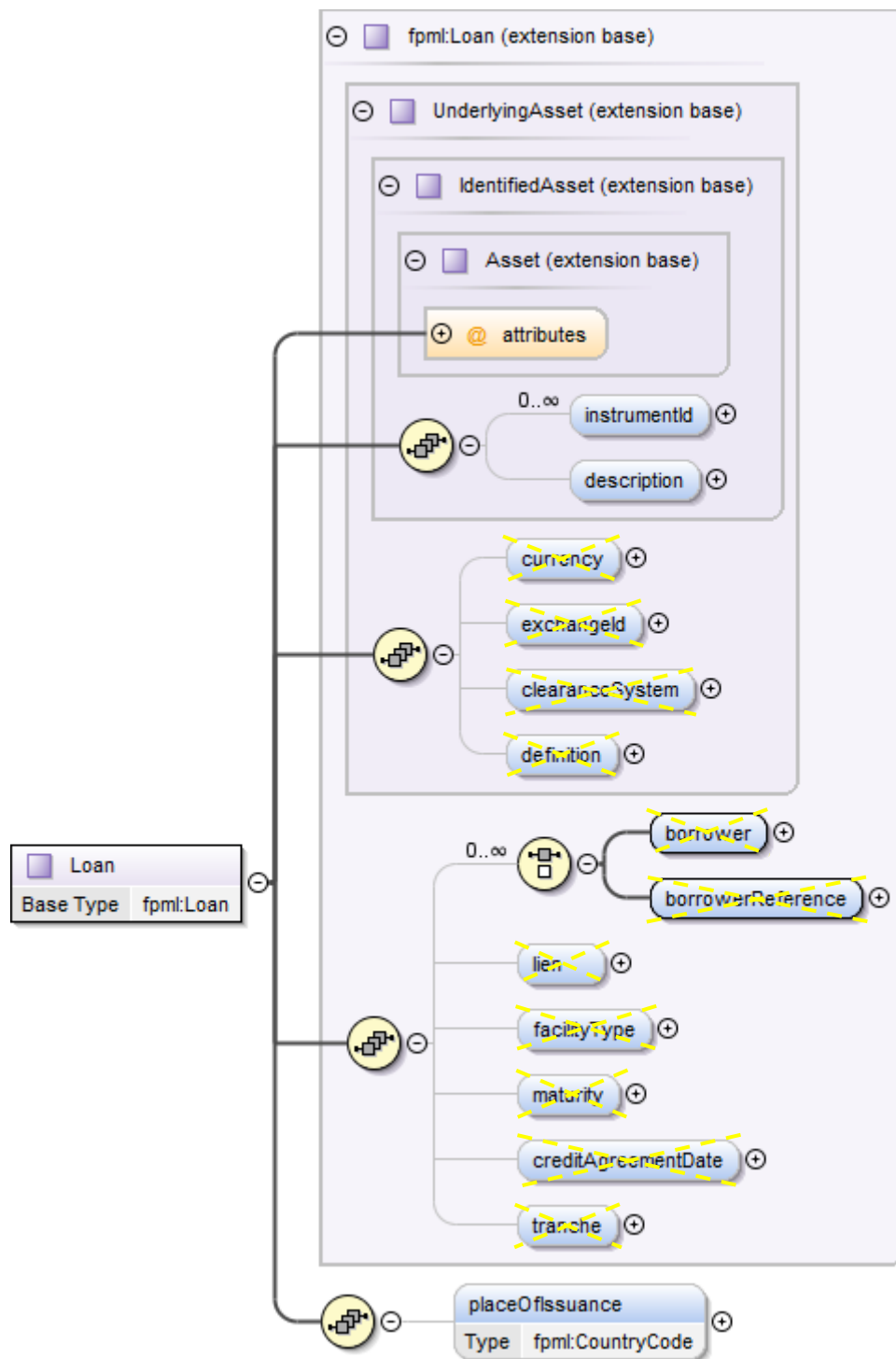
The “convertibleBond” element in “referenceObligation” element can be expanded as follows. Note that as there are customized elements inside the structure, user should override the default ConvertibleBond type (the type of “convertibleBond” element) with “tr:ConvertibleBond” type using the **xsi:type** declaration.



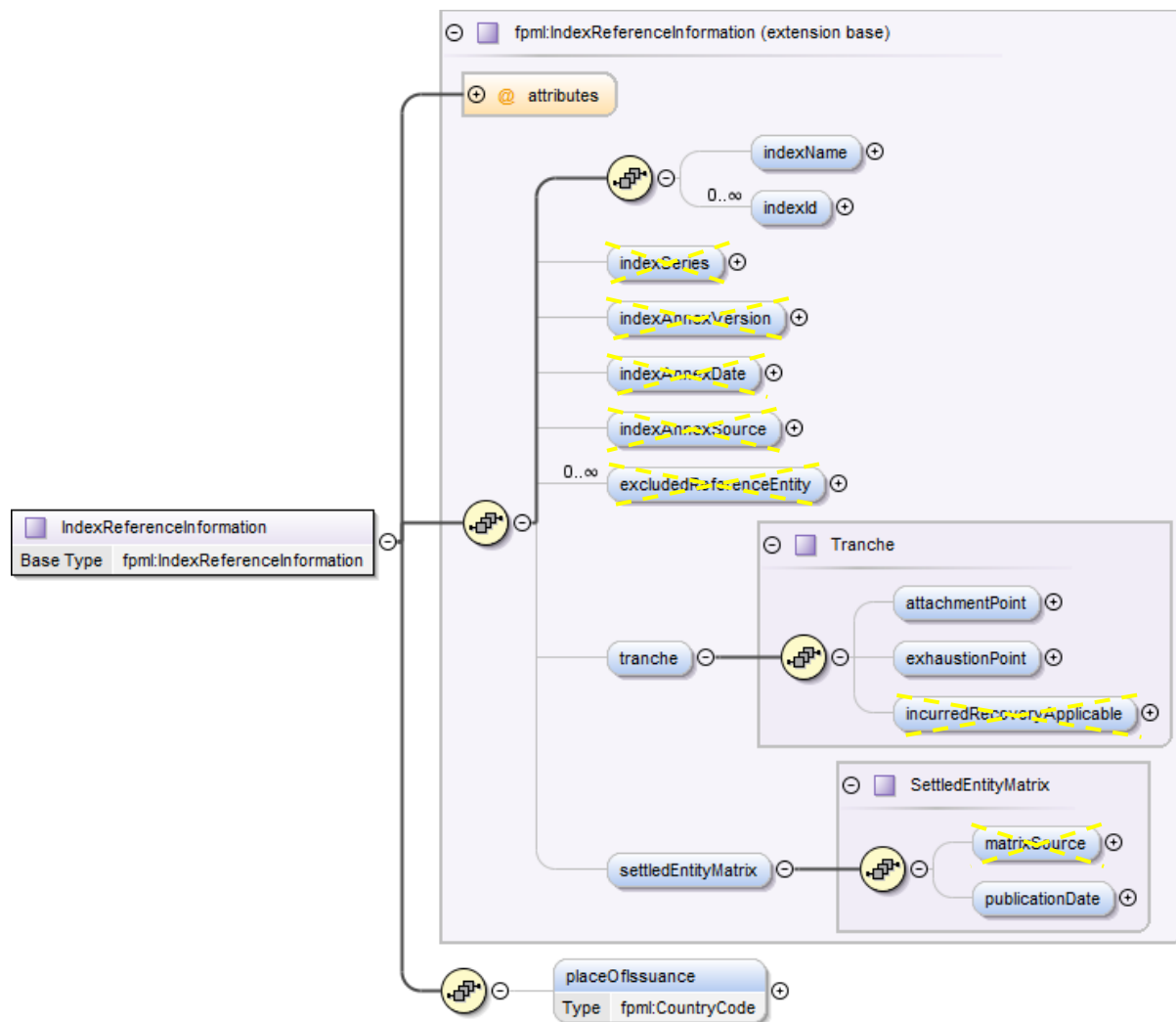
The “mortgage” element in “referenceObligation” element can be expanded as follows. Note that as there are customized elements inside the structure, user should override the default Mortgage type (the type of “mortgage” element) with “**tr:Mortgage**” type using the **xsi:type** declaration.



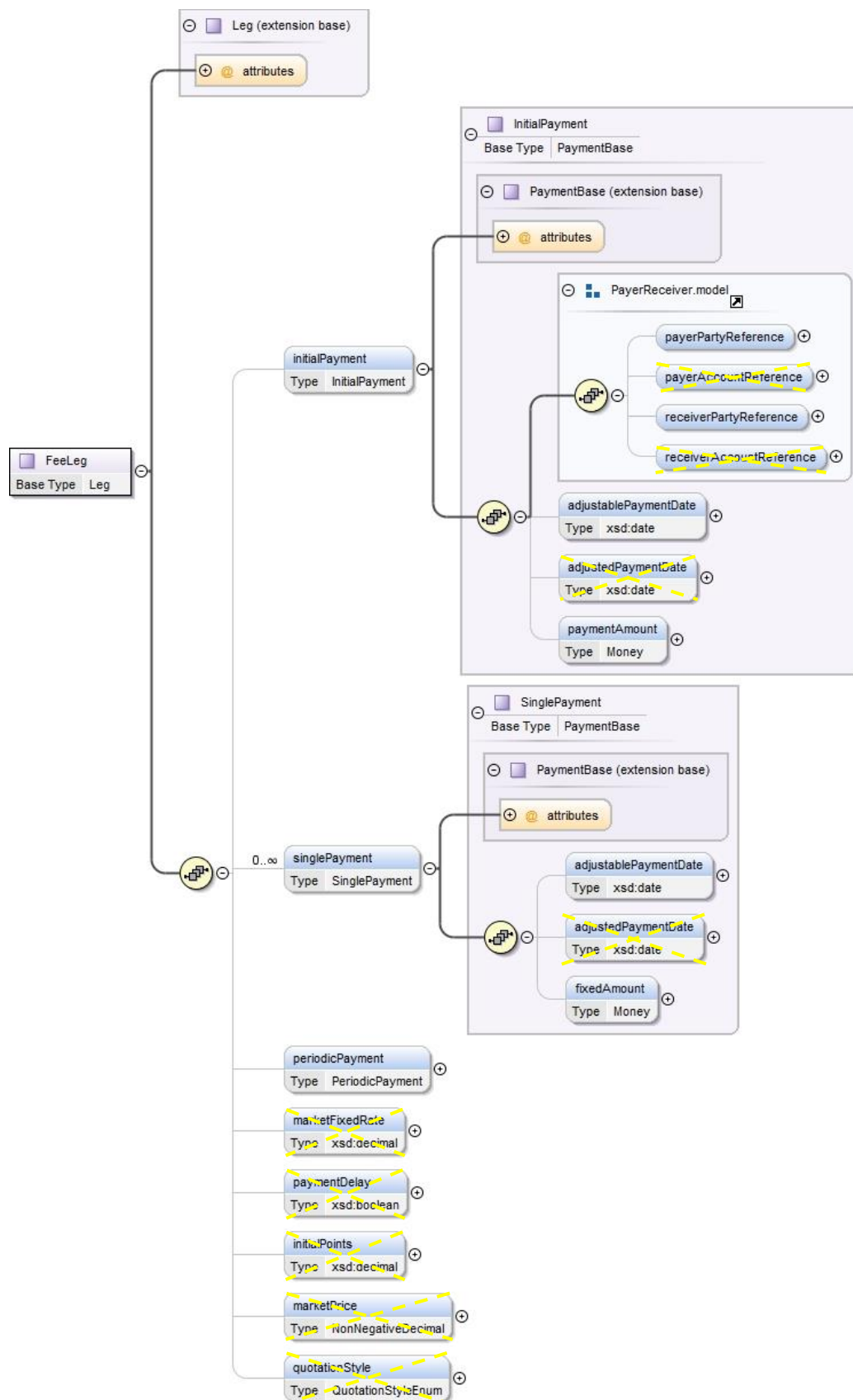
The “loan” element in “referenceObligation” element can be expanded as follows. Note that as there are customized elements inside the structure, user should override the default Loan type (the type of “loan” element) with “**tr:Loan**” type using the **xsi:type** declaration.



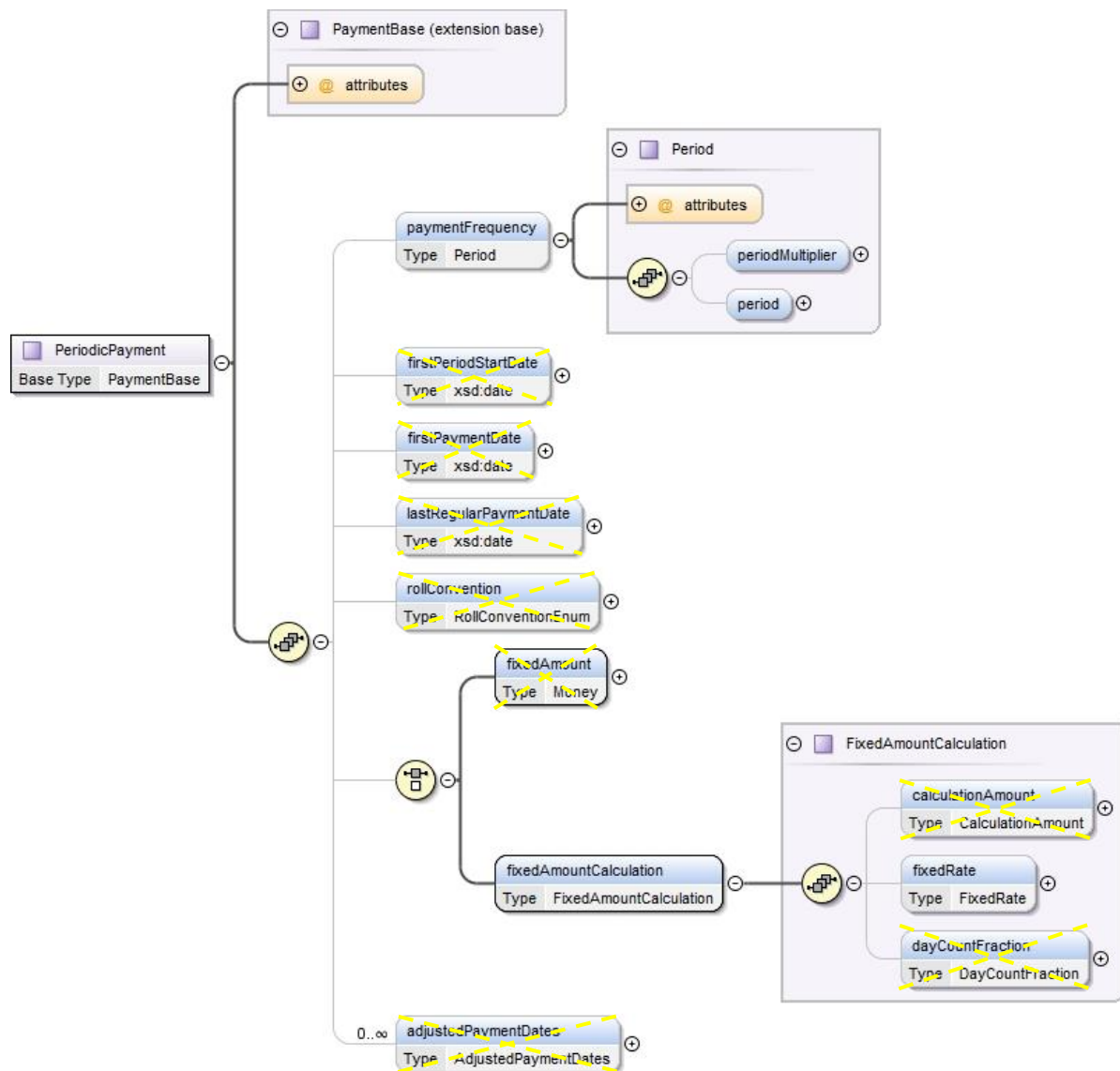
The “indexReferenceInformation” element in “generalTerms” element can be expanded as follows. Note that as there are customized elements inside the structure, user should override the default IndexReferenceInformation type (the type of “indexReferenceInformation” element) with “tr:IndexReferenceInformation” type using the **xsi:type** declaration.



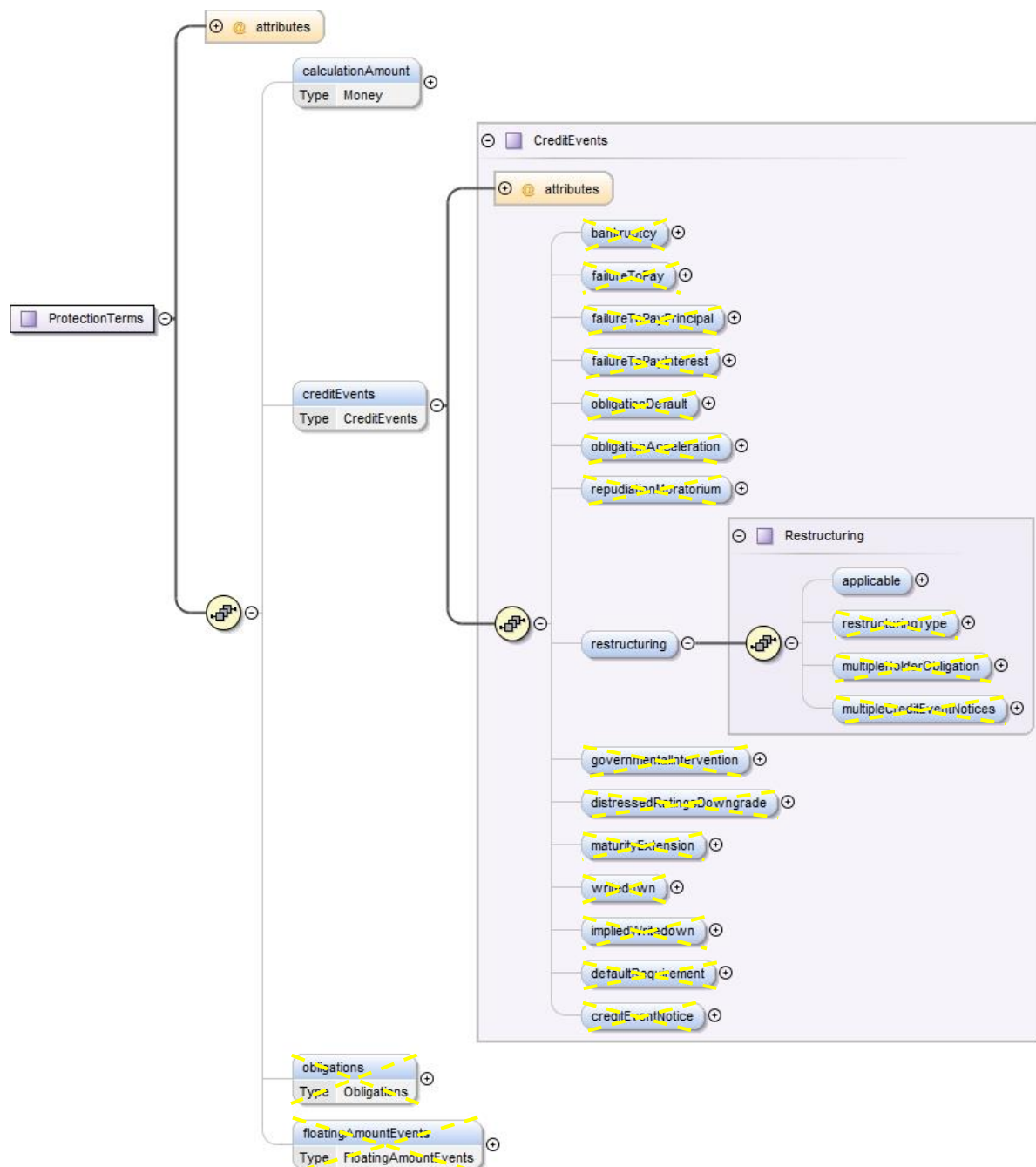
The “feeLeg” element in “creditDefaultSwap” element can be expanded as follows:



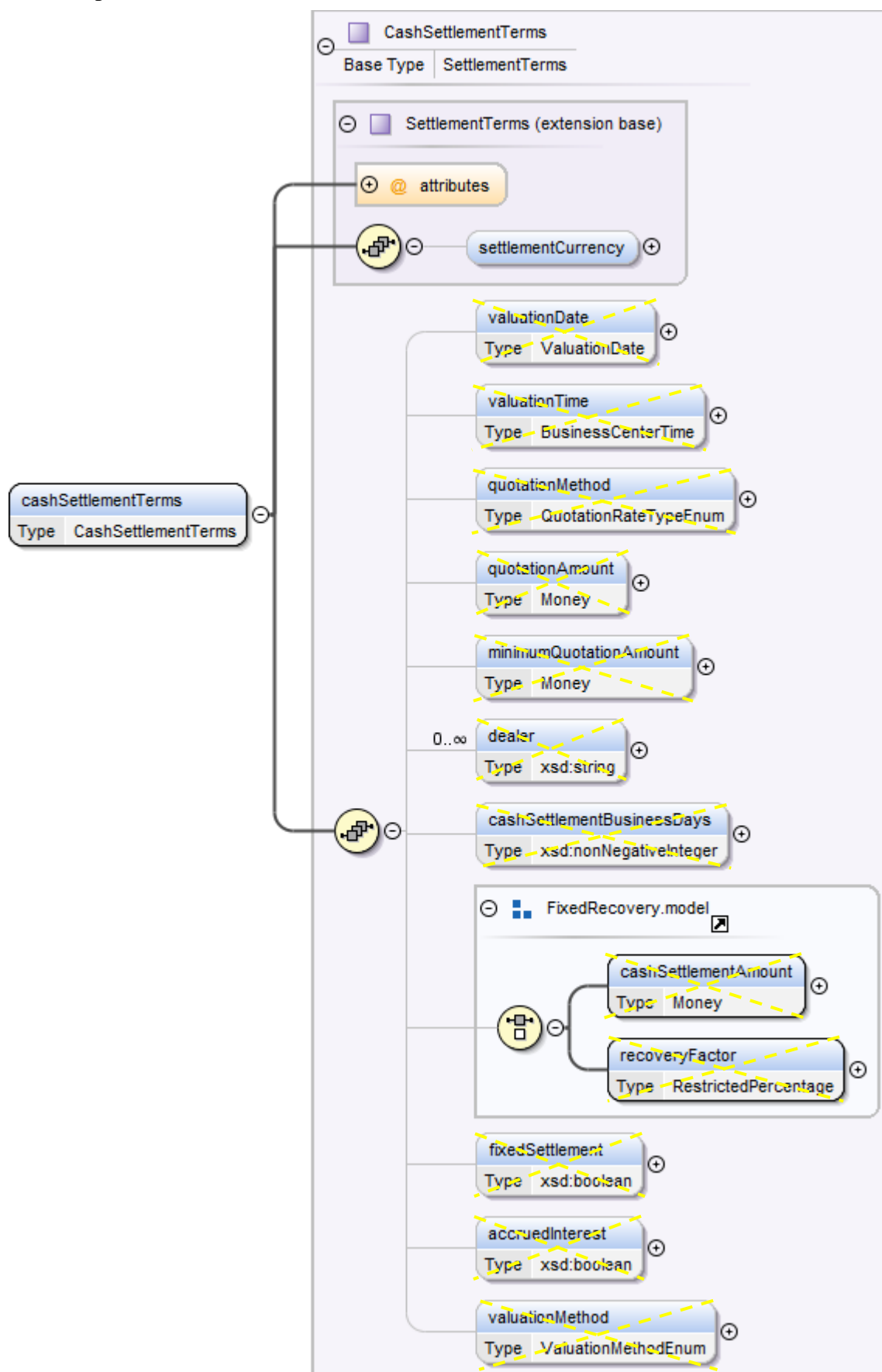
The “periodicPayment” element in “feeLeg” element can be expanded as follows:



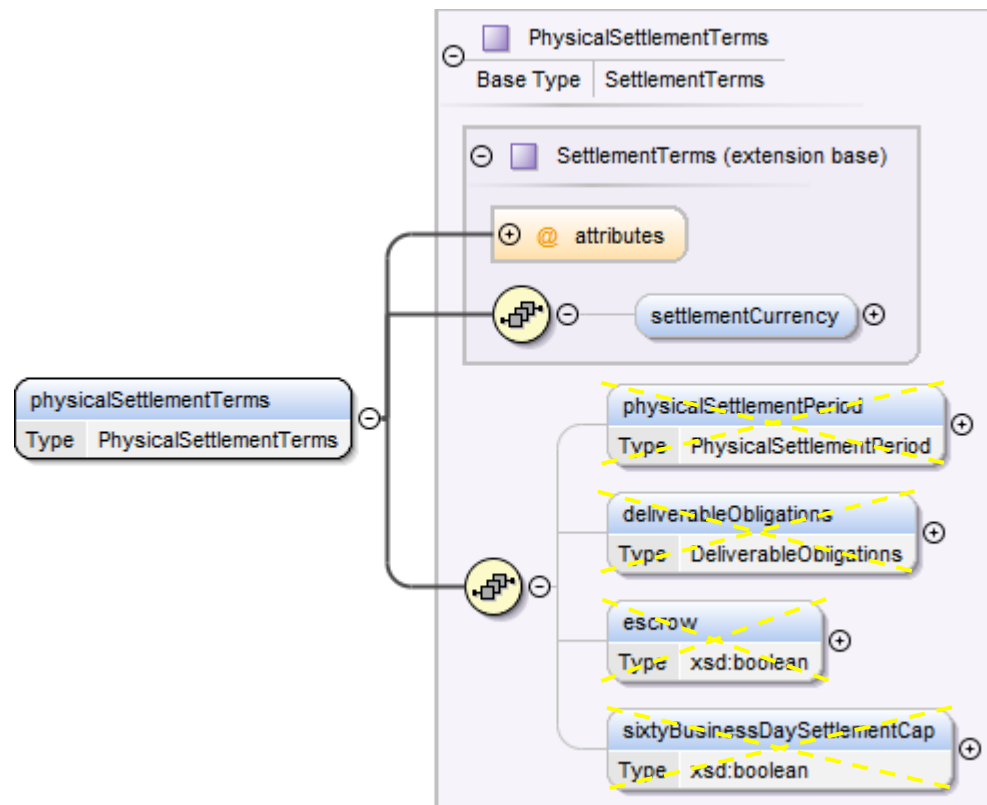
The “protectionTerms” element in “creditDefaultSwap” element can be expanded as follows:



The “cashSettlementTerms” element in “creditDefaultSwap” element can be expanded as follows:



The “physicalSettlementTerms” element in “creditDefaultSwap” element can be expanded as follows:



Below are the detailed element descriptions for the “creditDefaultSwap” element (which are used for all Credit Default Swap products):

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. For Credit products, the field cardinality required is (1..1). The cardinality is written as (1..2) because this field is shared commodity products where two productType elements are required.	0..U (1..2)
	/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:	Opt. (Req.)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				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 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	/	embeddedOptionType	Scheme: EmbeddedOptionType (xsd:normalizedString(40))	Describes the type of any embedded optionality in the transaction that might not otherwise be apparent. Can be used to represent embedded optionality such as early termination provisions, extendible provisions, or cancelable provisions, etc., where applicable. If omitted, no embedded optionality is applicable.	0..2 (0..1)
5	/	generalTerms	---	This element contains all the data that appears in the section entitled "1. General Terms" in the 2003 ISDA Credit Derivatives Confirmation.	0..1 (1..1)
5.1	/generalTerms	effectiveDate	AdjustableDate2 (Refer to section A.6.3.3.2 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)
5.2	/generalTerms	scheduledTerminationDate	AdjustableDate2 (Refer to section A.6.3.3.2 for details).	The scheduled date on which the credit protection will lapse. This day may be subject to adjustment in accordance with a business day convention.	0..1 (1..1)
5.3	/generalTerms	buyerPartyReference	Reference	A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it. This is required for all Credit products.	0..1
	/generalTerms/buyerPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
5.4	/generalTerms	sellerPartyReference	Reference	A reference to the party that sells ("writes") this instrument,	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				i.e. that grants the rights defined by this instrument and in return receives a payment for it. This is required for all Credit products.	
	/generalTerms/buyerPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
5.5	/generalTerms	referenceInformation	---	This element contains all the terms relevant to defining the reference entity and reference obligation(s). This is required for Credit Default Swap – Single Name products; otherwise not allowed.	0..1
5.5.1	/generalTerms/referenceInformation	referenceEntity	---	The corporate or sovereign entity on which you are buying or selling protection and any successor that assumes all or substantially all of its contractual and other obligations.	0..1 (1..1)
5.5.1.1	/generalTerms/referenceInformation/referenceEntity	entityName	xsd:normalizedString(255)	The name of the reference entity. This is required if entity Id is not populated.	0..1
	/generalTerms/referenceInformation/referenceEntity/entityName	@entityNameScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/entity-name-RED-1-0	Opt.
5.5.1.2	/generalTerms/referenceInformation/referenceEntity	entityId	xsd:normalizedString(100)	Identification of the reference entity (e.g. RED entity code).	0..U (0..1)
	/generalTerms/referenceInformation/referenceEntity/entityId	@entityIdScheme	xsd:anyURI	The reference entity ID type must be specified according to the following waterfall sequence (i.e. Entity ID type higher in the waterfall sequence must be specified if available before the lower one should be used): - RED (6 or 9 characters) - Bloomberg To specify RED entity code, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/entity-id-	Opt. (Req.)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				RED-1-0 To specify Bloomberg entity code, one may use the following coding scheme: http://www.fpml.org/spec/2003/entity-id-Bloomberg	
5.5.2	/generalTerms/referenceInformation	referenceObligation	---	The Reference Obligation is a financial instrument that is either issued or guaranteed by the reference entity. It serves to clarify the precise reference entity protection is being offered upon, and its legal position with regard to other related firms (parents/subsidiaries).	0..U (0..1)
5.5.2.1	/generalTerms/referenceInformation/referenceObligation	bond	---	Either generalTerms/referenceInformation/referenceObligation/bond or generalTerms/referenceInformation/referenceObligation/convertibleBond or generalTerms/referenceInformation/referenceObligation/mortgage or generalTerms/referenceInformation/referenceObligation/loan Identifies the underlying asset when it is a series or a class of bonds.	0..1
5.5.2.1.1	/generalTerms/referenceInformation/referenceObligation/bond	instrumentId	xsd:normalizedString (100)	Identification of the underlying asset.	0..U (1..1)
	/generalTerms/referenceInformation/referenceObligation/bond/instrumentId	@instrumentIdScheme	xsd:anyURI	The type of identification code of the underlying asset. The reference obligation ID type, when applicable, must be specified according to the following waterfall sequence (i.e. Reference Obligation ID type higher in the waterfall sequence must be specified if available before the lower one should be used): - RED (9 characters)	Req.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				<ul style="list-style-type: none"> - ISIN - CUSIP - SEDOL - Bloomberg <p>To specify the instrument ID type “RED”, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/instrument-id-RED-pair-1-0</p> <p>To specify the instrument ID type “ISIN”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-ISIN</p> <p>To specify the instrument ID type “CUSIP”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-CUSIP</p> <p>To specify the instrument ID type “SEDOL”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-SEDOL</p> <p>To specify the instrument ID type “Bloomberg”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-Bloomberg</p>	
5.5.2.1.2	/generalTerms/referenceInformation/referenceObligation/bond	description	xsd:string(255)	Name of the underlying asset.	0..1
5.5.2.1.3	/generalTerms/referenceInformation/referenceObligation/bond	tr:placeOfIssuance	Scheme: CountryAlpha3 (xsd:normalizedString(3))	Place of incorporation of the underlying asset.	0..1
	/generalTerms/referenceInformation/referenceObligation	@countryScheme	xsd:anyURI	The code representation of a country or an area of special sovereignty. By default it is a valid 3 character country code	Opt.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
	n/bond/tr:placeOfIssuance			as defined by the ISO standard 3166-1 alpha-3. Please refer to Appendix F Enumeration Spreadsheet CountryAlpha3 Tab for the country code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/iso3166	
5.5.2.2	/generalTerms/referenceInformation/referenceObligation	convertibleBond	---	Either generalTerms/referenceInformation/referenceObligation/bond or generalTerms/referenceInformation/referenceObligation/convertibleBond or generalTerms/referenceInformation/referenceObligation/mortgage or generalTerms/referenceInformation/referenceObligation/loan Identifies the underlying asset when it is a convertible bond.	0..1
5.5.2.2.1	/generalTerms/referenceInformation/referenceObligation/convertibleBond	instrumentId	xsd:normalizedString (100)	Identification of the underlying asset.	0..U (1..1)
	/generalTerms/referenceInformation/referenceObligation/convertibleBond/instrumentId	@instrumentIdScheme	xsd:anyURI	The type of identification code of the underlying asset. The reference obligation ID type, when applicable, must be specified according to the following waterfall sequence (i.e. Reference Obligation ID type higher in the waterfall sequence must be specified if available before the lower one should be used): - RED (9 characters) - ISIN - CUSIP - SEDOL - Bloomberg	Req.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				<p>To specify the instrument ID type “RED”, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/instrument-id-RED-pair-1-0</p> <p>To specify the instrument ID type “ISIN”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-ISIN</p> <p>To specify the instrument ID type “CUSIP”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-CUSIP</p> <p>To specify the instrument ID type “SEDOL”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-SEDOL</p> <p>To specify the instrument ID type “Bloomberg”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-Bloomberg</p>	
5.5.2.2.2	/generalTerms/referenceInformation/referenceObligation/convertibleBond	description	xsd:string(255)	Name of the underlying asset.	0..1
5.5.2.2.3	/generalTerms/referenceInformation/referenceObligation/convertibleBond	tr:placeOfIssuance	Scheme: CountryAlpha3 (xsd:normalizedString(3))	Place of incorporation of the underlying asset.	0..1
	/generalTerms/referenceInformation/referenceObligation/convertibleBond/tr:placeOfIssuance	@countryScheme	xsd:anyURI	<p>The code representation of a country or an area of special sovereignty. By default it is a valid 3 character country code as defined by the ISO standard 3166-1 alpha-3. Please refer to Appendix F Enumeration Spreadsheet CountryAlpha3 Tab for the country code list supported by HKTR-R.</p> <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/iso3166</p>	Opt.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
5.5.2.3	/generalTerms/referenceInformation/referenceObligation	mortgage	---	Either generalTerms/referenceInformation/referenceObligation/bond or generalTerms/referenceInformation/referenceObligation/convertibleBond or generalTerms/referenceInformation/referenceObligation/mortgage or generalTerms/referenceInformation/referenceObligation/loan Identifies a mortgage backed security.	0..1
5.5.2.3.1	/generalTerms/referenceInformation/referenceObligation/mortgage	instrumentId	xsd:normalizedString (100)	Identification of the underlying asset.	0..U (1..1)
	/generalTerms/referenceInformation/referenceObligation/mortgage/instrumentId	@instrumentIdScheme	xsd:anyURI	The type of identification code of the underlying asset. The reference obligation ID type, when applicable, must be specified according to the following waterfall sequence (i.e. Reference Obligation ID type higher in the waterfall sequence must be specified if available before the lower one should be used): - RED (9 characters) - ISIN - CUSIP - SEDOL - Bloomberg To specify the instrument ID type “RED”, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/instrument-id-RED-pair-1-0 To specify the instrument ID type “ISIN”, one may use the following coding scheme:	Req.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				http://www.fpml.org/spec/2002/instrument-id-ISIN To specify the instrument ID type “CUSIP”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-CUSIP To specify the instrument ID type “SEDOL”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-SEDOL To specify the instrument ID type “Bloomberg”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-Bloomberg	
5.5.2.3.2	/generalTerms/referenceInformation/referenceObligation/mortgage	description	xsd:string(255)	Name of the underlying asset.	0..1
5.5.2.3.3	/generalTerms/referenceInformation/referenceObligation/mortgage	tr:placeOfIssuance	Scheme: CountryAlpha3 (xsd:normalizedString(3))	Place of incorporation of the underlying asset.	0..1
	/generalTerms/referenceInformation/referenceObligation/mortgage/tr:placeOfIssuance	@countryScheme	xsd:anyURI	The code representation of a country or an area of special sovereignty. By default it is a valid 3 character country code as defined by the ISO standard 3166-1 alpha-3. Please refer to Appendix F Enumeration Spreadsheet CountryAlpha3 Tab for the country code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/iso3166	Opt.
5.5.2.4	/generalTerms/referenceInformation	loan	---	Either generalTerms/referenceInformation/referenceObligation/bond or generalTerms/referenceInformation/referenceObligation/convertibleBond or	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				generalTerms/referenceInformation/referenceObligation/ mortgage or generalTerms/referenceInformation/referenceObligation/ loan Identifies a simple underlying asset that is a loan.	
5.5.2.4.1	/generalTerms/referenceInformation/referenceObligation/loan	instrumentId	xsd:normalizedString (100)	Identification of the underlying asset.	0..U (1..1)
	/generalTerms/referenceInformation/referenceObligation/loan/instrumentId	@instrumentIdScheme	xsd:anyURI	<p>The type of identification code of the underlying asset.</p> <p>The reference obligation ID type, when applicable, must be specified according to the following waterfall sequence (i.e. Reference Obligation ID type higher in the waterfall sequence must be specified if available before the lower one should be used):</p> <ul style="list-style-type: none"> - RED (9 characters) - ISIN - CUSIP - SEDOL - Bloomberg <p>To specify the instrument ID type “RED”, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/instrument-id-RED-pair-1-0</p> <p>To specify the instrument ID type “ISIN”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-ISIN</p> <p>To specify the instrument ID type “CUSIP”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-CUSIP</p> <p>To specify the instrument ID type “SEDOL”, one may use</p>	Req.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-SEDOL To specify the instrument ID type “Bloomberg”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-Bloomberg	
5.5.2.4.2	/generalTerms/referenceInformation/referenceObligation/loan	description	xsd:string(255)	Name of the underlying asset.	0..1
5.5.2.4.3	/generalTerms/referenceInformation/referenceObligation/loan	tr:placeOfIssuance	Scheme: CountryAlpha3 (xsd:normalizedString(3))	Place of incorporation of the underlying asset.	0..1
	/generalTerms/referenceInformation/referenceObligation/loan/tr:placeOfIssuance	@countryScheme	xsd:anyURI	The code representation of a country or an area of special sovereignty. By default it is a valid 3 character country code as defined by the ISO standard 3166-1 alpha-3. Please refer to Appendix F Enumeration Spreadsheet CountryAlpha3 Tab for the country code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/iso3166	Opt.
5.6	/generalTerms	indexReferenceInformation	---	This element contains all the terms relevant to defining the Credit Default Swap Index or Index Tranche. This is required for Credit Default Swap – Index and Credit Default Swap – Index Tranche products; otherwise not allowed.	0..1
5.6.1	/generalTerms/indexReferenceInformation	indexName	xsd:normalizedString(255)	The name of the index.	0..1
	/generalTerms/indexReferenceInformation/indexName	@indexNameScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/entity-name-RED-1-0	Opt.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
5.6.2	/generalTerms/indexReferenceInformation	indexId	xsd:normalizedString (100)	Identification of the underlying index. The input value will be converted to uppercase characters before processing.	0..U (1..1)
	/generalTerms/indexReferenceInformation/indexId	@indexIdScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/instrument-id-RED-pair-1-0	Opt.
5.6.3	/generalTerms/indexReferenceInformation	tranche	---	This element contains CDS tranche terms. This is required for Credit Default Swap – Index Tranche products; otherwise not allowed.	0..1
5.6.3.1	/generalTerms/indexReferenceInformation/tranche	attachmentPoint	xsd:decimal (3,4)	Lower bound percentage of the loss that the Tranche can endure, expressed as a decimal. An attachment point of 5% would be represented as 0.05. The difference between Attachment and Exhaustion points is call the width of the Tranche.	0..1 (1..1)
5.6.3.2	/generalTerms/indexReferenceInformation/tranche	exhaustionPoint	xsd:decimal (3,4)	Upper bound percentage of the loss that the Tranche can endure, expressed as a decimal. An exhaustion point of 5% would be represented as 0.05. The difference between Attachment and Exhaustion points is call the width of the Tranche.	0..1 (1..1)
5.6.4	/generalTerms/indexReferenceInformation	settledEntityMatrix	---	Used to specify the Relevant Settled Entity Matrix when there are settled entities at the time of the trade. This is applicable to Credit Default Swap – Index Tranche products; otherwise not allowed.	0..1
5.6.4.1	/generalTerms/indexReferenceInformation/settledEntityMatrix	publicationDate	xsd:date	Specifies the publication date of the applicable version of the matrix. When this element is omitted, the Standard Terms Supplement defines rules for which version of the matrix is applicable.	0..1
5.6.5	/generalTerms/indexReferenceInformation	tr:placeOfIssuance	Scheme: CountryAlpha3 (xsd:normalizedString(3))	Place of reference of the underlying index.	0..1
	/generalTerms/indexReference	@countryScheme	xsd:anyURI	The code representation of a country or an area of special	Opt.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
	nceInformation/tr:placeOfIssuance			sovereignty. By default it is a valid 3 character country code as defined by the ISO standard 3166-1 alpha-3. Please refer to Appendix F Enumeration Spreadsheet CountryAlpha3 Tab for the country code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/iso3166	
5.7	/generalTerms	additionalTerm	xsd:normalizedString (255)	This element is used for representing information contained in the Additional Terms field of the 2003 Master Credit Derivatives confirm.	0..U (0..1)
	/generalTerms/additionalTerm	@additionalTermScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/additional-term	Opt.
6	/	feeLeg	---	This element contains all the terms relevant to defining the fixed amounts/ payments per the applicable ISDA definitions.	0..1 (1..1)
6.1	/feeLeg	initialPayment	---	Specifies a single fixed payment that is payable by the payer to the receiver on the initial payment date. The fixed payment to be paid is specified in terms of a known currency amount. This element should be used for CDS Index trades and can be used for CDS trades where it is necessary to represent a payment from Seller to Buyer. For CDS trades where a payment is to be made from Buyer to Seller the feeLeg/singlePayment structure must be used.	0..1
6.1.1	/feeLeg/initialPayment	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure.	0..1 (1..1)
	/feeLeg/initialPayment/payerPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
6.1.2	/feeLeg/initialPayment	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure.	0..1 (1..1)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
	/feeLeg/initialPayment/receiverPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
6.1.3	/feeLeg/initialPayment	adjustablePaymentDate	xsd:date	A fixed payment date for initial payment that shall be subject to adjustment in accordance with the applicable business day convention if it would otherwise fall on a day that is not a business day.	0..1
6.1.4	/feeLeg/initialPayment	paymentAmount	---	A fixed payment amount.	0..1
6.1.4.1	/feeLeg/initialPayment/paymentAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/feeLeg/initialPayment/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.
6.1.4.2	/feeLeg/initialPayment/paymentAmount	amount	xsd:decimal (20,10) (non-negative)	The monetary quantity in currency units.	0..1 (1..1)
6.2	/feeLeg	singlePayment	---	Specifies a single fixed amount that is payable by the buyer to the seller on the fixed rate payer payment date. The fixed amount to be paid is specified in terms of a known currency amount. This is applicable to Credit Default Swap – Single Name products; otherwise not allowed.	0..U (0..1)
6.2.1	/feeLeg/singlePayment	adjustablePaymentDate	xsd:date	A fixed amount payment date that shall be subject to adjustment in accordance with the applicable business day convention if it would otherwise fall on a day that is not a business day.	0..1 (1..1)
6.2.1	/feeLeg/singlePayment	fixedAmount	---	A fixed payment amount.	0..1
6.2.1.1	/feeLeg/singlePayment/fixedAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/feeLeg/singlePayment/fixedAmount	@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.
	dAmount/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	
6.2.1.2	/feeLeg/singlePayment/fixedAmount	amount	xsd:decimal (20,10) (non-negative)	The monetary quantity in currency units.	0..1 (1..1)
6.3	/feeLeg	periodicPayment	---	Specifies a periodic schedule of fixed amounts that are payable by the buyer to the seller on the fixed rate payer payment dates. The fixed amount to be paid on each payment date can be specified in terms of a known currency amount or as an amount calculated on a formula basis by reference to a per annum fixed rate. The applicable business day convention and business day for adjusting any fixed rate payer payment date if it would otherwise fall on a day that is not a business day are those specified in the dateAdjustments element within the generalTerms component.	0..1 (1..1)
6.3.1	/feeLeg/periodicPayment	paymentFrequency	---	The time interval between regular fixed rate payer payment dates. This is required when “/feeLeg/periodicPayment/fixedAmountCalculation/fixedRate” is not zero in Credit Default Swap – Single Name products	0..1
6.3.1.1	/feeLeg/periodicPayment/paymentFrequency	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 is required if element “period” exists.	0..1
6.3.1.2	/feeLeg/periodicPayment/period	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	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				contain the value D (day). This is required if element “periodMultiplier” exists.	
6.3.2	/feeLeg/periodicPayment	fixedAmountCalculation	---	This element contains all the terms relevant to calculating a fixed amount where the fixed amount is calculated by reference to a per annum fixed rate. There is no corresponding ISDA 2003 Term. The equivalent is Sec 5.1 "Calculation of Fixed Amount" but this in itself is not a defined Term.	0..1 (1..1)
6.3.2.1	/feeLeg/periodicPayment/fixedAmountCalculation	fixedRate	xsd:decimal (11,10)	The fixed interest rate at the start of the deal. A rate of 11.9% would be represented by .119. For CDS, a value of Zero is equal to specifying "Null" or "Blank".	0..1 (1..1)
7	/	protectionTerms	---	This element contains all the terms relevant to defining the applicable floating rate payer calculation amount, credit events and associated conditions to settlement, and reference obligations.	0..U (1..1)
7.1	/protectionTerms	calculationAmount	---	The notional amount of protection coverage.	0..1 (1..1)
7.1.1	/protectionTerms/calculationAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/protectionTerms/calculationAmount/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.
7.1.2	/protectionTerms/calculationAmount	amount	xsd:decimal (20,10) (non-negative)	The monetary quantity in currency units.	0..1 (1..1)
7.2	/protectionTerms	creditEvents	---	This element contains all the ISDA terms relating to credit events.	0..1

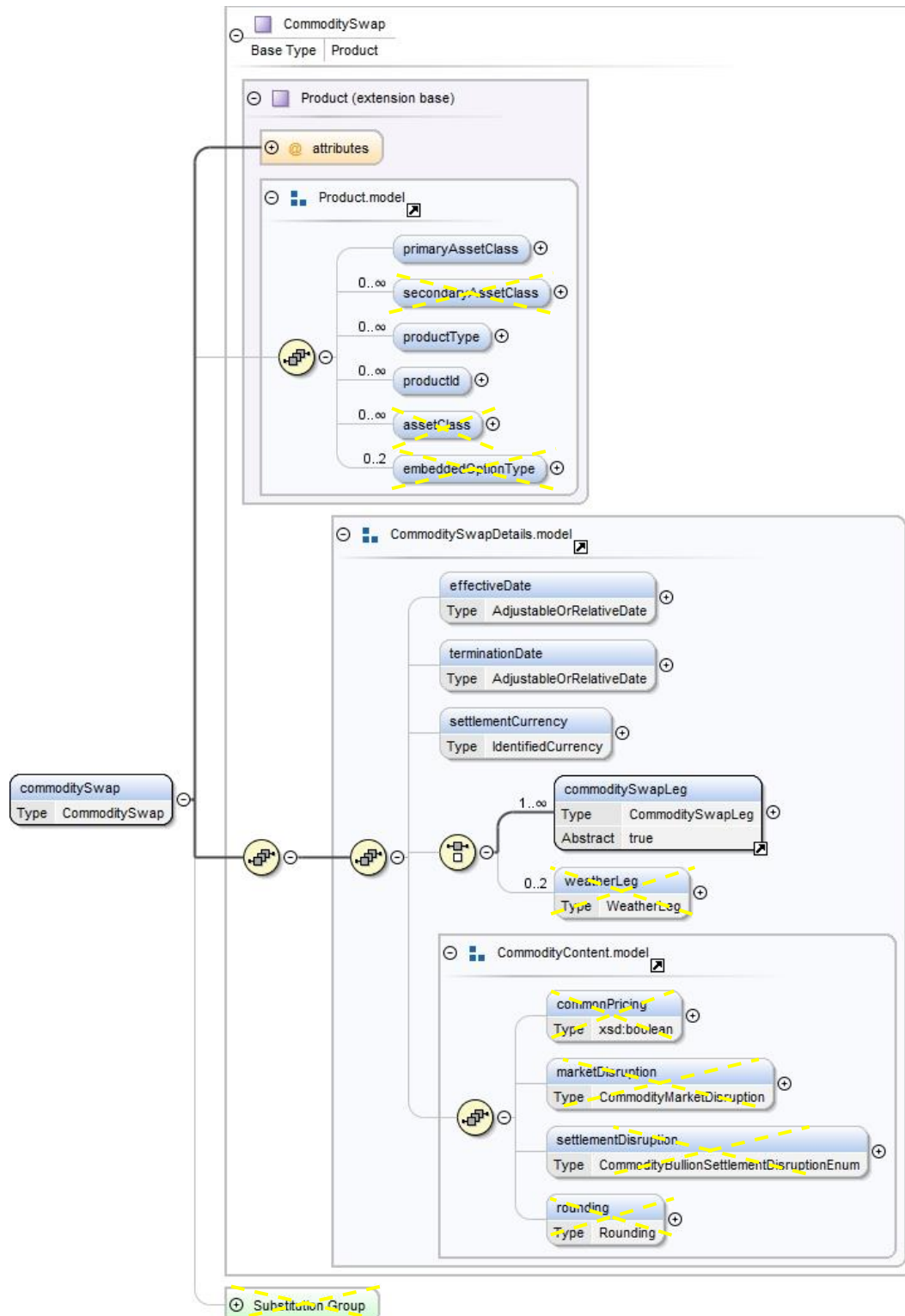
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
7.2.1	/protectionTerms/creditEvents	restructuring	---	A credit event. A restructuring is an event that materially impacts the reference entity's obligations, such as an interest rate reduction, principal reduction, deferral of interest or principal, change in priority ranking, or change in currency or composition of payment.	0..1
7.2.1.1	/protectionTerms/creditEvents/restructuring	applicable	xsd:boolean	Indicates whether the restructuring provision is applicable. This is applicable to Credit Default Swap – Single Name products (excluding Credit:SingleName:ABS); otherwise not allowed.	0..1
8	/	cashSettlementTerms	---	Either /cashSettlementTerms or /physicalSettlementTerms. This element contains all the ISDA terms relevant to cash settlement for when cash settlement is applicable.	0..U (0..1)
8.1	/cashSettlementTerms	settlementCurrency	Scheme: Currency (xsd:normalizedString (3))	Specifies the Cash Settlement Currency in respect of a Transaction. Required when the transaction is to be settled in a different currency other than the currency in which the notional amount is denominated.	0..1
	/cashSettlementTerms/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	/	physicalSettlementTerms	---	Either /cashSettlementTerms or	0..U (0..1)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				<p>/physicalSettlementTerms.</p> <p>This element contains all the ISDA terms relevant to physical settlement for when physical settlement is applicable.</p>	
9.1	/physicalSettlementTerms	settlementCurrency	Scheme: Currency (xsd:normalizedString (3))	Specifies the Physical Settlement Currency in respect of a Transaction.	0..1
	/physicalSettlementTerms/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.

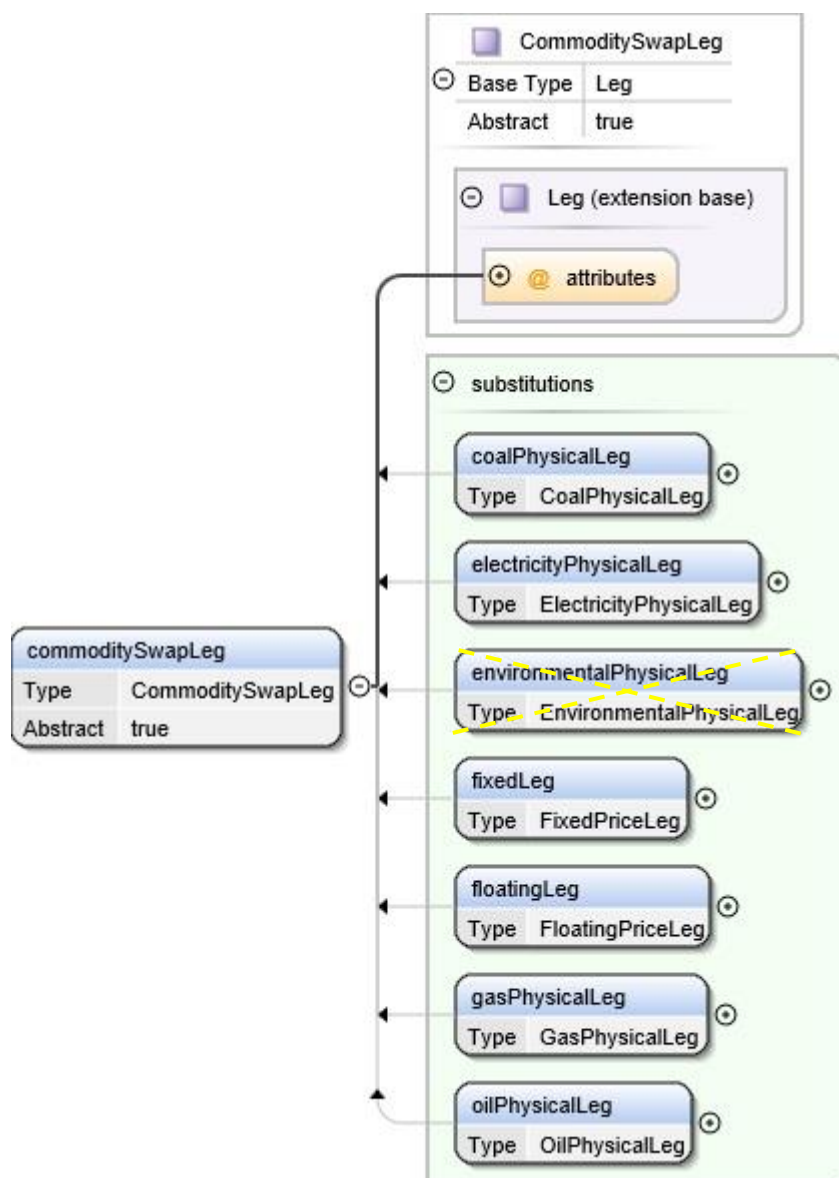
A.6.3.2 Reporting - Commodity

A.6.3.2.1 Reporting – Commodity Swap

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



For the “commoditySwapLeg” element in “commoditySwap” element, it can be further expanded as follows:



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

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)) / CommodityProductTaxonomy (xsd:normalizedString(255))	A classification of the type of product. FpML defines a simple product categorization using a coding scheme. For Commodity products, the field cardinality required is (2..2). The cardinality is written as (1..2) because this field is shared among products of other assets where only one productType element is required.	0..U (1..2)
	/productType	@productTypeScheme	xsd:anyURI	To specify standard FpML product type, one may use the following coding scheme: http://www.fpml.org/coding-scheme/product-taxonomy Please refer to Appendix F Enumeration Spreadsheet – “Product Taxonomy” Tab for the code list supported under the above scheme. To specify standard HKTR product type, one may use the following coding scheme: http://www.hkicl.com.hk/scheme/hktr/product-taxonomy Please refer to Appendix F Enumeration Spreadsheet – “Commodity Product Taxonomy” Tab for the code list supported under the above scheme.	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	0..U (0..1)

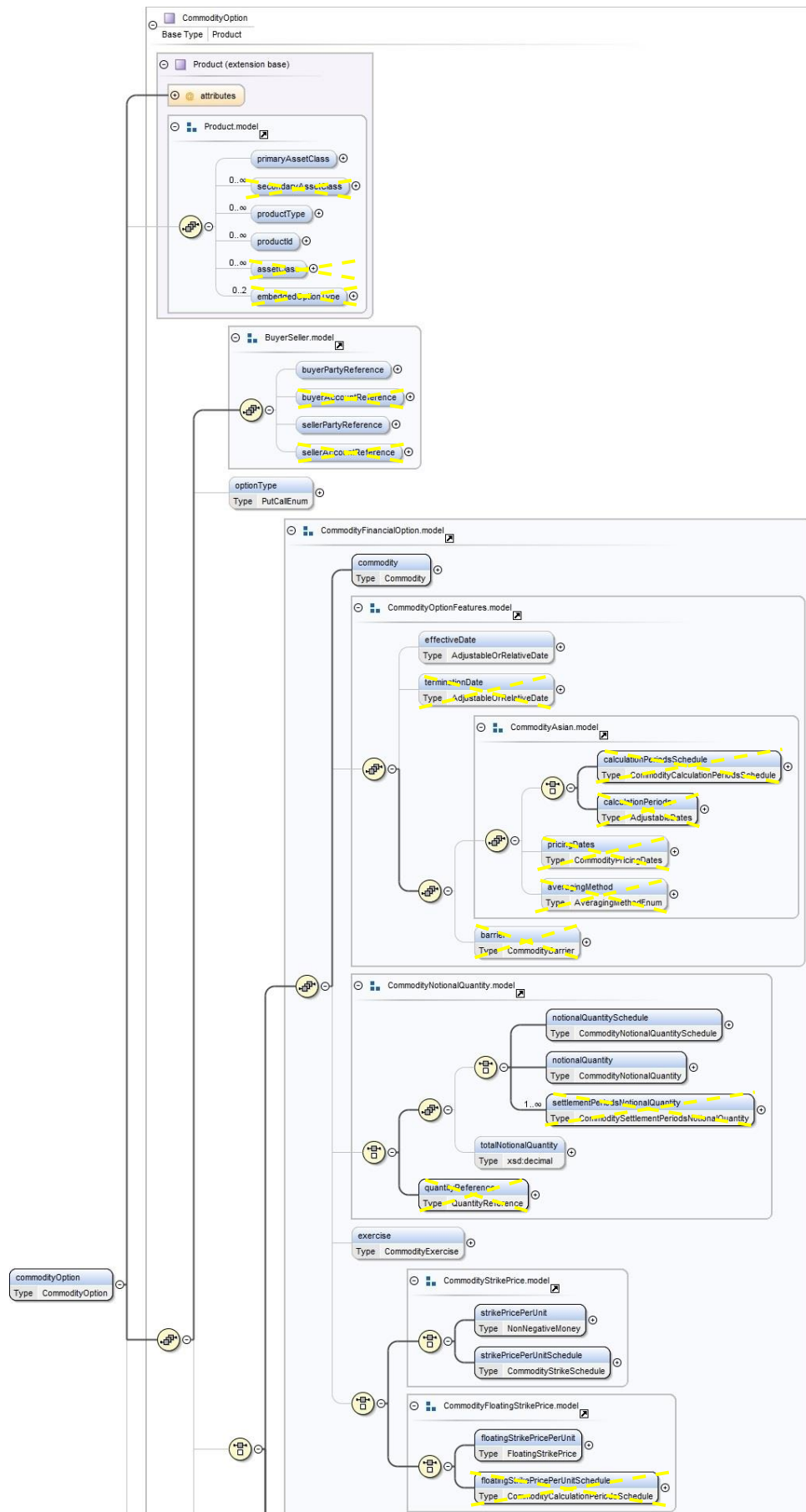
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				(notional, quantity, number of units) and price (fixed rate, strike, etc.) that are negotiated for each transaction. It can be used to hold identifiers such as the "UPI" (universal product identifier) 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.	
	/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	/	effectiveDate	AdjustableDate (Refer to section A.6.3.3.1 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 (1..1)
5	/	terminationDate	AdjustableDate (Refer to section A.6.3.3.1 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 element will typically point to the termination date of the other leg of the swap.	0..1 (1..1)
6	/	settlementCurrency	Scheme: Currency (xsd:normalizedString (3))	The currency in which settlement occurs.	0..1

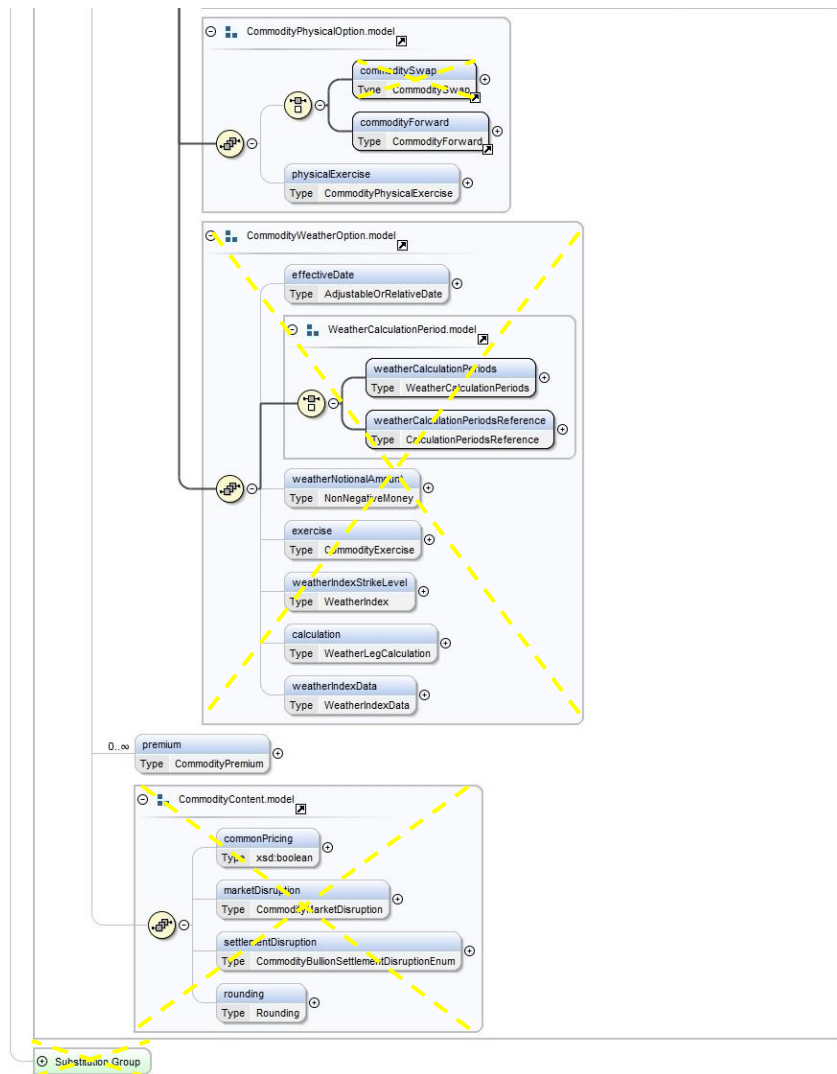
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				Required when the transaction is to be settled in a different currency other than the currency in which the notional amount is denominated.	
	/settlementCurrency	@currencyScheme	xsd:anyURI	The 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.
7	/	commoditySwapLeg	---	This element is the head of a substitution group. It is substituted by the coalPhysicalLeg element for Physical Coal Leg, electricityPhysicalLeg element for Physical Electricity Leg, fixedLeg element for Fixed Leg, floatingLeg element for Floating Leg, gasPhysicalLeg element for Physical Gas Leg or oilPhysicalLeg element for Physical Oil Leg. The possible combinations of commoditySwapLeg are: floatingLeg - floatingLeg floatingLeg - coalPhysicalLeg floatingLeg - electricityPhysicalLeg floatingLeg - gasPhysicalLeg floatingLeg - oilPhysicalLeg fixedLeg - floatingLeg fixedLeg - coalPhysicalLeg fixedLeg - electricityPhysicalLeg fixedLeg - gasPhysicalLeg fixedLeg - oilPhysicalLeg	1..U (2..2)
7a	/	coalPhysicalLeg	CoalPhysicalLeg (Refer to section A.6.3.2.4.3 for details).	Physically settled coal leg. This element is a substitution of element 'commoditySwapLeg' for coal physical leg.	---
7b	/	electricityPhysicalLeg	ElectricityPhysicalLeg (Refer to section A.6.3.2.4.6	Physically settled electricity leg.	---

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
			for details).	This element is a substitution of element 'commoditySwapLeg' for electricity physical leg.	
7c	/	fixedLeg	FixedLeg (Refer to section A.6.3.2.4.2 for details).	Fixed Price Leg. This element is a substitution of element 'commoditySwapLeg' for fixed leg.	---
7d	/	floatingLeg	FloatingLeg (Refer to section A.6.3.2.4.1 for details).	Floating Price leg. This element is a substitution of element 'commoditySwapLeg' for floating leg.	---
7e	/	gasPhysicalLeg	GasPhysicalLeg (Refer to section A.6.3.2.4.4 for details).	Physically settled natural gas leg. This element is a substitution of element 'commoditySwapLeg' for natural gas physical leg.	---
7f	/	oilPhysicalLeg	OilPhysicalLeg (Refer to section A.6.3.2.4.5 for details).	Physically settled oil or refined products leg. This element is a substitution of element 'commoditySwapLeg' for oil physical leg.	---

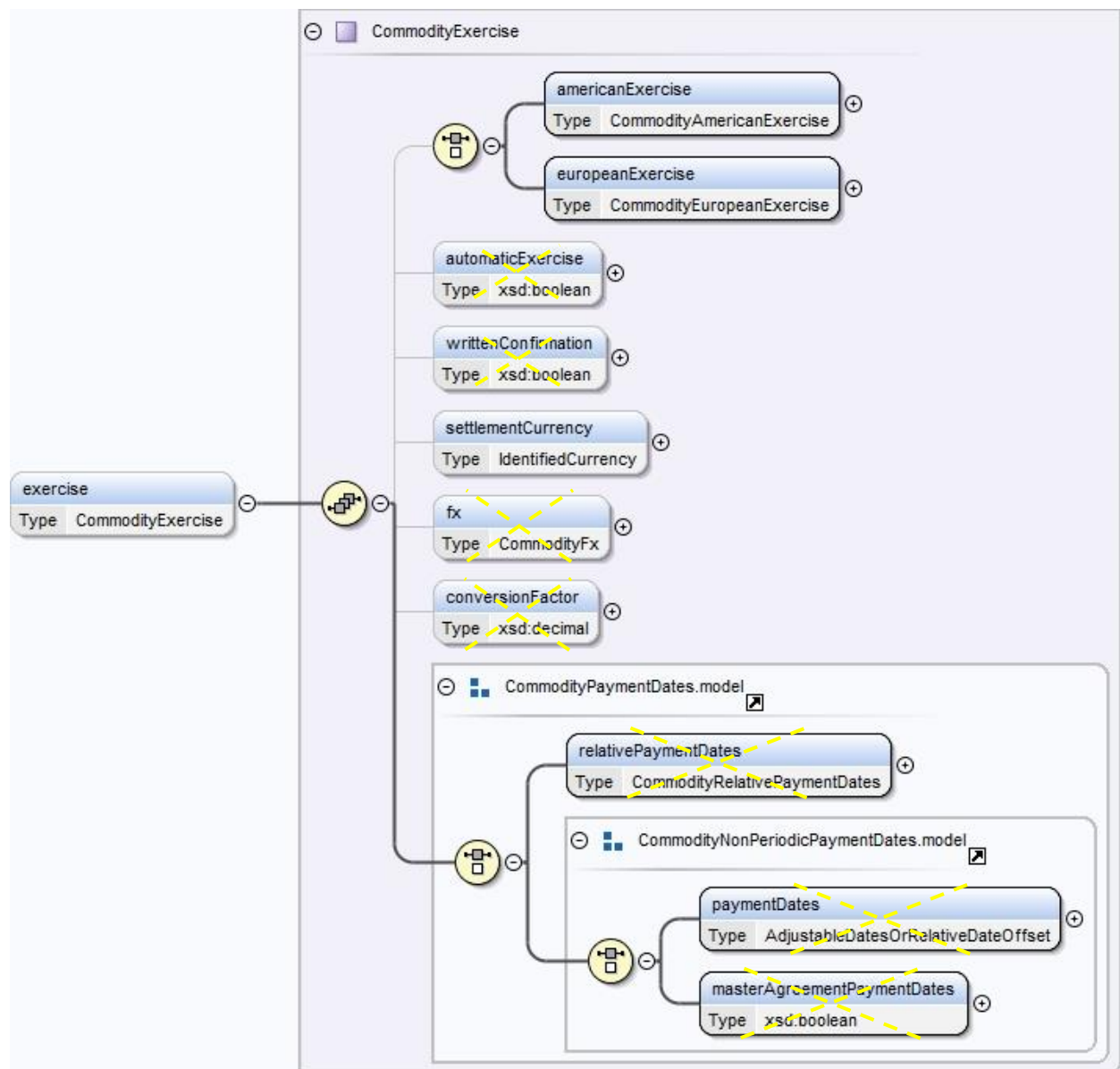
A.6.3.2.2 Reporting – Commodity Option

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

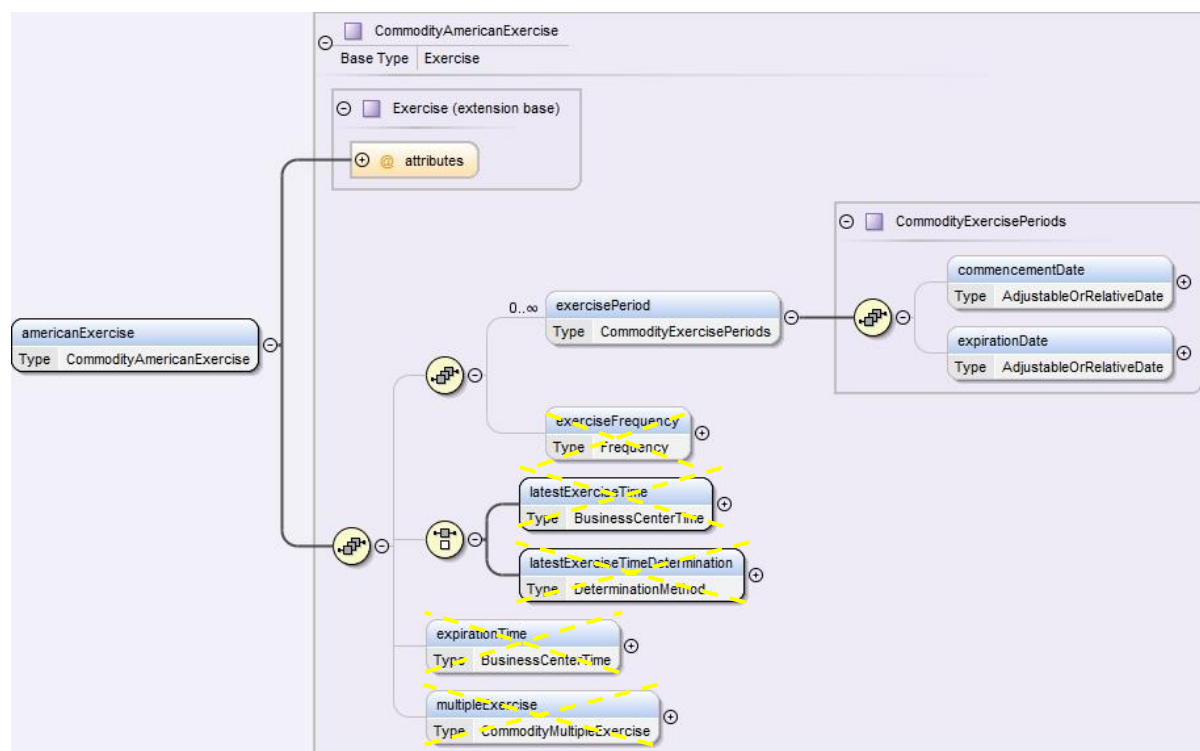




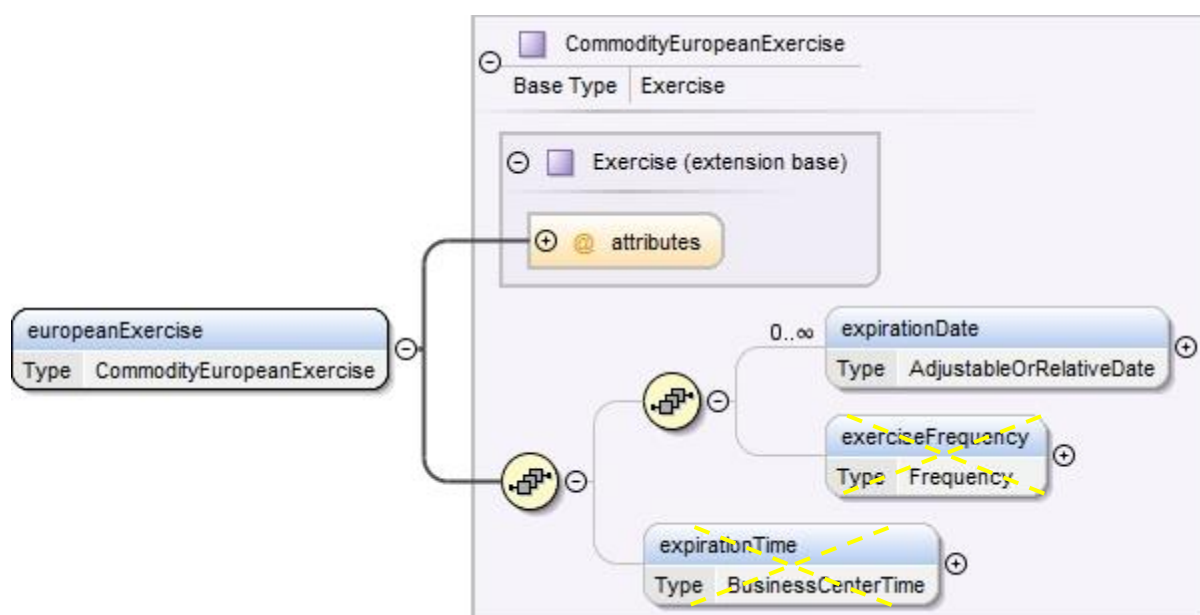
The “exercise” element in the “commodityOption” element can be expanded as:



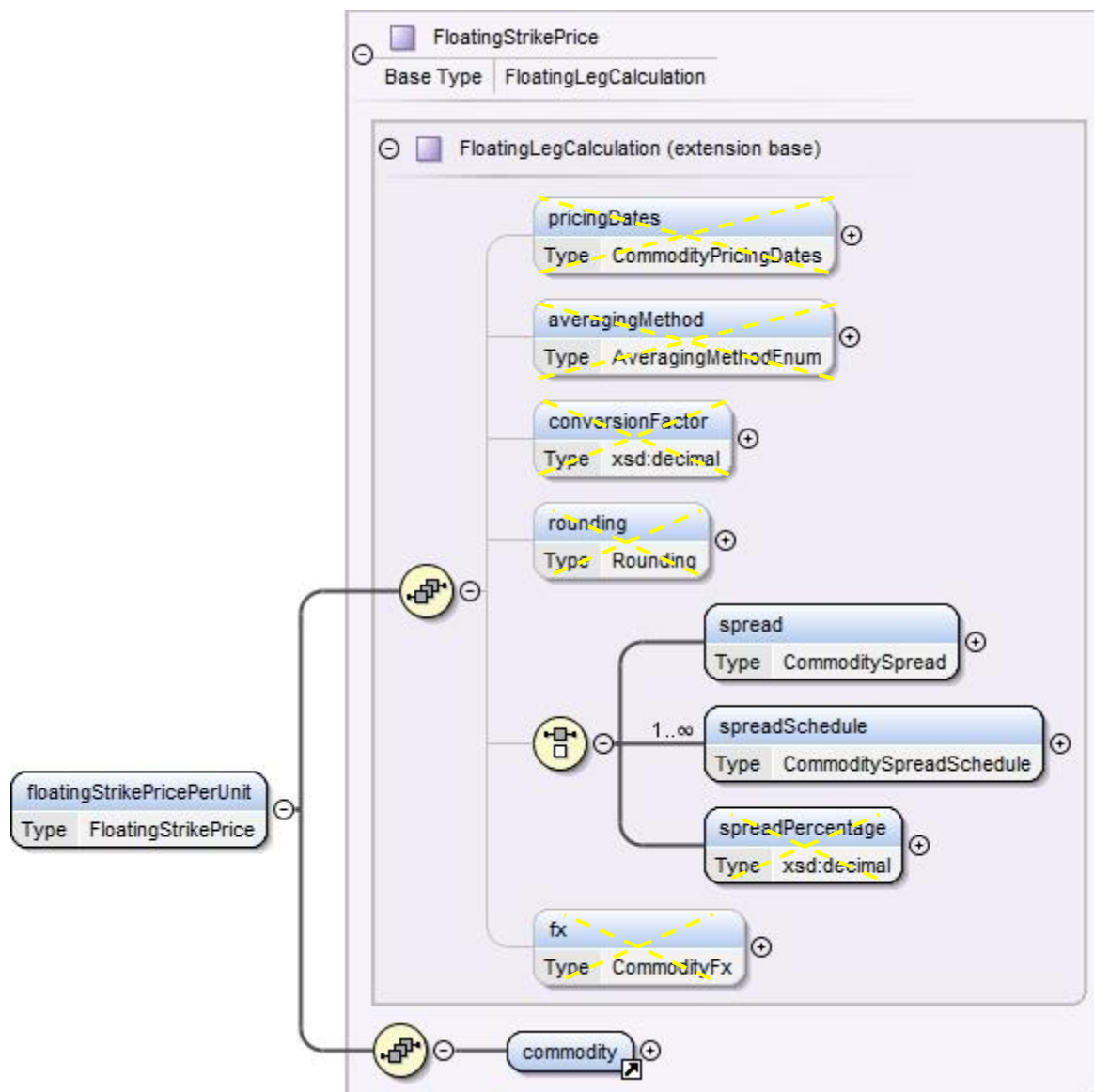
The “americanExercise” element in the “exercise” element can be expanded as:



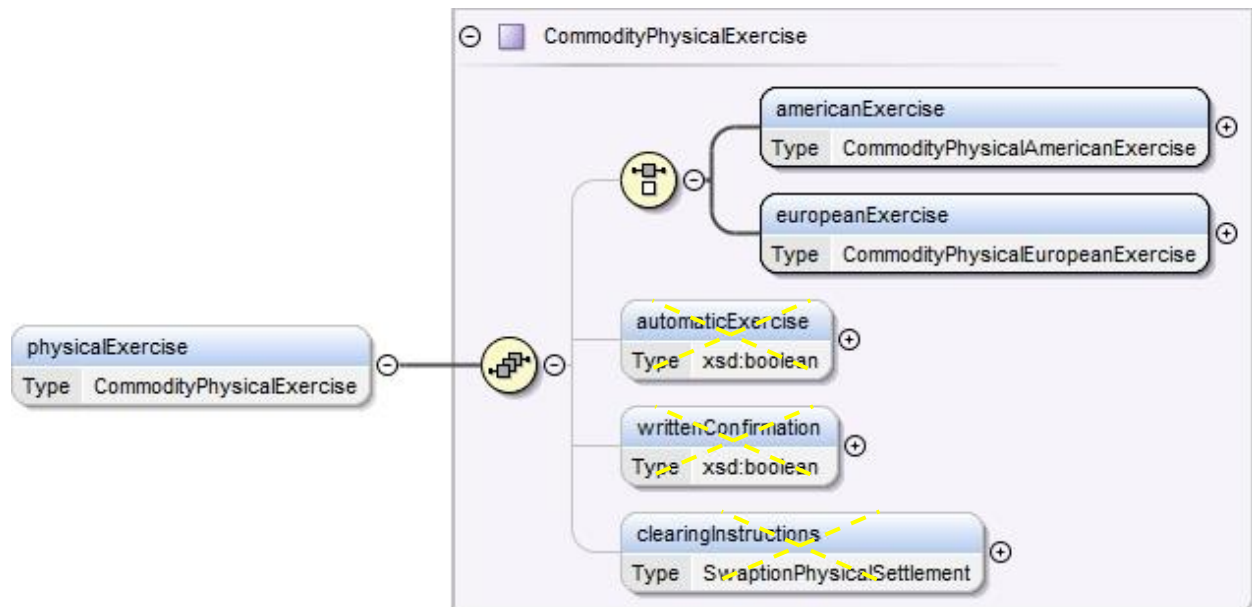
The “europeanExercise” element in the “exercise” element can be expanded as:



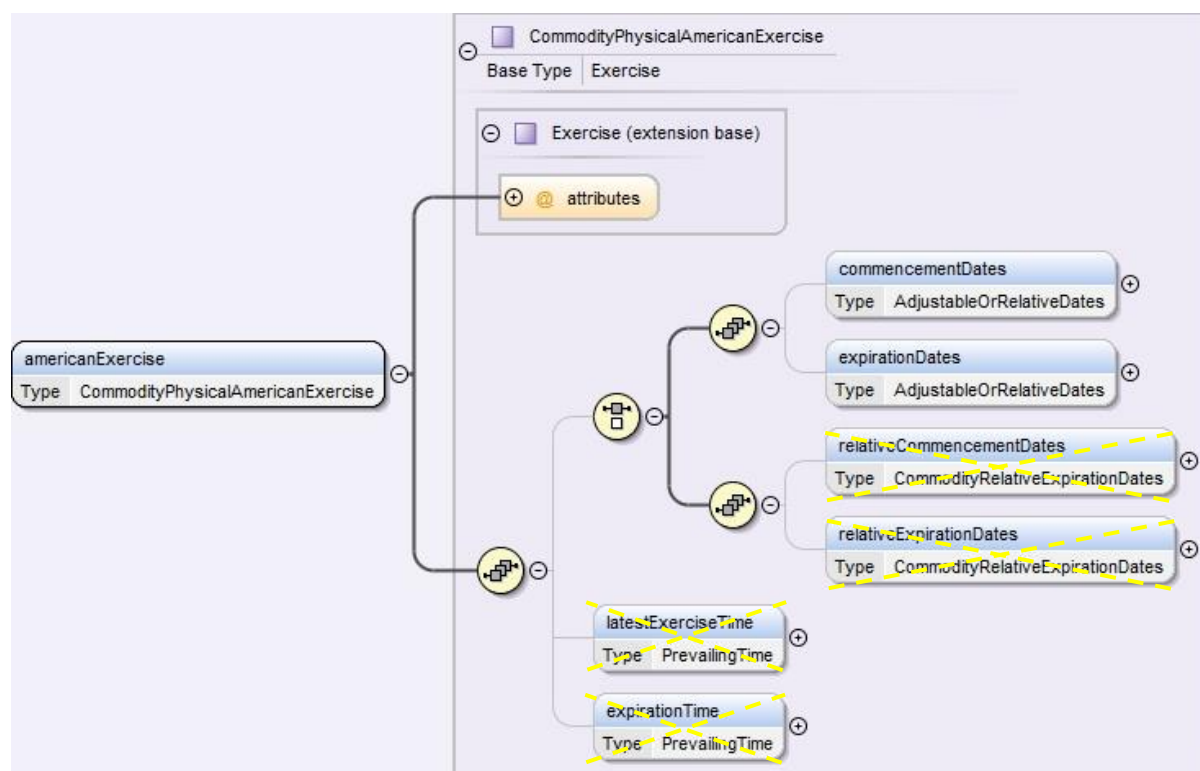
The “floatingStrikePricePerUnit” element in the “commodityOption” element can be expanded as:



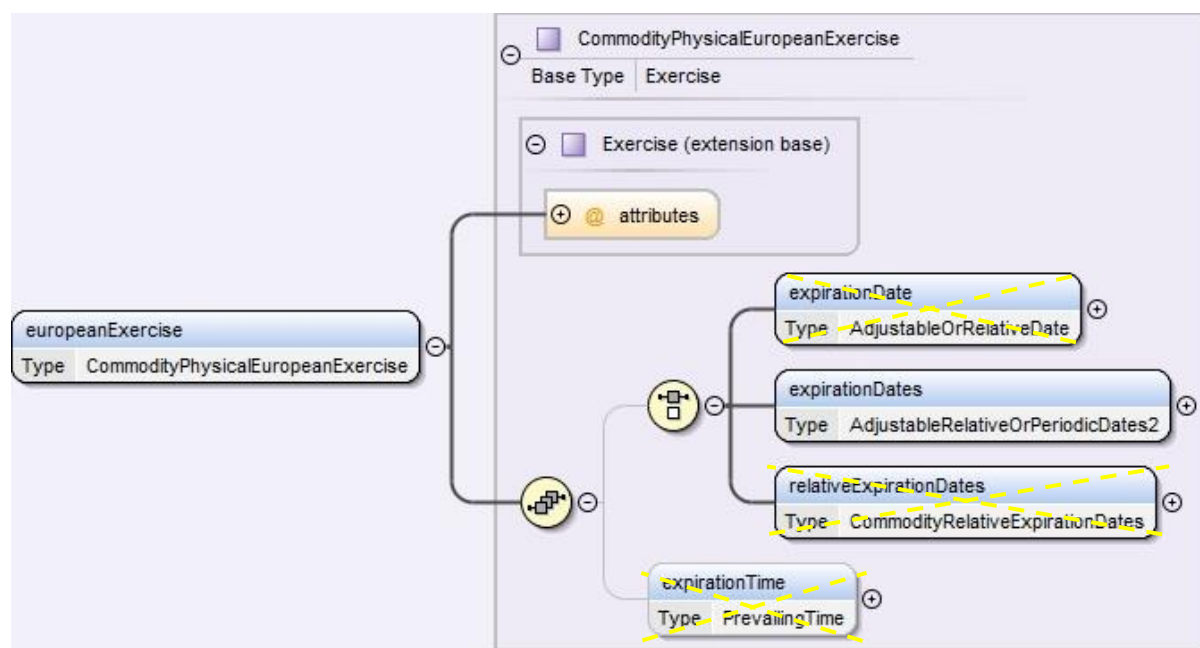
The “physicalExercise” element in the “commodityOption” element can be expanded as:



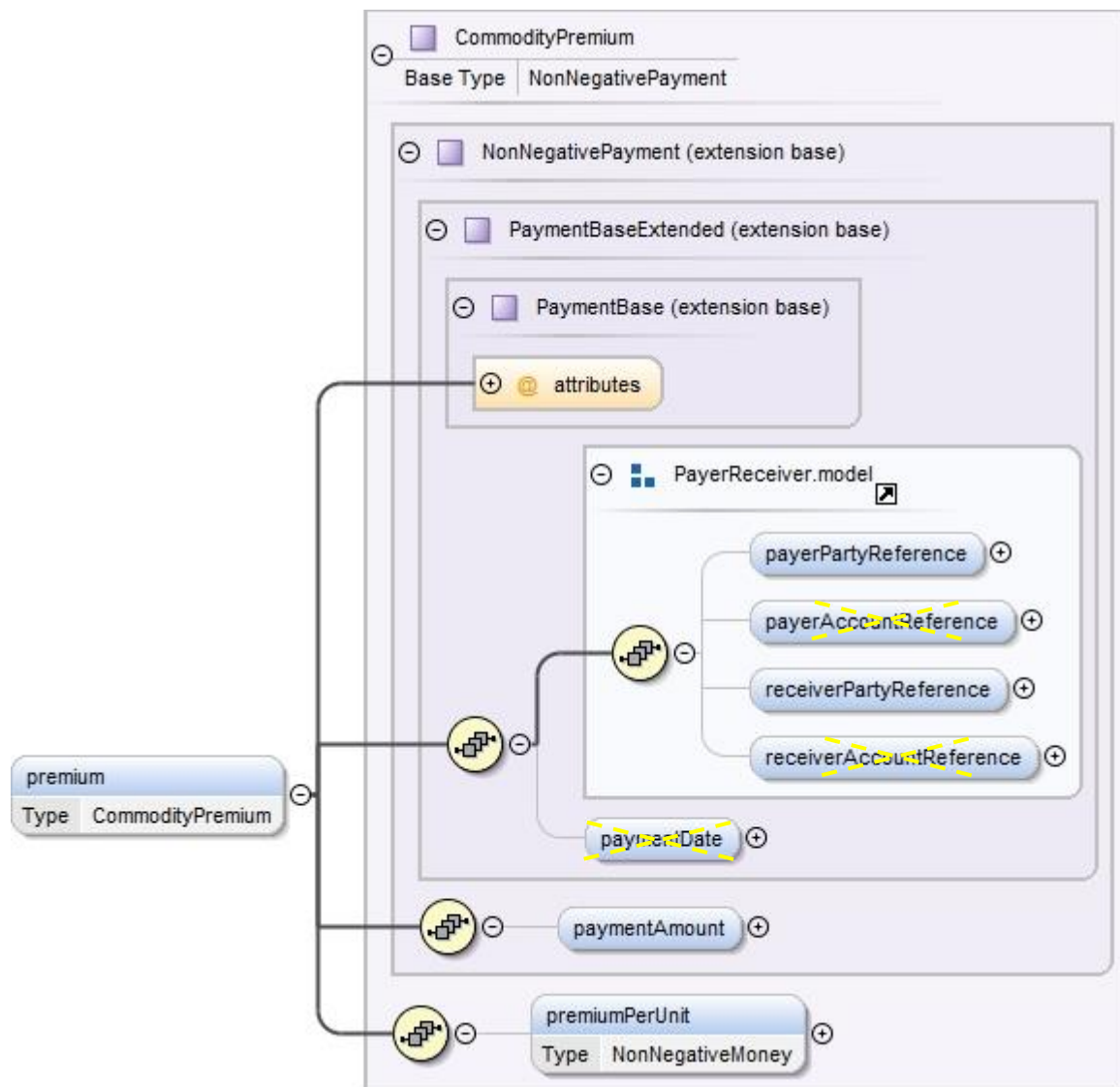
The “americanExercise” element in the “physicalExercise” element can be expanded as:



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



The “premium” element in the “commodityOption” element can be expanded as:



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

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)) / CommodityProductTaxonomy (xsd:normalizedString(255))	A classification of the type of product. FpML defines a simple product categorization using a coding scheme. For Commodity, Card. is (2..2). The cardinality is written as (1..2) because this field is shared commodity products where two productType elements are required.	0..U (1..2)
	/productType	@productTypeScheme	xsd:anyURI	To specify standard FpML product type, one may use the following coding scheme: http://www.fpml.org/coding-scheme/product-taxonomy Please refer to Appendix F Enumeration Spreadsheet – “Product Taxonomy” Tab for the code list supported under the above scheme. To specify standard HKTR product type, one may use the following coding scheme: http://www.hkicl.com.hk/scheme/hktr/product-taxonomy Please refer to Appendix F Enumeration Spreadsheet – “Commodity Product Taxonomy” Tab for the code list supported under the above scheme.	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	0..U (0..1)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				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.	
	/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	<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 Commodity Option.</p>	0..1
	/payerPartyReference	@href	xsd:IDREF	A 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 Commodity Option.</p>	0..1
	/receiverPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
6	/	optionType	Enumerated type: putCall	Specifies whether the option is a call or a put.	0..1 (1..1)
6.a	/	[CommodityFinancialOpti	---	Either CommodityFinancialOption.model or	1..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
		<i>on.model</i> ¹		CommodityPhysicalOption.model elements. Note that CommodityFinancialOption.model and CommodityPhysicalOption.model are abstract components to describe the grouping of financial option and physical option elements.	
6.a.1	/ [CommodityFinancialOption.model]	commodity	Commodity (Refer to section A.6.3.2.4.9 for details).	Specifies the underlying instrument. Usual content is an ISDA Commodity Reference Price Name. The 'commodity' underlyer component is specified using a reference to the 'commodity' asset (see description above at the Commodity Underlyer section).	1..1
6.a.2	/ [CommodityFinancialOption.model]	effectiveDate	AdjustableOrRelativeDate (Refer to section A.6.3.3.4 for details).	The effective date of the Commodity Option Transaction. Note that the Termination/Expiration Date should be specified in expirationDate within the CommodityAmericanExercise type or the CommodityEuropeanExercise type, as applicable.	0..1 (1..1)
6.a.3	/ [CommodityFinancialOption.model]	[branching] ²	---	The choose-0-out-of-2, or choose-1-out-of-2 between /notionalQuantitySchedule and /notionalQuantity elements.	0..1
6.a.3.1	/ [CommodityFinancialOption.model]	notionalQuantitySchedule	CommodityNotionalQuantitySchedule (Refer to section A.6.3.2.4.15 for details)	Either /notionalQuantitySchedule or /notionalQuantity. Allows the documentation of a shaped notional trade where the notional changes over the life of the transaction.	1..1
6.a.3.2	/ [CommodityFinancialOption.model]	notionalQuantity	CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details)	Either /notionalQuantitySchedule or /notionalQuantity. The Notional Quantity.	1..1
6.a.4	/ [CommodityFinancialOption.model]	totalNotionalQuantity	xsd:decimal(20,10)	The Total Notional Quantity.	0..1 (1..1)

1 This is not a real XML element. It is specified here to show the grouping of child elements relationship.

2 This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
6.a.5	/ [CommodityFinancialOption.model]	exercise	---	The parameters for defining how the commodity option can be exercised and how it is settled.	0..1 (1..1)
6.a.5.1	/exercise	americanExercise	---	Either /americanExercise or /europeanExercise. The parameters for defining the expiration date for an American option.	1..1
6.a.5.1.1	/exercise/americanExercise	exercisePeriod	---	Describes the American exercise periods.	0..U (1..1)
6.a.5.1.1.1	/exercise/americanExercise/exercisePeriod	commencementDate	AdjustableOrRelativeDate (Refer to section A.6.3.3.4 for details).	The first day of the exercise period for an American style option.	0..1 (1..1)
6.a.5.1.1.2	/exercise/americanExercise/exercisePeriod	expirationDate	AdjustableOrRelativeDate (Refer to section A.6.3.3.4 for details).	The last day within an exercise period for an American style option.	0..1 (1..1)
6.a.5.2	/exercise	europeanExercise	---	Either /americanExercise or /europeanExercise. The parameters for defining the expiration date and time for a European or Asian style option. For an Asian style option the expiration date is equivalent to the termination date.	1..1
6.a.5.2.1	/exercise/europeanExercise	expirationDate	AdjustableOrRelativeDate (Refer to section A.6.3.3.4 for details).	It is the only day within the exercise period.	0..U (1..1)
6.a.5.3	/exercise	settlementCurrency	Scheme: Currency (xsd:normalizedString(3))	The currency in which settlement occurs. Required when the transaction is to be settled in a different currency other than the currency in which the notional amount is denominated.	0..1
	/exercise/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 N 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	
6.a.6	/ [CommodityFinancialOption.model]	strikePricePerUnit	NonNegativeMoney (Refer to section A.6.3.2.4.24 for details).	Either /strikePricePerUnit, /strikePricePerUnitSchedule or /floatingStrikePricePerUnit. The currency amount of the strike price per unit.	1..1
6.a.7	/ [CommodityFinancialOption.model]	strikePricePerUnitSchedule	CommodityStrikeSchedule (Refer to section A.6.3.2.4.17 for details).	Either /strikePricePerUnit, /strikePricePerUnitSchedule or /floatingStrikePricePerUnit. The Strike Price per Unit per Calculation Period.	1..1
6.a.8	/ [CommodityFinancialOption.model]	floatingStrikePricePerUnit	---	Either /strikePricePerUnit, /strikePricePerUnitSchedule or /floatingStrikePricePerUnit. The currency amount of the strike price per unit.	1..1
6.a.8.1	/floatingStrikePricePerUnit	[branching] ³	---	The choose-0-out-of-2, or choose-1-out-of-2 between /spread and /spreadSchedule elements.	0..1
6.a.8.1.1	/floatingStrikePricePerUnit	spread	CommoditySpread (Refer to section A.6.3.2.4.12 for details).	Either /spread or /spreadSchedule. The spread over or under the Commodity Reference Price for this leg of the trade.	1..1
6.a.8.1.2	/floatingStrikePricePerUnit	spreadSchedule	CommoditySpreadSchedule (Refer to section A.6.3.2.4.13 for details).	Either /spread or /spreadSchedule. The spread over or under the Commodity Reference Price for this leg of the trade for each Calculation Period.	1..U (1..1)
6.a.8.2	/floatingStrikePricePerUnit	commodity	Commodity (Refer to section A.6.3.2.4.9 for details).	Identifies the underlying asset when it is a listed commodity.	1..1
6.b	/	[CommodityPhysicalOption.model] ⁴	---	Either CommodityFinancialOption.model or CommodityPhysicalOption.model elements.	1..1

³ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

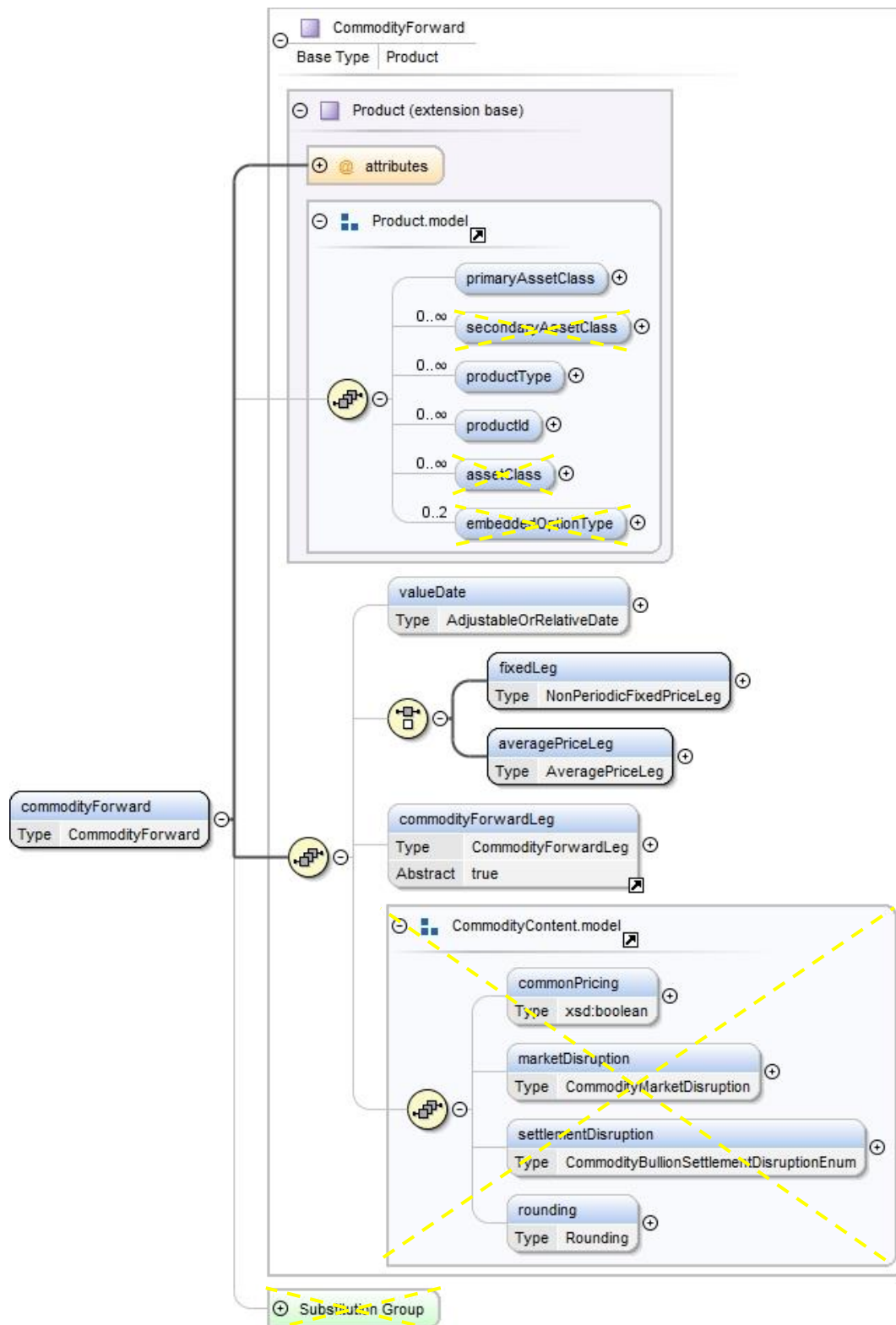
⁴ This is not a real XML element. It is specified here to show the grouping of child elements relationship.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				Note that CommodityFinancialOption.model and CommodityPhysicalOption.model are abstract components to describe the grouping of financial option and physical option elements.	
6.b.1	/ [CommodityPhysicalOption.model]	commodityForward	commodityForward (Refer to section A.6.3.2.3 for details).	<p>Defines a commodity forward product.</p> <p>Only valueDate, fixedLeg, averagePriceLeg and commodityForwardLeg (bullionPhysicalLeg, metalPhysicalLeg) elements are applicable to commodityOption.</p> <p>The possible leg combinations of commodityForward under / [CommodityPhysicalOption.model] are: fixedLeg – bullionLeg fixedLeg – metalLeg averagePriceLeg – bullionLeg averagePriceLeg – metalLeg</p>	1..1
6.b.2	/ [CommodityPhysicalOption.model]	physicalExercise	---	The parameters for defining how the commodity option can be exercised into a physical transaction.	0..1 (1..1)
6.b.2.1	/physicalExercise	americanExercise	---	<p>Either /americanExercise or /europeanExercise.</p> <p>The parameters for defining the expiration date(s) and time(s) for an American style option.</p>	0..1 (1..1)
6.b.2.1.1	/physicalExercise/americanExercise	commencementDates	AdjustableOrRelativeDates (Refer to section A.6.3.3.5 for details).	The first day(s) of the exercise period(s) for an American-style option.	0..1 (1..1)
6.b.2.1.2	/physicalExercise/americanExercise	expirationDates	AdjustableOrRelativeDates (Refer to section A.6.3.3.5 for details).	The Expiration Date(s) of an American-style option.	0..1 (1..1)
6.b.2.2	/physicalExercise	europeanExercise	---	<p>Either /americanExercise or /europeanExercise.</p> <p>The parameters for defining the expiration date(s) and time(s) for a European style option.</p>	0..1 (1..1)

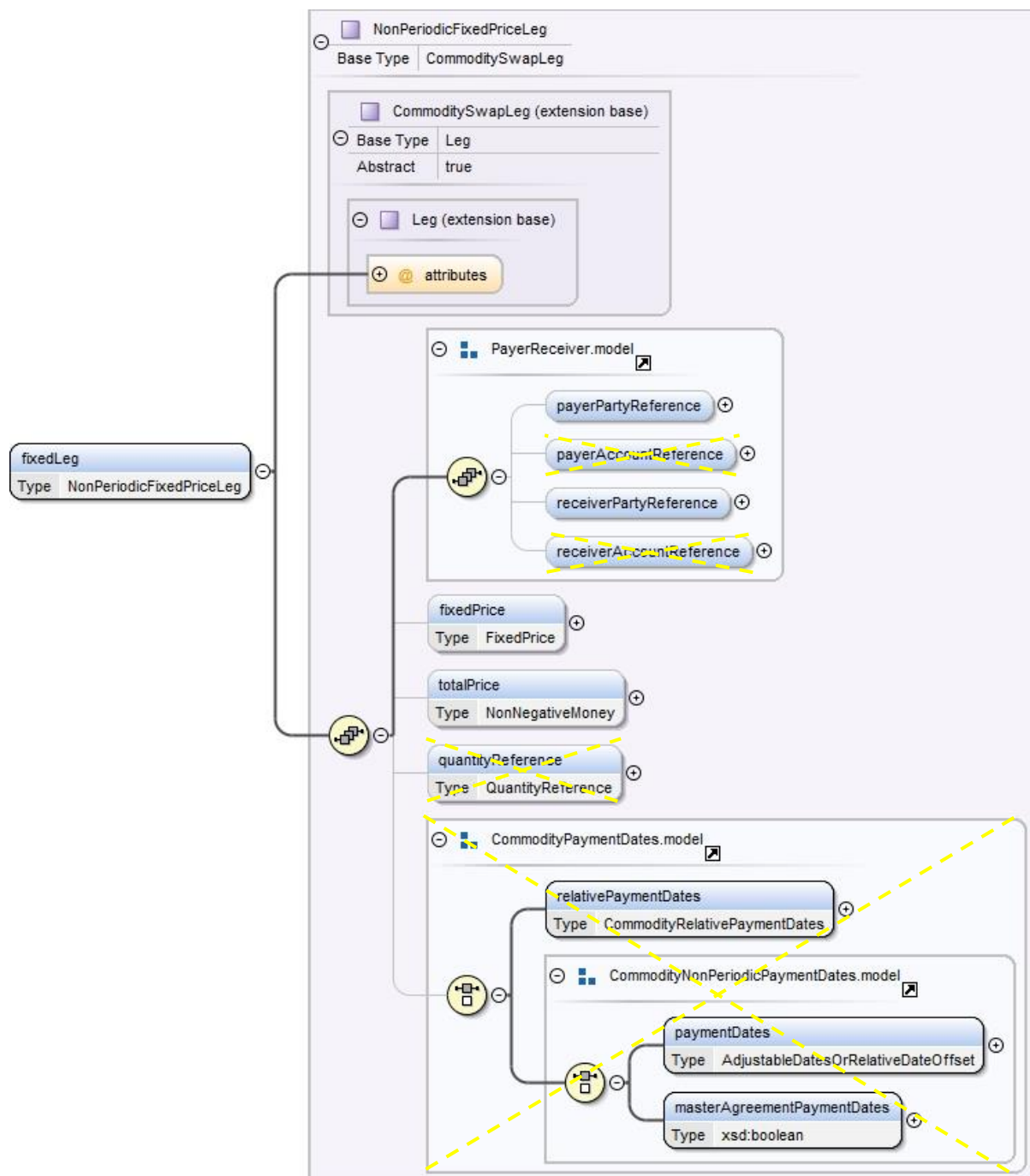
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
6.b.2.2.1	/physicalExercise/europeanExercise	expirationDates	AdjustableOrRelativeDates (Refer to section A.6.3.3.5 for details).	The Expiration Date(s) of a European-style option.	0..1 (1..1)
7	/	premium	---	The option premium payable by the buyer to the seller.	0..U (0..1)
7.1	/premium	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure.	0..1
	/premium/payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
7.2	/ premium	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure.	0..1
	/premium/receiverPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
7.3	/premium	paymentAmount	NonNegativeMoney (Refer to section A.6.3.2.4.24 for details).	The currency amount of premium to be paid of the Total Notional Quantity.	0..1
7.4	/premium	premiumPerUnit	NonNegativeMoney (Refer to section A.6.3.2.4.24 for details).	The currency amount of premium to be paid per Unit of the Total Notional Quantity.	0..1

A.6.3.2.3 Reporting – Commodity Forward

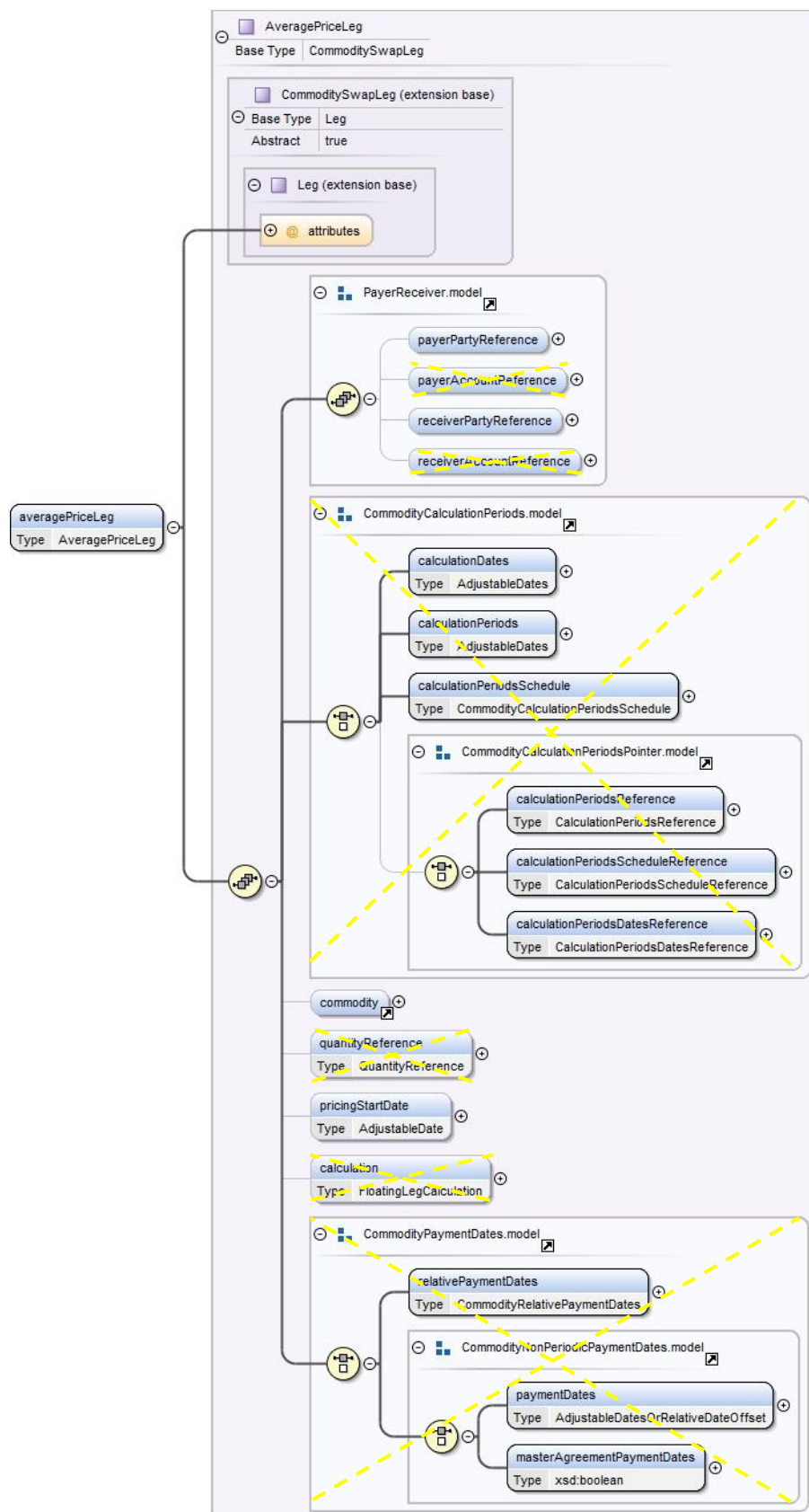
A simplified representation of selected FpML elements for the “commodityForward” element is briefly illustrated as follows:



For the “fixedLeg” element in “commodityForward” element, it can be further expanded as follows:



For the “averagePriceLeg” element in “commodityForward” element, it can be further expanded as follows:



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

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)) / CommodityProductTaxonomy (xsd:normalizedString(255))	A classification of the type of product. FpML defines a simple product categorization using a coding scheme. For Commodity, Card. is (2..2). The cardinality is written as (1..2) because this field is shared commodity products where two productType elements are required.	0..U (1..2)
	/productType	@productTypeScheme	xsd:anyURI	To specify standard FpML product type, one may use the following coding scheme: http://www.fpml.org/coding-scheme/product-taxonomy Please refer to Appendix F Enumeration Spreadsheet – “Product Taxonomy” Tab for the code list supported under the above scheme. To specify standard HKTR product type, one may use the following coding scheme: http://www.hkicl.com.hk/scheme/hktr/product-taxonomy Please refer to Appendix F Enumeration Spreadsheet – “Commodity Product Taxonomy” Tab for the code list supported under the above scheme.	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	0..U (0..1)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				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.	
	/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	/	valueDate	AdjustableOrRelativeDate (Refer to section A.6.3.3.4 for details).	Specifies the value date of the Commodity Forward Transaction. This is the day on which both the cash and the physical commodity settle.	0..1 (1..1)
5	/	fixedLeg	---	<p>Either /fixedLeg or /averagePriceLeg.</p> <p>The fixed leg of a Commodity Forward Transaction.</p> <p>The possible leg combinations of commodityForward are: fixedLeg – bullionLeg fixedLeg – metalLeg averagePriceLeg – bullionLeg averagePriceLeg – metalLeg</p>	0..1 (1..1)
5.1	/fixedLeg	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure.	0..1

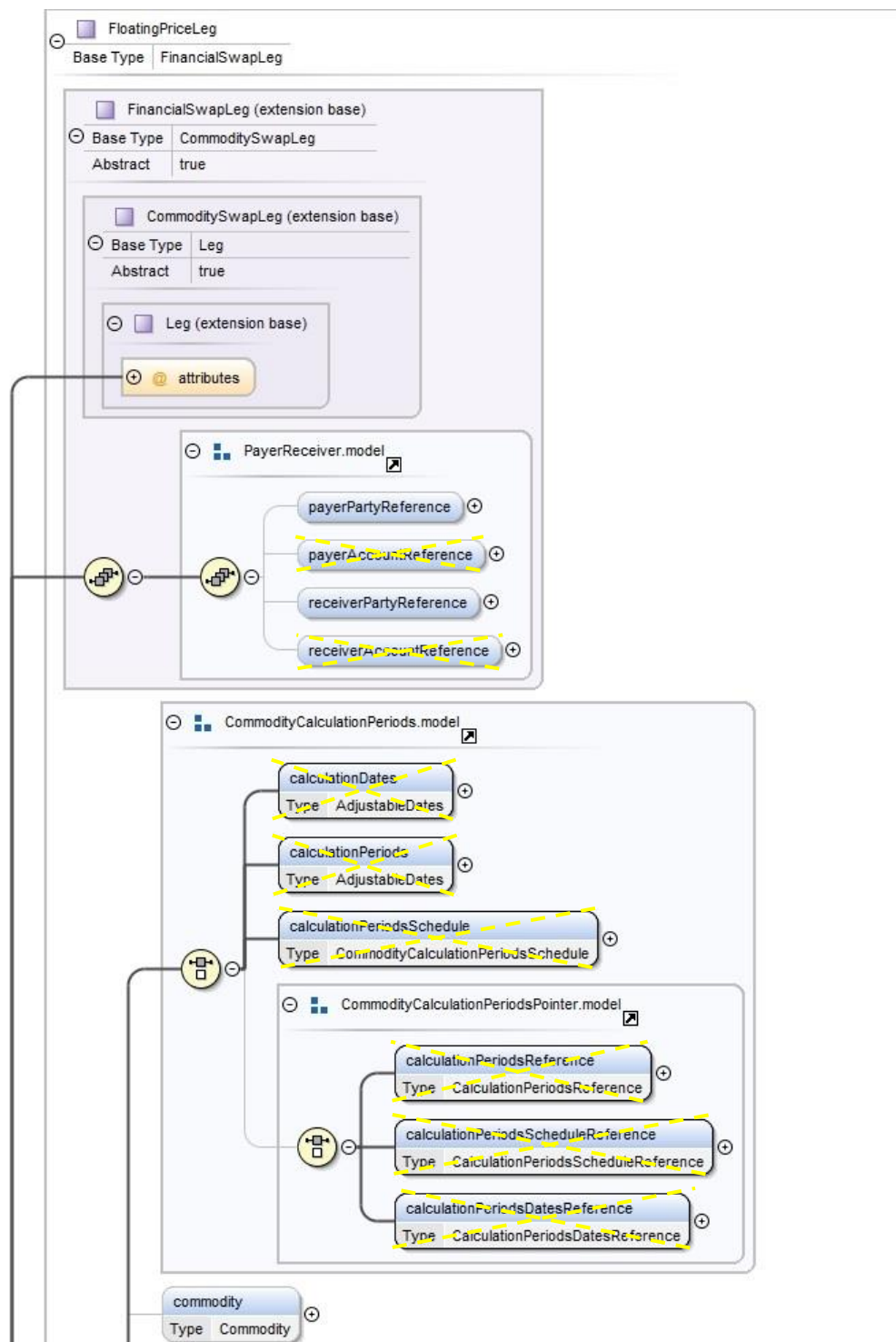
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				This field is mandatory for Fixed Leg.	
	/fixedLeg/payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
5.2	/fixedLeg	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Fixed Leg.	0..1
	/fixedLeg/receiverPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
5.3	/fixedLeg	fixedPrice	FixedPrice (Refer to section A.6.3.2.4.21 for details).	Fixed price on which fixed payments are based.	0..1
5.4	/fixedLeg	totalPrice	NonNegativeMoney (Refer to section A.6.3.2.4.24 for details).	The total amount of the fixed payment for all units of the underlying commodity.	0..1
6	/	averagePriceLeg	---	Either /fixedLeg or /averagePriceLeg. Specifies the calculated floating price leg of a Commodity Forward Transaction. The possible leg combinations of commodityForward are: fixedLeg – bullionLeg fixedLeg – metalLeg averagePriceLeg – bullionLeg averagePriceLeg – metalLeg	0..1 (1..1)
6.1	/averagePriceLeg	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Average Price Leg.	0..1
	/averagePriceLeg/payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
6.2	/averagePriceLeg	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure.	0..1

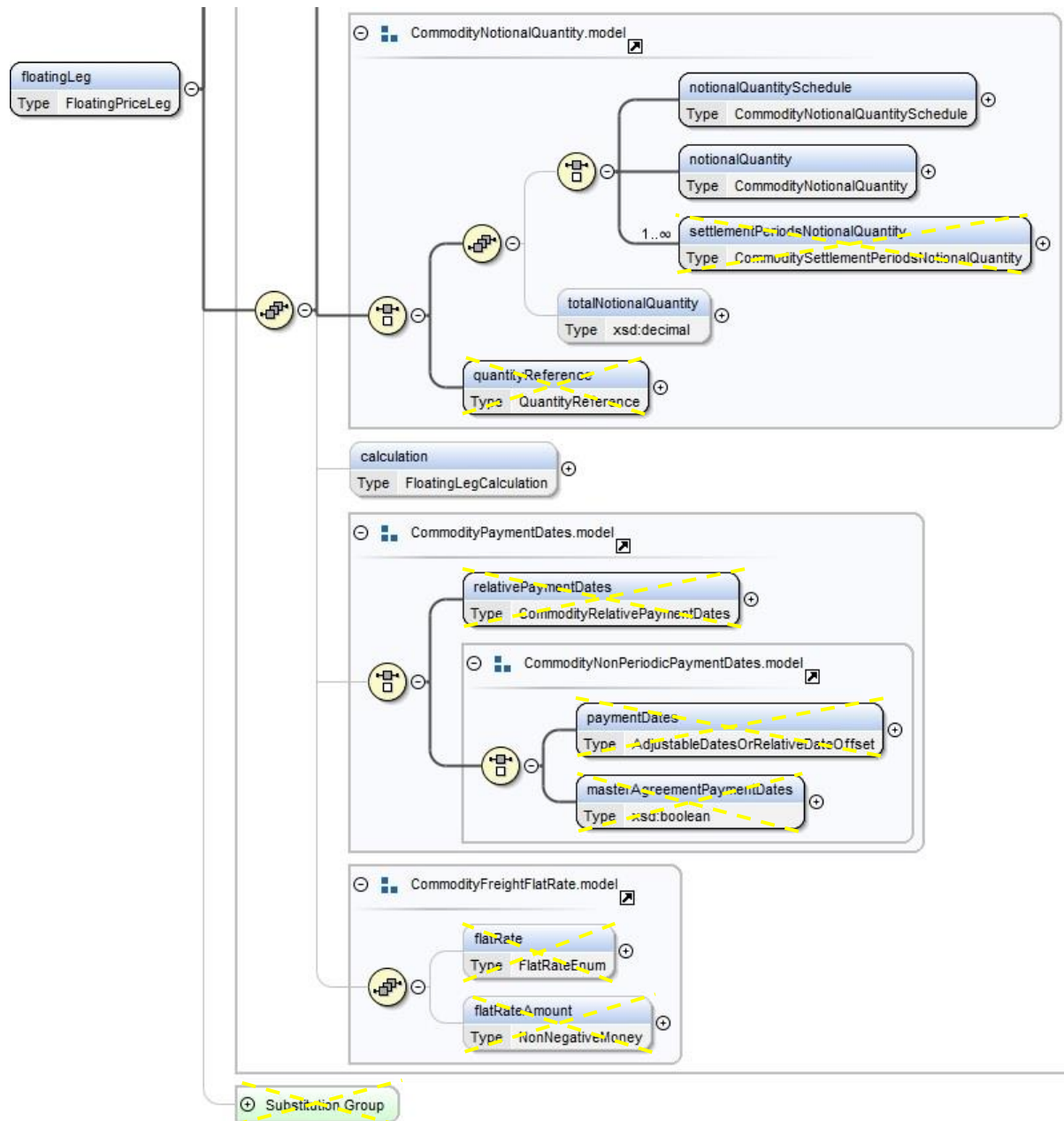
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				This field is mandatory for Average Price Leg.	
	/averagePriceLeg/receiverPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
6.3	/averagePriceLeg	commodity	Commodity (Refer to section A.6.3.2.4.9 for details).	Identifies the underlying asset when it is a listed commodity.	0..1 (1..1)
6.4	/ averagePriceLeg	pricingStartDate	AdjustableDate (Refer to section A.6.3.3.1 for details).	Defines the Start of the Pricing period.	0..1
7	/	commodityForwardLeg	---	<p>This element is the head of a substitution group. It is substituted by the bullionPhysicalLeg element for Physical Bullion Leg or metalPhysicalLeg element for Physical Metal Leg.</p> <p>The possible leg combinations of commodityForward are: fixedLeg – bullionLeg fixedLeg – metalLeg averagePriceLeg – bullionLeg averagePriceLeg – metalLeg</p>	0..1 (1..1)
7a	/	bullionPhysicalLeg	BullionPhysicalLeg (Refer to section A.6.3.2.4.7 for details).	<p>The physical leg of a Commodity Forward Transaction for which the underlyer is Bullion.</p> <p>This element is a substitution of element 'commodityForwardLeg' for bullion physical leg.</p>	---
7b	/	metalPhysicalLeg	MetalPhysicalLeg (Refer to section A.6.3.2.4.8 for details).	<p>Physically settled metal products leg.</p> <p>This element is a substitution of element 'commodityForwardLeg' for metal physical leg.</p>	---

A.6.3.2.4 Reporting – Commodity Common FpML Structures

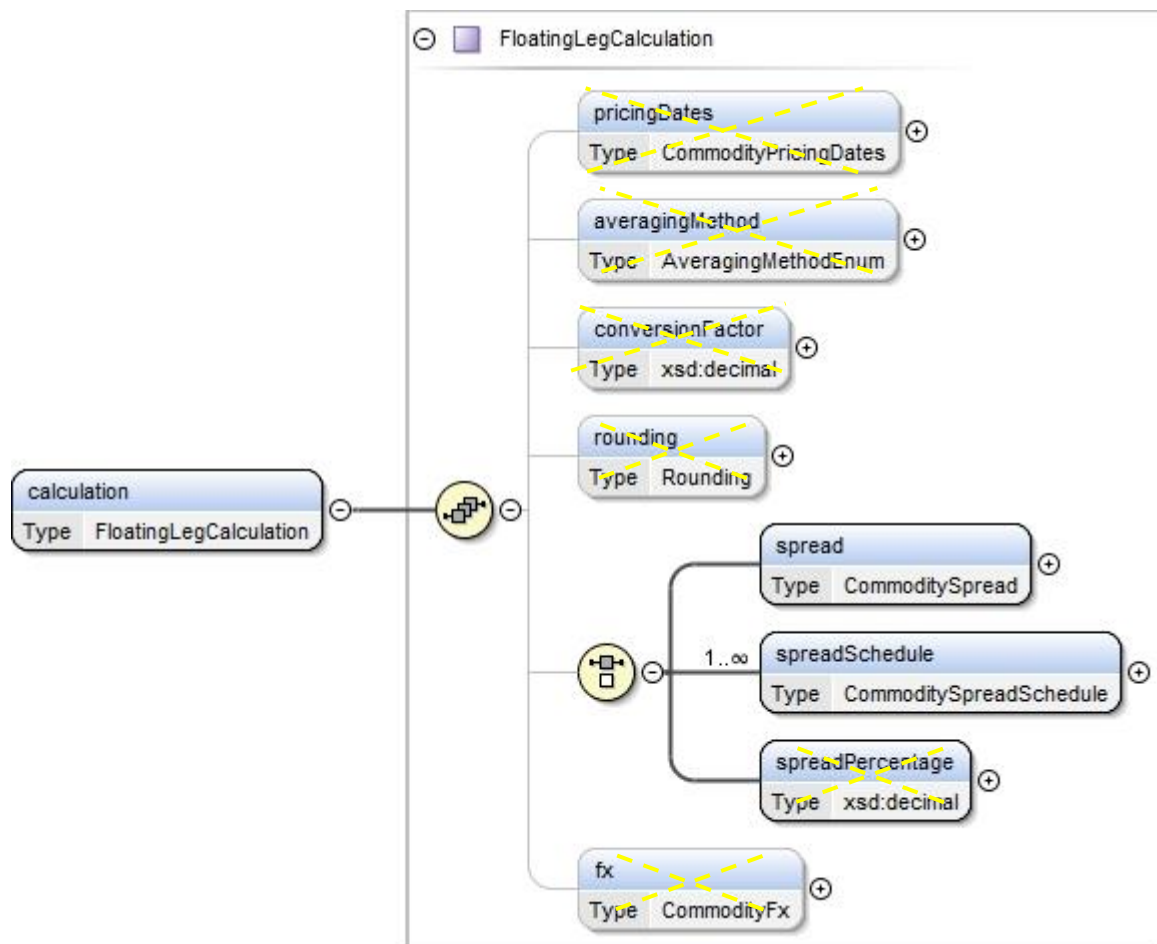
This section describes the common FpML structures for Commodity products.

A.6.3.2.4.1 FloatingLeg





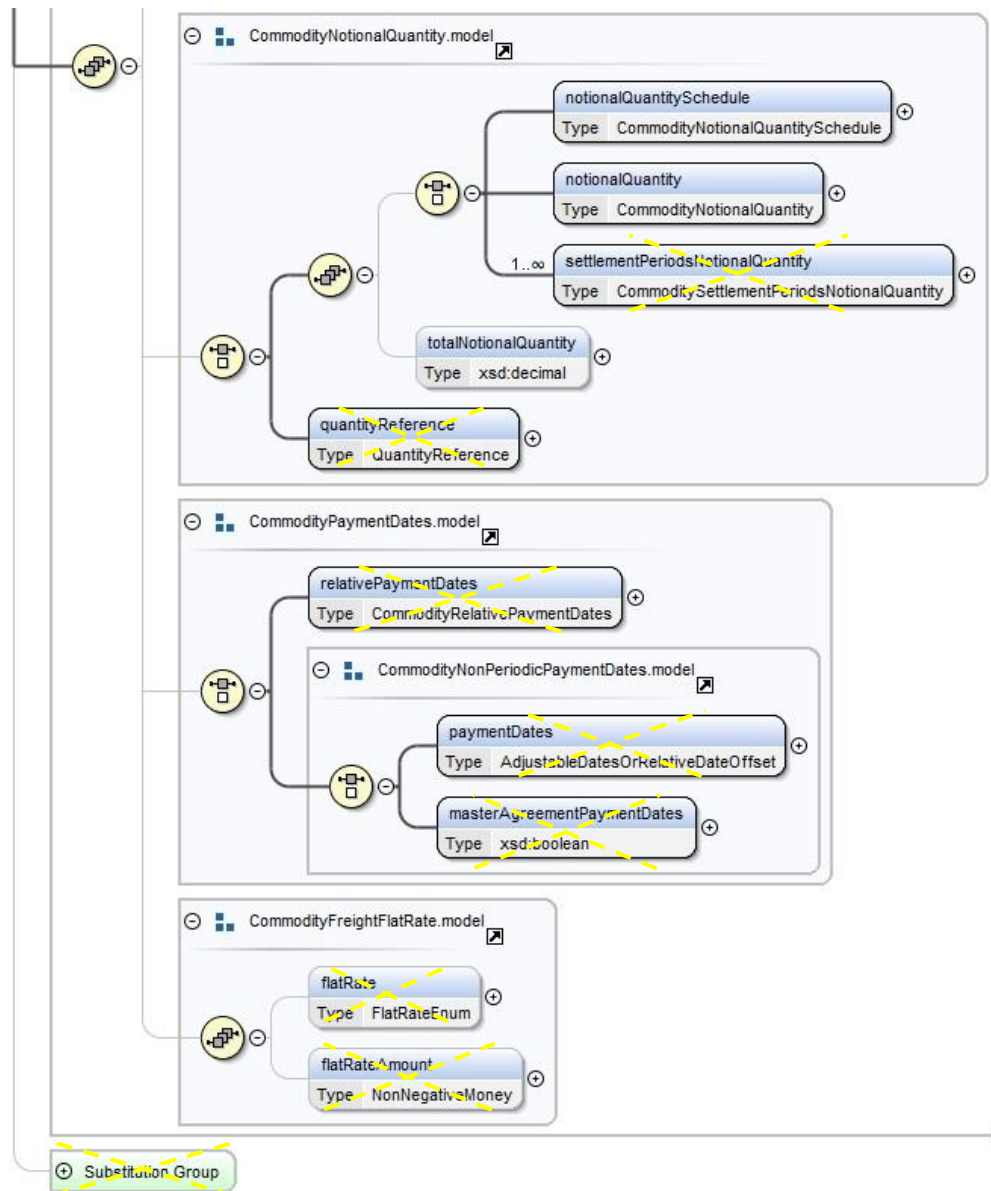
The “calculation” element in the “floatingLeg” element can be expanded as:



Field Reference Number	Field location (Relative to ./floatingLeg)	Field name	Data Type	Description	Card.
cm.d.1	/floatingLeg	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Floating Leg.	0..1
	/floatingLeg/payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
cm.d.2	/floatingLeg	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Floating Leg.	0..1
	/floatingLeg/receiverPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
cm.d.3	/floatingLeg	commodity	Commodity (Refer to section A.6.3.2.4.9 for details).	Specifies the underlying instrument. Only underlyers of type Commodity are supported.	0..1 (1..1)
cm.d.4	/floatingLeg	[branching] ⁵	---	The choose-0-out-of-2, or choose-1-out-of-2 between /notionalQuantitySchedule and /notionalQuantity elements.	0..1
cm.d.4.1	/floatingLeg	notionalQuantitySchedule	CommodityNotionalQuantitySchedule (Refer to section A.6.3.2.4.15 for details)	Either /notionalQuantitySchedule or /notionalQuantity. Allows the documentation of a shaped notional trade where the notional changes over the life of the transaction.	1..1
cm.d.4.2	/floatingLeg	notionalQuantity	CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details)	Either /notionalQuantitySchedule or /notionalQuantity. The Notional Quantity.	1..1
cm.d.5	/floatingLeg	totalNotionalQuantity	xsd:decimal(20,10)	The total Notional Quantity for a floating leg over the life of the contract.	0..1 (1..1)
cm.d.6	/floatingLeg	calculation	---	Defines details relevant to the calculation of the floating	0..1

⁵ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

Field Reference Number	Field location (Relative to ./floatingLeg)	Field name	Data Type	Description	Card.
				price.	
cm.d.6.1	/floatingLeg/calculation	spread	CommoditySpread (Refer to section A.6.3.2.4.12 for details).	Either /spread or /spreadSchedule. The spread over or under the Commodity Reference Price for this leg of the trade.	1..1
cm.d.6.2	/floatingLeg/calculation	spreadSchedule	CommoditySpreadSchedule (Refer to section A.6.3.2.4.13 for details).	Either /spread or /spreadSchedule. The spread over or under the Commodity Reference Price for this leg of the trade for each Calculation Period.	1..U (1..1)



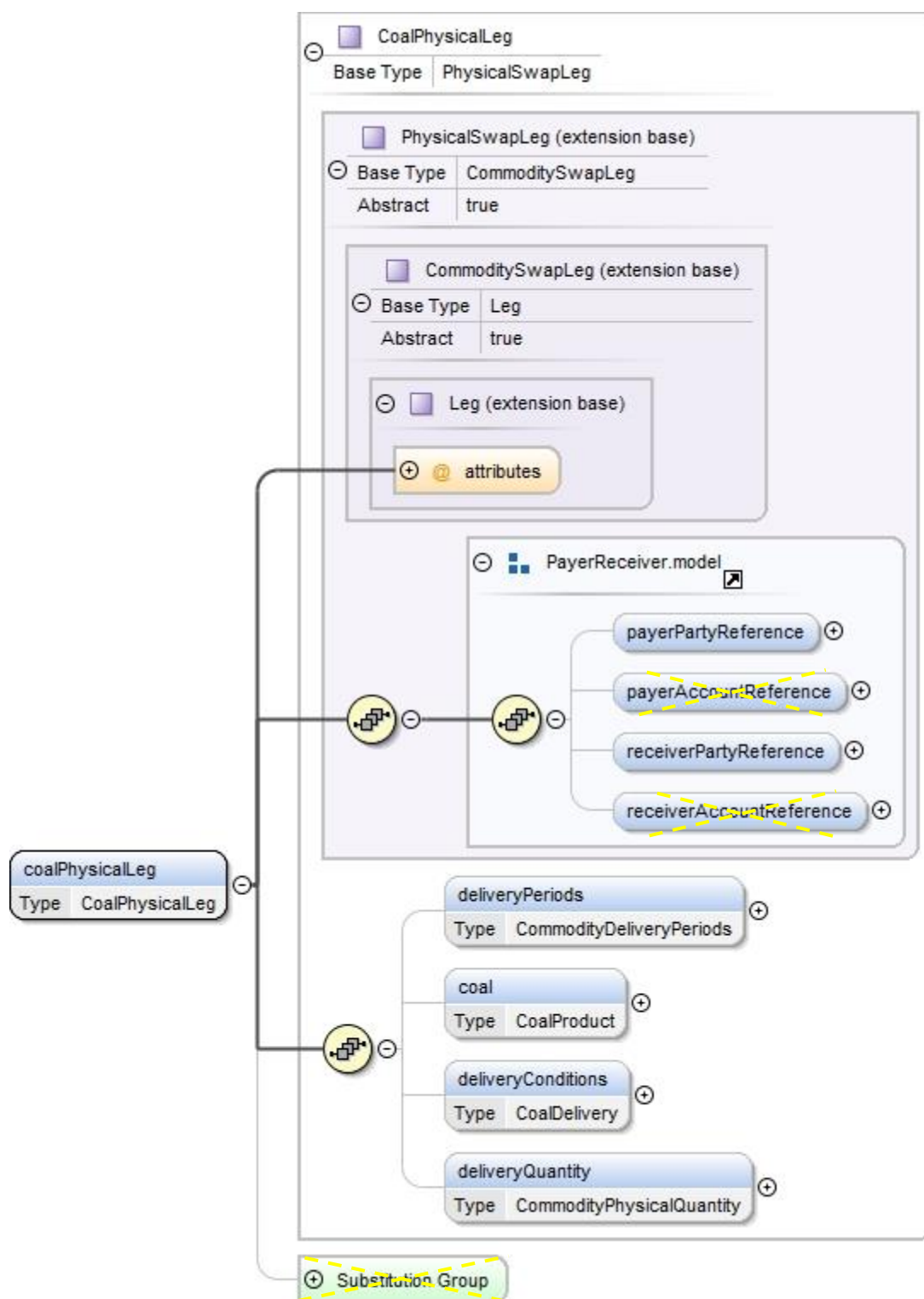
Field Reference Number	Field location (Relative to ../fixedLeg)	Field name	Data Type	Description	Card.
cm.c.1	/fixedLeg	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Fixed Leg.	0..1
	/fixedLeg/payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
cm.c.2	/fixedLeg	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Fixed Leg.	0..1
	/fixedLeg/receiverPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
cm.c.3	/fixedLeg	[branching] ⁶	---	The choose-0-out-of-2, or choose-1-out-of-2 between /fixedPriceSchedule and /fixedPrice elements.	0..1
cm.c.3.1	/fixedLeg	fixedPriceSchedule	FixedPriceSchedule (Refer to section A.6.3.2.4.22 for details).	Either /fixedPriceSchedule or /fixedPrice Allows the specification of a Fixed Price that varies over the life of the trade.	1..1
cm.c.3.2	/fixedLeg	fixedPrice	FixedPrice (Refer to section A.6.3.2.4.21 for details).	Either /fixedPriceSchedule or /fixedPrice Fixed price on which fixed payments are based.	1..1
cm.c.4	/fixedLeg	totalPrice	NonNegativeMoney (Refer to section A.6.3.2.4.24 for details).	The total amount of all fixed payments due during the term of the trade.	0..1
cm.c.5	/fixedLeg	[branching] ⁷	---	The choose-0-out-of-2, or choose-1-out-of-2 between /notionalQuantitySchedule and /notionalQuantity elements.	0..1
cm.c.5.1	/fixedLeg	notionalQuantitySchedule	CommodityNotionalQuantity	Either /notionalQuantitySchedule or /notionalQuantity.	1..1

⁶ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

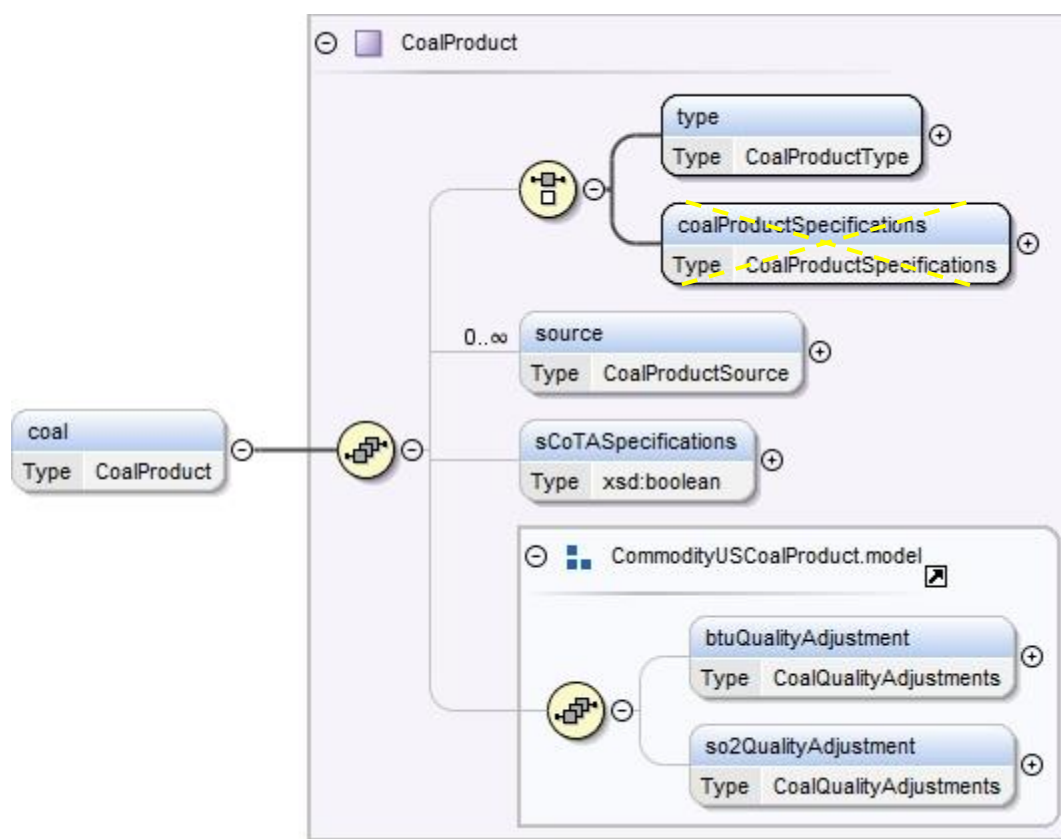
⁷ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

Field Reference Number	Field location (Relative to ./fixedLeg)	Field name	Data Type	Description	Card.
		le	tySchedule (Refer to section A.6.3.2.4.15 for details)	Allows the documentation of a shaped notional trade where the notional changes over the life of the transaction.	
cm.c.5.2	/fixedLeg	notionalQuantity	CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details)	Either /notionalQuantitySchedule or /notionalQuantity. The Notional Quantity.	1..1
cm.c.6	/fixedLeg	totalNotionalQuantity	xsd:decimal(20,10)	The total Notional Quantity for the fixed leg over the life of the contract.	0..1 (1..1)

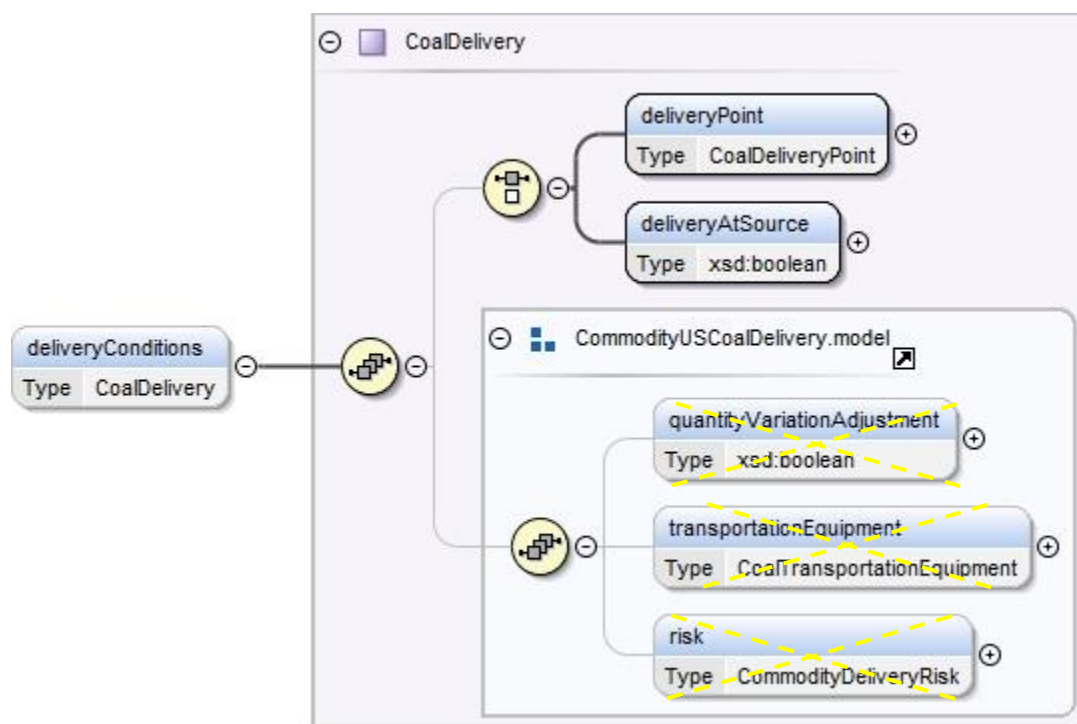
A.6.3.2.4.3 CoalPhysicalLeg



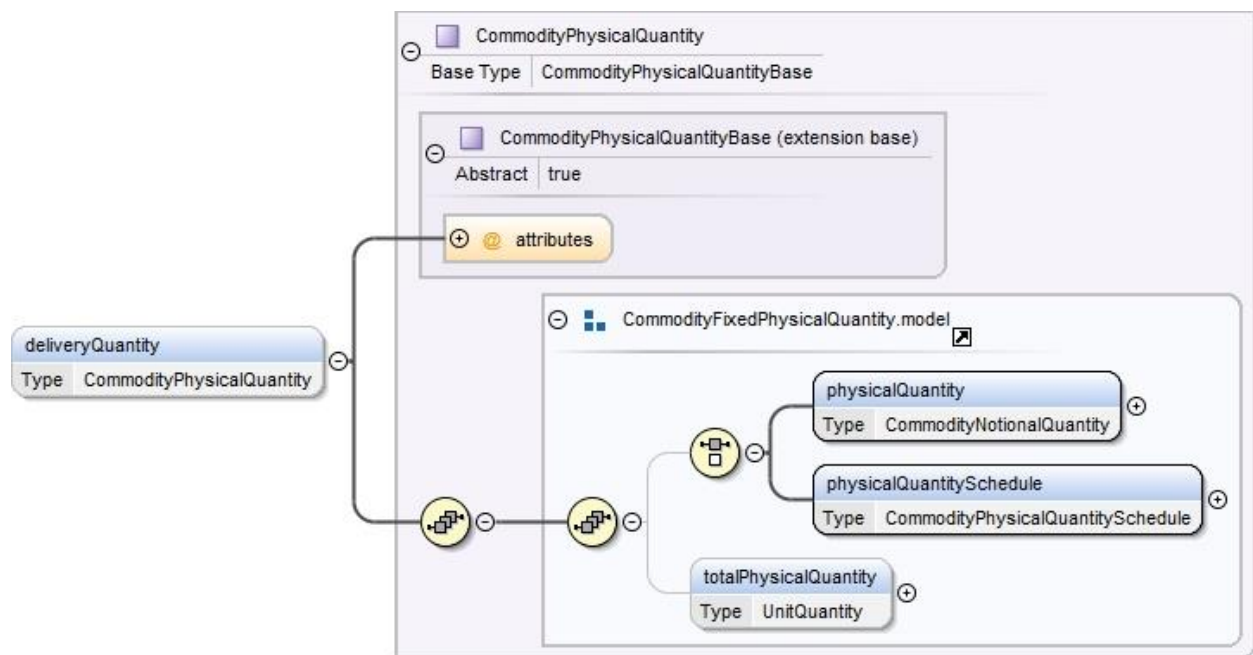
The “coal” element in the “coalPhysicalLeg” element can be expanded as:



The “deliveryConditions” element in the “coalPhysicalLeg” element can be expanded as:



The “deliveryQuantity” element in the “coalPhysicalLeg” element can be expanded as:



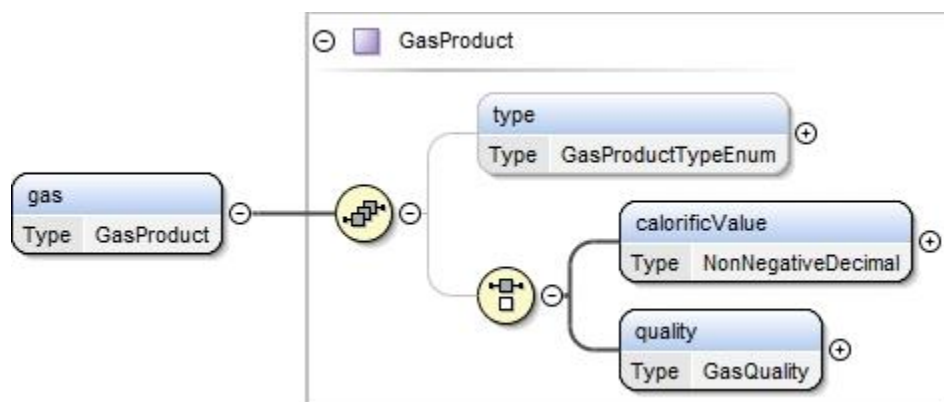
Field Reference Number	Field location (Relative to ../coalPhysicalLeg)	Field name	Data Type	Description	Card.
cm.a.1	/coalPhysicalLeg	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Coal Physical Leg.	0..1
	/coalPhysicalLeg/payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
cm.a.2	/coalPhysicalLeg	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Coal Physical Leg.	0..1
	/coalPhysicalLeg/receiverPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
cm.a.3	/coalPhysicalLeg	deliveryPeriods	CommodityDeliveryPeriods (Refer to section A.6.3.2.4.10 for details).	The period during which delivery/deliveries of Coal Products may be scheduled. Equivalent to Nomination Period(s) for US Coal.	0..1
cm.a.4	/coalPhysicalLeg	coal	---	The specification of the Coal Product to be delivered.	0..1 (1..1)
cm.a.4.1	/coalPhysicalLeg/coal	type	Scheme: CommodityCoalProductType (xsd:normalizedString(25))	The type of coal product to be delivered by reference to a pre-defined specification. For contracts under SCoTA terms this is the quality specification code (e.g. "DES ARA")	1..1
	/coalPhysicalLeg/coal/type	@commodityCoalProductTypeScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-coal-product-type	Opt.
cm.a.4.2	/coalPhysicalLeg/coal	source	Scheme: CommodityCoalProductSource (xsd:normalizedString(50))	The SCoTA cargo origin, mining region, mine(s), mining complex(es), loadout(s) or river dock(s) or other point(s) of origin that Seller and Buyer agree are acceptable origins for the Coal Product. For International Coal transactions, this is the Origin of the Coal Product.	0..U (1..1)
	/coalPhysicalLeg/coal/source	@commodityCoalProductSourceScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-coal-product-source	Opt.

Field Reference Number	Field location (Relative to ./coalPhysicalLeg)	Field name	Data Type	Description	Card.
cm.a.4.3	/coalPhysicalLeg/coal	sCoTASpecifications	xsd:boolean	Indicates whether type and source refer to globalCOAL SCoTA specifications.	0..1
cm.a.4.4	/coalPhysicalLeg/coal	btuQualityAdjustment	Scheme: CommodityCoalQualityAdjustments (xsd:normalizedString(30))	The Quality Adjustment formula to be used where the Actual Shipment BTU/Lb value differs from the Standard BTU/Lb value.	0..1
	/coalPhysicalLeg/coal/btuQualityAdjustment	@commodityCoalQualityAdjustmentsScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments	Opt.
cm.a.4.5	/coalPhysicalLeg/coal	so2QualityAdjustment	Scheme: CommodityCoalQualityAdjustments (xsd:normalizedString(30))	The Quality Adjustment formula to be used where the Actual Shipment SO2/MMBTU value differs from the Standard SO2/MMBTU value.	0..1
	/coalPhysicalLeg/coal/so2QualityAdjustment	@commodityCoalQualityAdjustmentsScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments	Opt.
cm.a.5	/coalPhysicalLeg	deliveryConditions	---	The physical delivery conditions for the transaction.	0..1
cm.a.5.1	/coalPhysicalLeg/deliveryConditions	deliveryPoint	xsd:normalizedString(50)	Either /deliveryPoint or /deliveryAtSource. The point at which the Coal Product will be delivered and received.	1..1
cm.a.5.2	/coalPhysicalLeg/deliveryConditions	deliveryAtSource	xsd:Boolean	Either /deliveryPoint or /deliveryAtSource. The point at which the Coal Product as a reference to the Source of the Coal Product. This should be a reference to the source element within product.	1..1
cm.a.6	/coalPhysicalLeg	deliveryQuantity	---	The different options for specifying the quantity.	0..1 (1..1)
cm.a.6.1	/coalPhysicalLeg/deliveryQ	[branching] ⁸	---	The choose-0-out-of-2, or choose-1-out-of-2 between	0..1

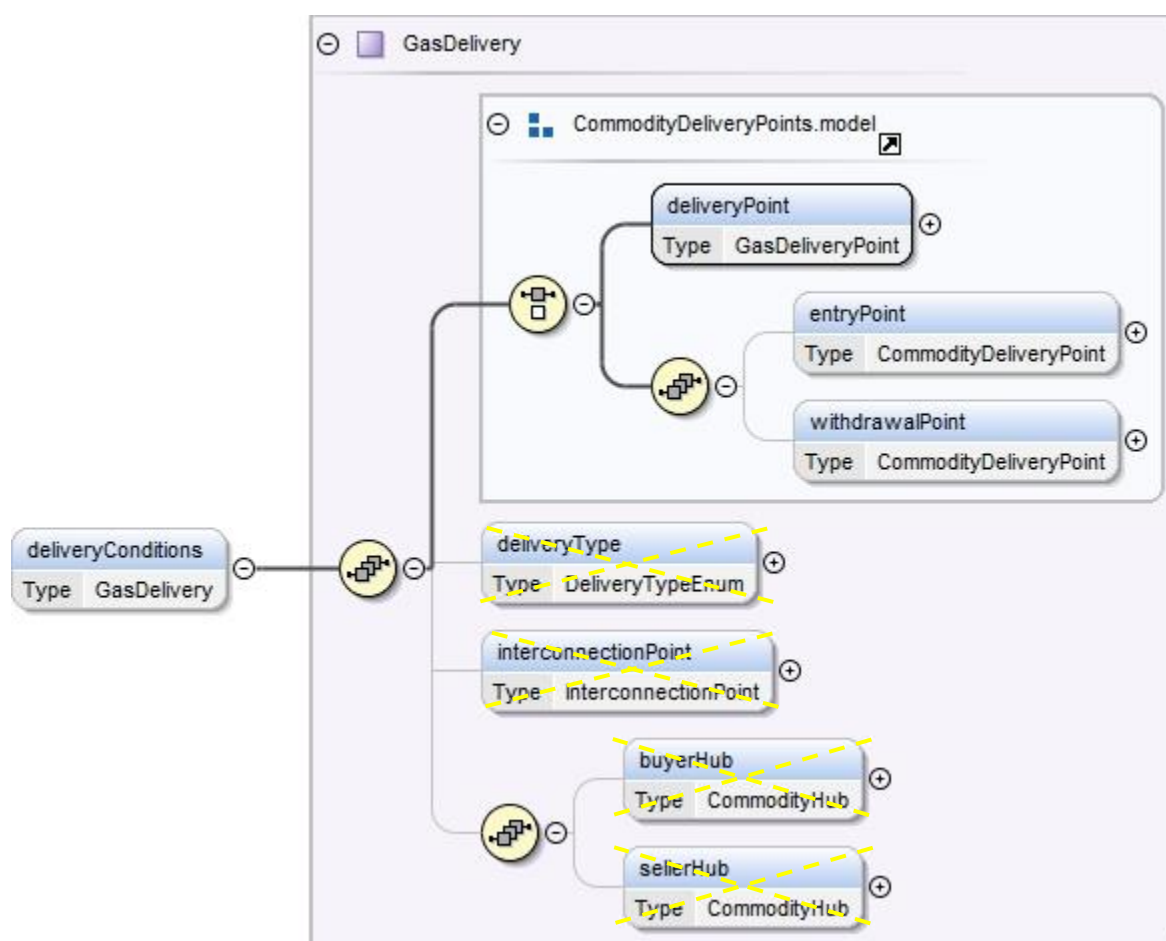
⁸ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

Field Reference Number	Field location (Relative to ./coalPhysicalLeg)	Field name	Data Type	Description	Card.
	uantity			/physicalQuantity and /physicalQuantitySchedule elements.	
cm.a.6.1.1	/coalPhysicalLeg/deliveryQuantity	physicalQuantity	CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details)	Either /physicalQuantity or /physicalQuantitySchedule. The Quantity per Delivery Period.	1..1
cm.a.6.1.2	/coalPhysicalLeg/deliveryQuantity	physicalQuantitySchedule	CommodityPhysicalQuantitySchedule (Refer to section A.6.3.2.4.16 for details).	Either /physicalQuantity or /physicalQuantitySchedule. Allows the documentation of a shaped quantity trade where the quantity changes over the life of the transaction.	1..1
cm.a.6.2	/coalPhysicalLeg/deliveryQuantity	totalPhysicalQuantity	UnitQuantity (Refer to section A.6.3.2.4.20 for details).	The Total Quantity of the commodity to be delivered.	0..1 (1..1)

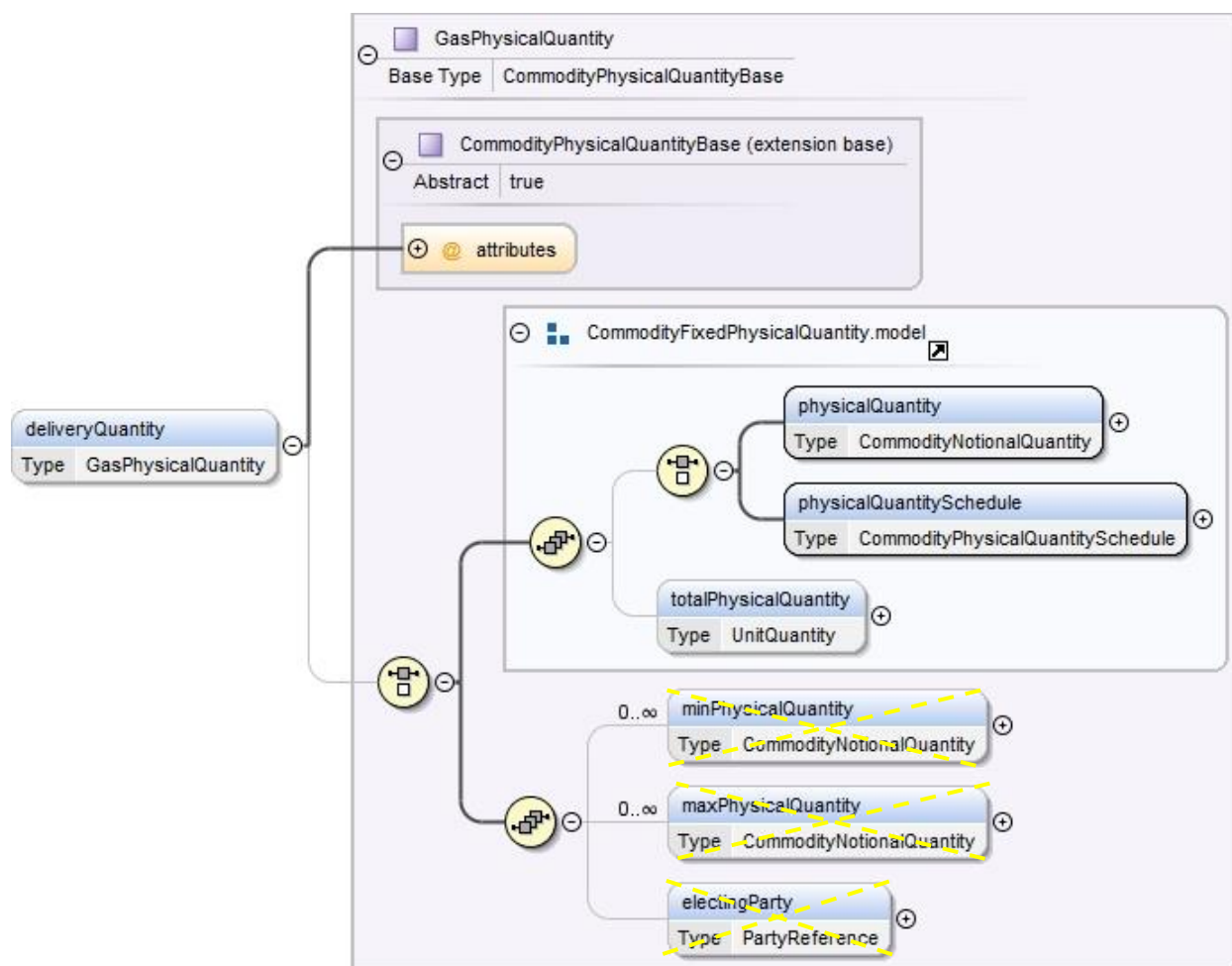
The “gas” element in the “gasPhysicalLeg” element can be expanded as:



The “deliveryConditions” element in the “gasPhysicalLeg” element can be expanded as:



The “deliveryQuantity” element in the “gasPhysicalLeg” element can be expanded as:



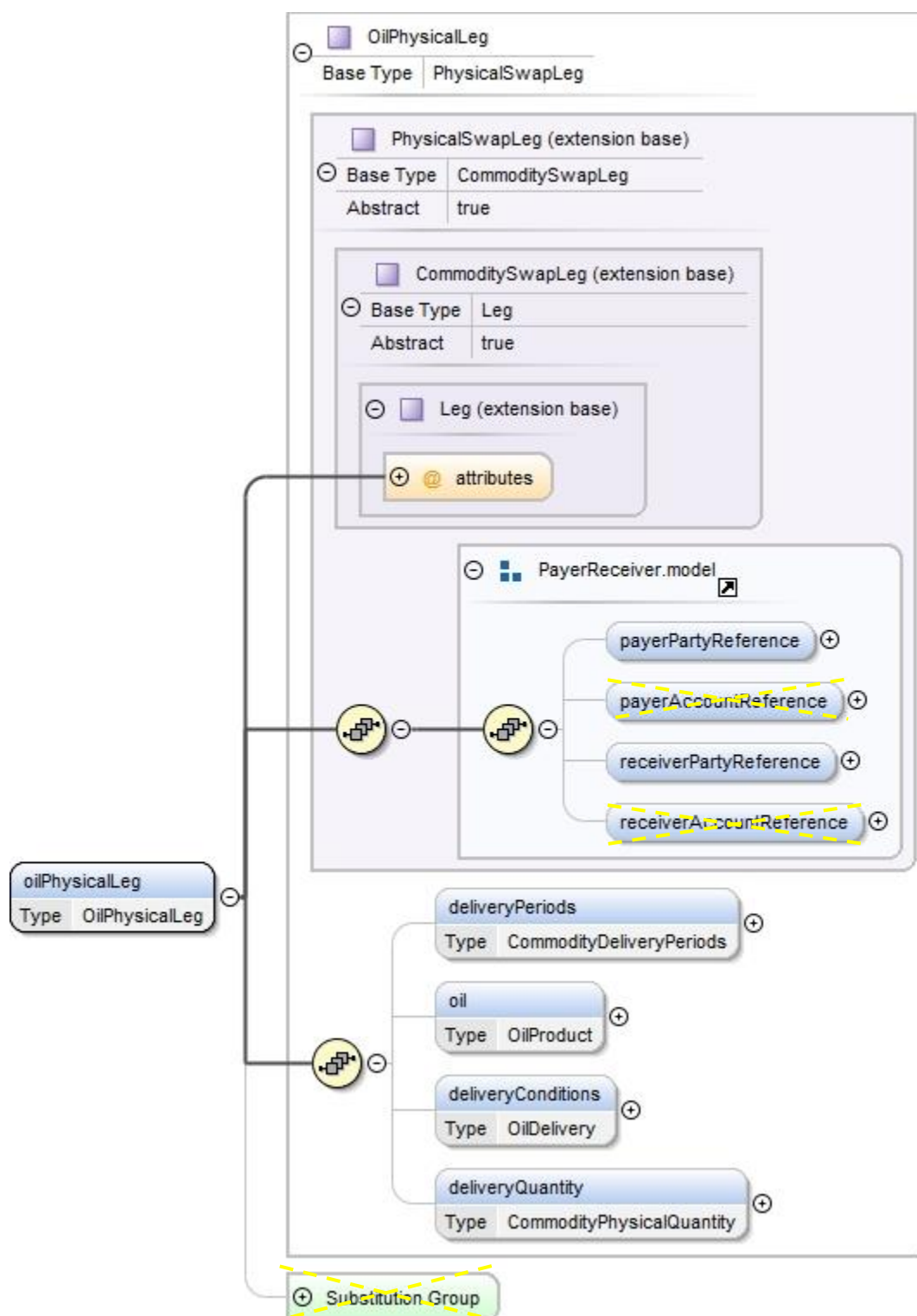
Field Reference Number	Field location (Relative to ../gasPhysicalLeg)	Field name	Data Type	Description	Card.
cm.e.1	/gasPhysicalLeg	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Gas Physical Leg.	0..1
	/gasPhysicalLeg/payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
cm.e.2	/gasPhysicalLeg	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Gas Physical Leg.	0..1
	/gasPhysicalLeg/receiverPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
cm.e.3	/gasPhysicalLeg	deliveryPeriods	GasDeliveryPeriods (Refer to section A.6.3.2.4.11 for details).	The different options for specifying the Delivery or Supply Periods.	0..1
cm.e.4	/gasPhysicalLeg	gas	---	The specification of the gas to be delivered.	0..1 (1..1)
cm.e.4.1	/gasPhysicalLeg/gas	type	Enumerated type: gasProductType	The type of gas to be delivered.	0..1 (1..1)
cm.e.4.2	/gasPhysicalLeg/gas	[branching] ⁹	---	The choose-0-out-of-2, or choose-1-out-of-2 between /calorificValue and /quality elements.	0..1
cm.e.4.2.1	/gasPhysicalLeg/gas	calorificValue	xsd:decimal (4,5) (non-negative)	Either /calorificValue or /quality. The calorific value of the gas to be delivered, specified in megajoules per cubic meter (MJ/m3).	1..1
cm.e.4.2.2	/gasPhysicalLeg/gas	quality	xsd:normalizedString (20)	Either /calorificValue or /quality. The quality of the gas to be delivered.	1..1
cm.e.5	/gasPhysicalLeg	deliveryConditions	---	The physical delivery conditions for the transaction.	0..1
cm.e.5.1	/gasPhysicalLeg/deliveryConditions	deliveryPoint	xsd:normalizedString (50)	Either /deliveryPoint or (/entryPoint or /withdrawalPoint).	1..1

⁹ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

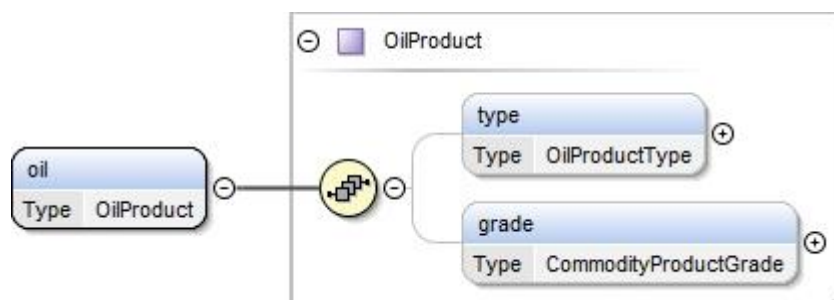
Field Reference Number	Field location (Relative to ../gasPhysicalLeg)	Field name	Data Type	Description	Card.
				The physical or virtual point at which the gas will be delivered.	
cm.e.5.2	/gasPhysicalLeg/deliveryConditions	entryPoint	xsd:normalizedString (30)	Either /deliveryPoint or (/entryPoint or /withdrawalPoint). The physical or virtual point at which the gas enters a transportation system.	0..1
cm.e.5.3	/gasPhysicalLeg/deliveryConditions	withdrawalPoint	xsd:normalizedString (50)	Either /deliveryPoint or (/entryPoint or /withdrawalPoint). The physical or virtual point at which the gas is withdrawn from a transportation system.	0..1
cm.e.6	/gasPhysicalLeg	deliveryQuantity	---	The different options for specifying the quantity.	0..1 (1..1)
cm.e.6.1	/gasPhysicalLeg/deliveryQuantity	[branching] ¹⁰	---	The choose-0-out-of-2, or choose-1-out-of-2 between /physicalQuantity and /physicalQuantitySchedule elements.	0..1
cm.e.6.1.1	/gasPhysicalLeg/deliveryQuantity	physicalQuantity	CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details)	Either /physicalQuantity or /physicalQuantitySchedule. The Quantity per Delivery Period.	1..1
cm.e.6.1.2	/gasPhysicalLeg/deliveryQuantity	physicalQuantitySchedule	CommodityPhysicalQuantitySchedule (Refer to section A.6.3.2.4.16 for details).	Either /physicalQuantity or /physicalQuantitySchedule. Allows the documentation of a shaped quantity trade where the quantity changes over the life of the transaction.	1..1
cm.e.6.2	/gasPhysicalLeg/deliveryQuantity	totalPhysicalQuantity	UnitQuantity (Refer to section A.6.3.2.4.20 for details).	The Total Quantity of the commodity to be delivered.	0..1 (1..1)

¹⁰ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

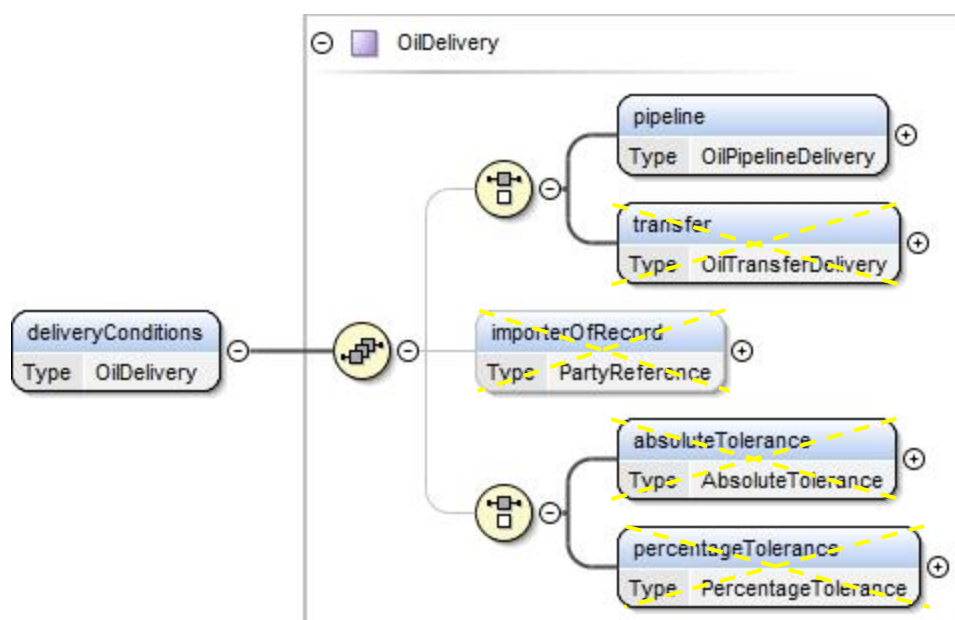
A.6.3.2.4.5 OilPhysicalLeg



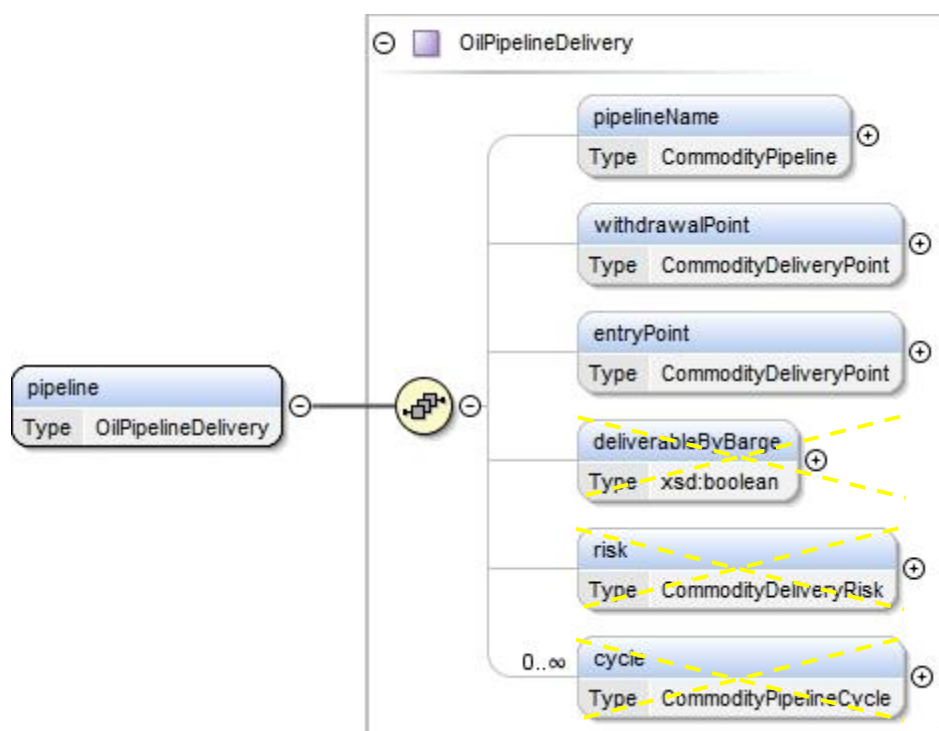
The “oil” element in the “oilPhysicalLeg” element can be expanded as:



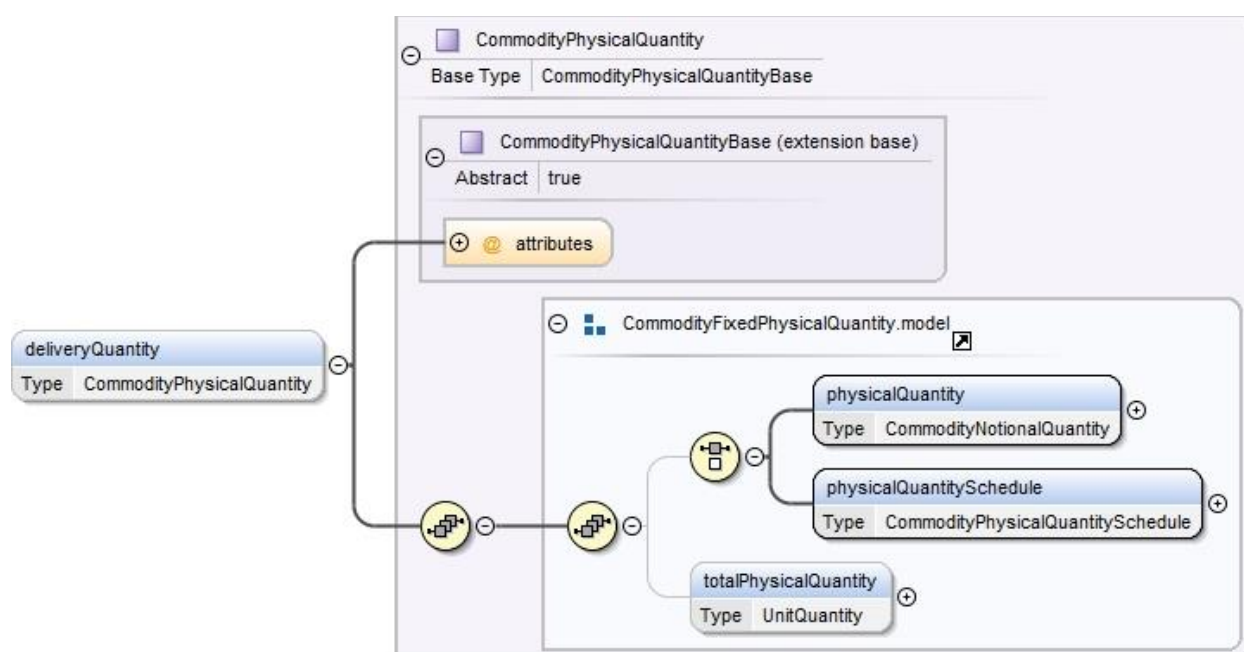
The “deliveryConditions” element in the “oilPhysicalLeg” element can be expanded as:



The “pipeline” element in the “deliveryConditions” element can be expanded as:



The “deliveryQuantity” element in the “oilPhysicalLeg” element can be expanded as:

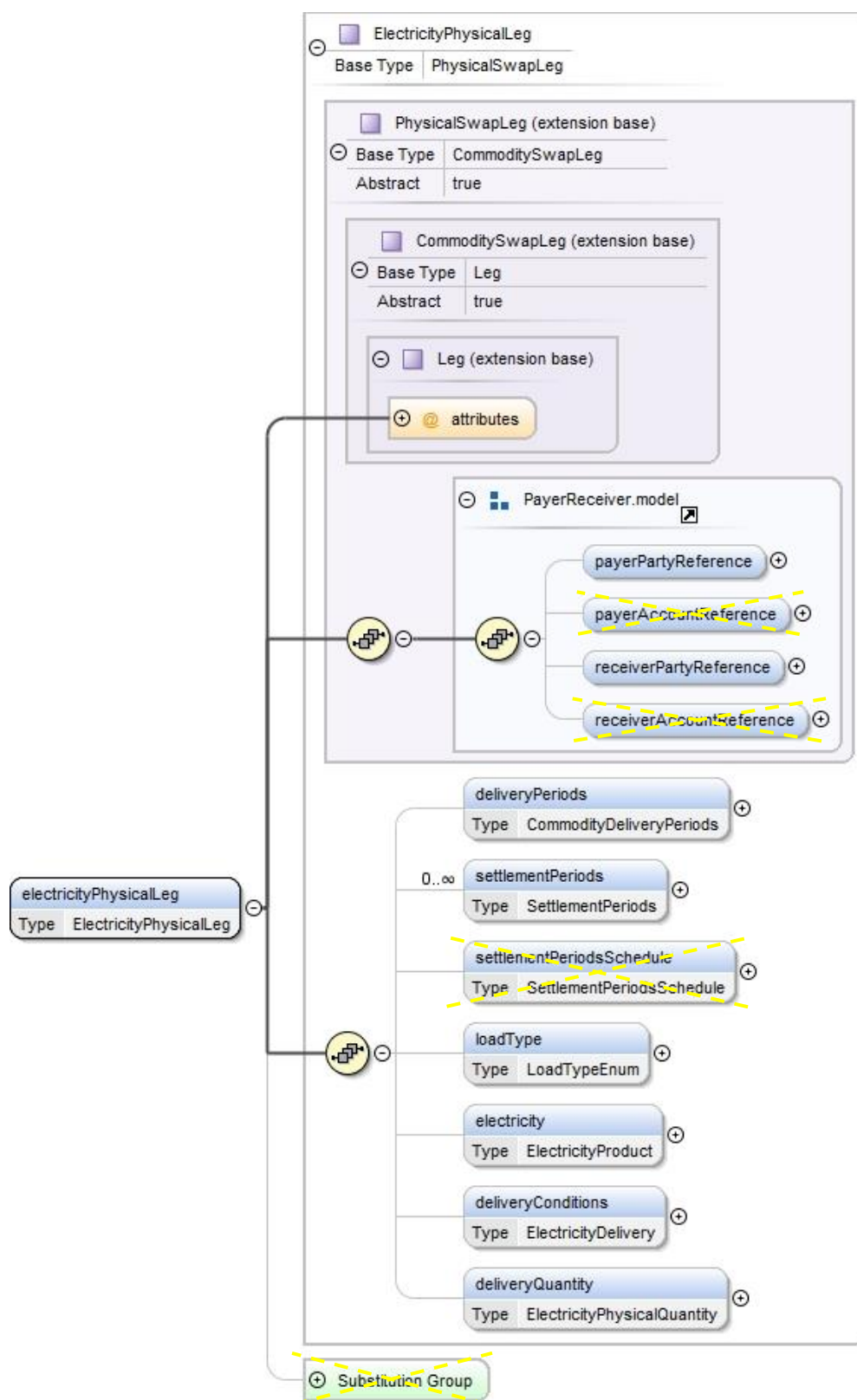


Field Reference Number	Field location (Relative to ../oilPhysicalLeg)	Field name	Data Type	Description	Card.
cm.f.1	/oilPhysicalLeg	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Oil Physical Leg.	0..1
	/oilPhysicalLeg/payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
cm.f.2	/oilPhysicalLeg	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Oil Physical Leg.	0..1
	/oilPhysicalLeg/receiverPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
cm.f.3	/oilPhysicalLeg	deliveryPeriods	CommodityDeliveryPeriods (Refer to section A.6.3.2.4.10 for details).	The different options for specifying the Delivery or Supply Periods.	0..1
cm.f.4	/oilPhysicalLeg	oil	---	The specification of the oil product to be delivered.	0..1 (1..1)
cm.f.4.1	/oilPhysicalLeg/oil	type	Scheme: CommodityOilProductType (xsd:normalizedString(25))	The type of oil product to be delivered.	0..1 (1..1)
	/oilPhysicalLeg/oil/ type	@commodityOilProductTypeScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-oil-product-type	Opt.
cm.f.4.2	/oilPhysicalLeg/oil	grade	Scheme: ProductGrade (xsd:normalizedString(50))	The grade of oil product to be delivered.	0..1 (1..1)
	/oilPhysicalLeg/oil/grade	@productGradeScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-oil-product-grade	Opt.
cm.f.5	/oilPhysicalLeg	deliveryConditions	---	The physical delivery conditions for the transaction.	0..1
cm.f.5.1	/oilPhysicalLeg/deliveryConditions	pipeline	---	Specified the delivery conditions where the oil product is to be delivered by pipeline.	1..1

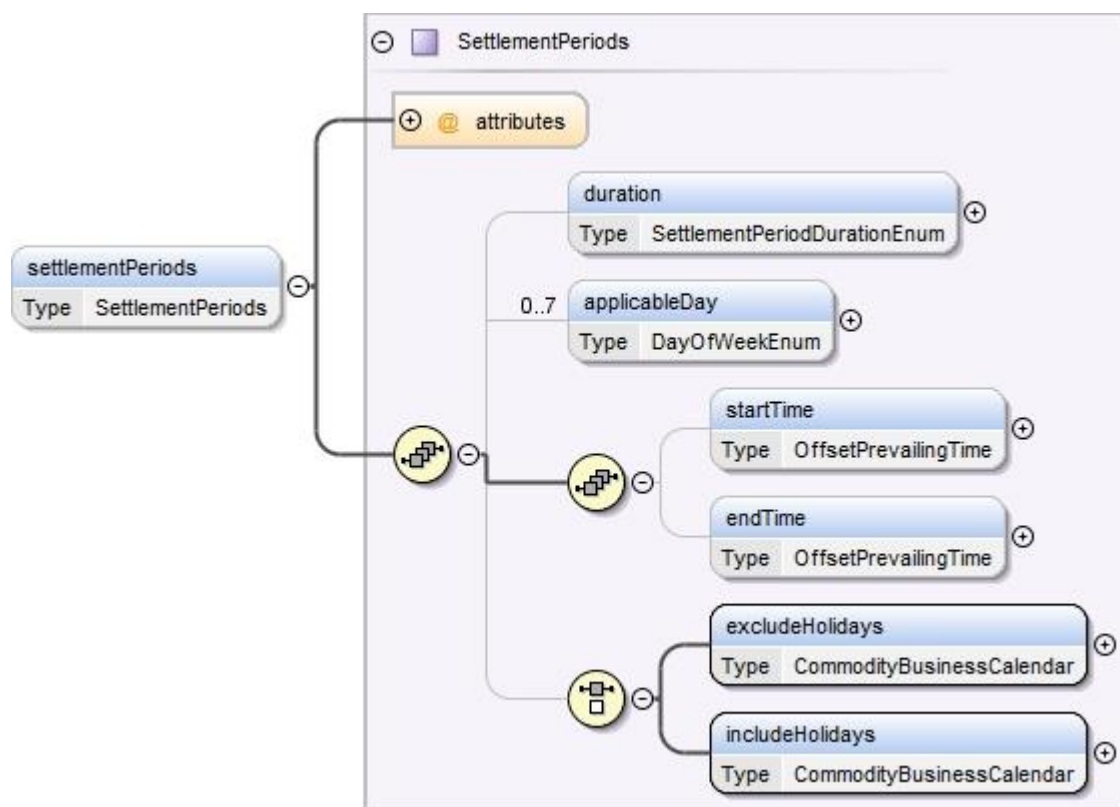
Field Reference Number	Field location (Relative to ./oilPhysicalLeg)	Field name	Data Type	Description	Card.
cm.f.5.1.1	/oilPhysicalLeg/deliveryConditions/pipeline	pipelineName	xsd:normalizedString(50)	The name of pipeline by which the oil product will be delivered.	0..1
cm.f.5.1.2	/oilPhysicalLeg/deliveryConditions/pipeline	withdrawalPoint	xsd:normalizedString(50)	The location at which the transfer of the title to the commodity takes place.	0..1
cm.f.5.1.3	/oilPhysicalLeg/deliveryConditions/pipeline	entryPoint	xsd:normalizedString (50)	The point at which the oil product will enter the pipeline.	0..1
cm.f.6.1.2	/oilPhysicalLeg	deliveryQuantity	---	The different options for specifying the quantity.	0..1 (1..1)
cm.f.6.2	/oilPhysicalLeg/deliveryQuantity	[branching] ¹¹	---	The choose-0-out-of-2, or choose-1-out-of-2 between /physicalQuantity and /physicalQuantitySchedule elements.	0..1
cm.f.6.2	/oilPhysicalLeg/deliveryQuantity	physicalQuantity	CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details)	Either /physicalQuantity or /physicalQuantitySchedule. The Quantity per Delivery Period.	1..1
cm.f.5.2	/oilPhysicalLeg/deliveryQuantity	physicalQuantitySchedule	CommodityPhysicalQuantitySchedule (Refer to section A.6.3.2.4.16 for details).	Either /physicalQuantity or /physicalQuantitySchedule. Allows the documentation of a shaped quantity trade where the quantity changes over the life of the transaction.	1..1
cm.f.5.3	/oilPhysicalLeg/deliveryQuantity	totalPhysicalQuantity	UnitQuantity (Refer to section A.6.3.2.4.20 for details)	The Total Quantity of the commodity to be delivered.	0..1 (1..1)

¹¹ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

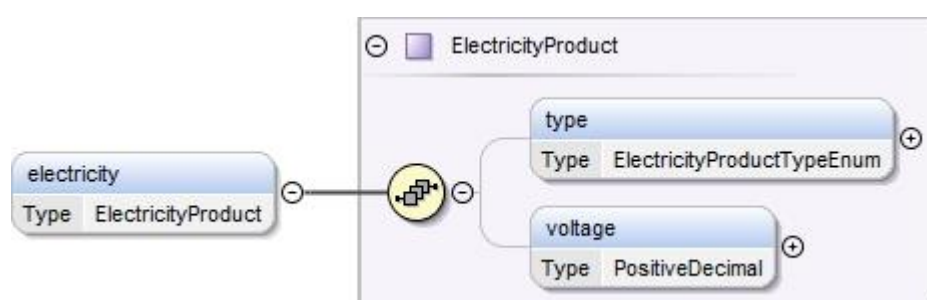
A.6.3.2.4.6 ElectricityPhysicalLeg



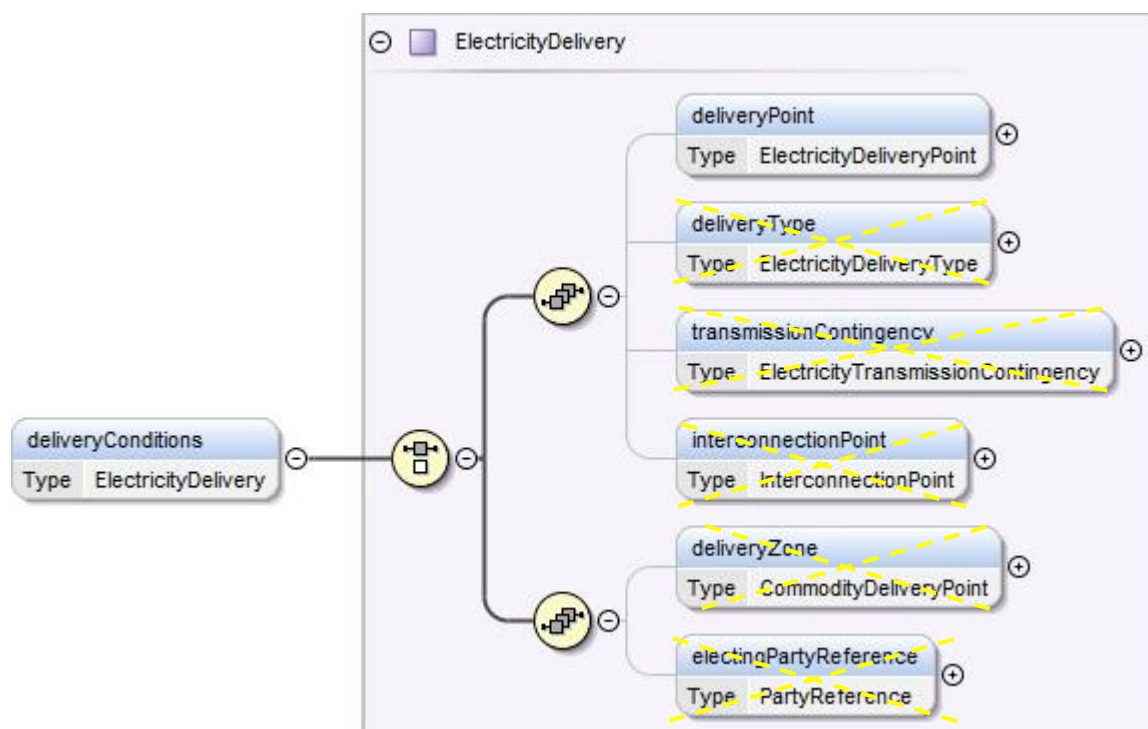
The “settlementPeriods” element in the “electricityPhysicalLeg” element can be expanded as:



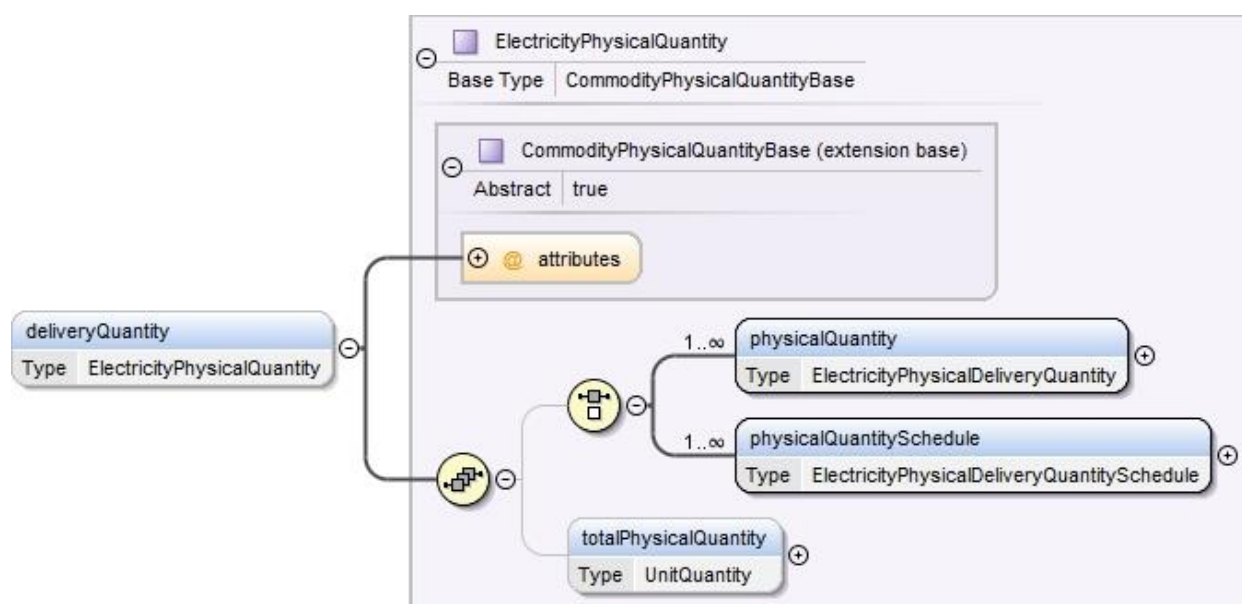
The “electricity” element in the “electricityPhysicalLeg” element can be expanded as:



The “deliveryConditions” element in the “electricityPhysicalLeg” element can be expanded as:



The “deliveryQuantity” element in the “electricityPhysicalLeg” element can be expanded as:



Field Reference Number	Field location (Relative to ../electricityPhysicalLeg)	Field name	Data Type	Description	Card.
cm.b.1	/electricityPhysicalLeg	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Electricity Physical Leg.	0..1
	/electricityPhysicalLeg/payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
cm.b.2	/electricityPhysicalLeg	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Electricity Physical Leg.	0..1
	/electricityPhysicalLeg/receiverPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
cm.b.3	/electricityPhysicalLeg	deliveryPeriods	CommodityDeliveryPeriods (Refer to section A.6.3.2.4.10 for details).	The different options for specifying the Delivery or Supply Periods.	0..1
cm.b.4	/electricityPhysicalLeg	settlementPeriods	---	The specification of the Settlement Periods in which the electricity will be delivered.	0..U (0..12)
cm.b.4.1	/electricityPhysicalLeg/settlementPeriods	duration	Enumerated type: settlementPeriodDuration	The length of each Settlement Period.	0..1
cm.b.4.2	/electricityPhysicalLeg/settlementPeriods	applicableDay	Enumerated type: dayOfWeek	Specifies the Applicable Day with respect to a range of Settlement Periods. This element can only be omitted if includesHolidays is present, in which case this range of Settlement Periods will apply to days that are holidays only.	0..7
cm.b.4.3	/electricityPhysicalLeg/settlementPeriods	startTime	OffsetPrevailingTime (Refer to section A.6.3.2.4.23 for details).	Specifies the hour-ending Start Time with respect to a range of Settlement Periods.	0..1
cm.b.4.4	/electricityPhysicalLeg/settlementPeriods	endTime	OffsetPrevailingTime (Refer to section A.6.3.2.4.23 for details).	Specifies the hour-ending End Time with respect to a range of Settlement Periods. If neither startTime nor endTime contain an offset element and endTime is earlier than startTime, this indicates that the time period "wraps around" midnight. For example, if startTime is 23:00 and endTime is	0..1

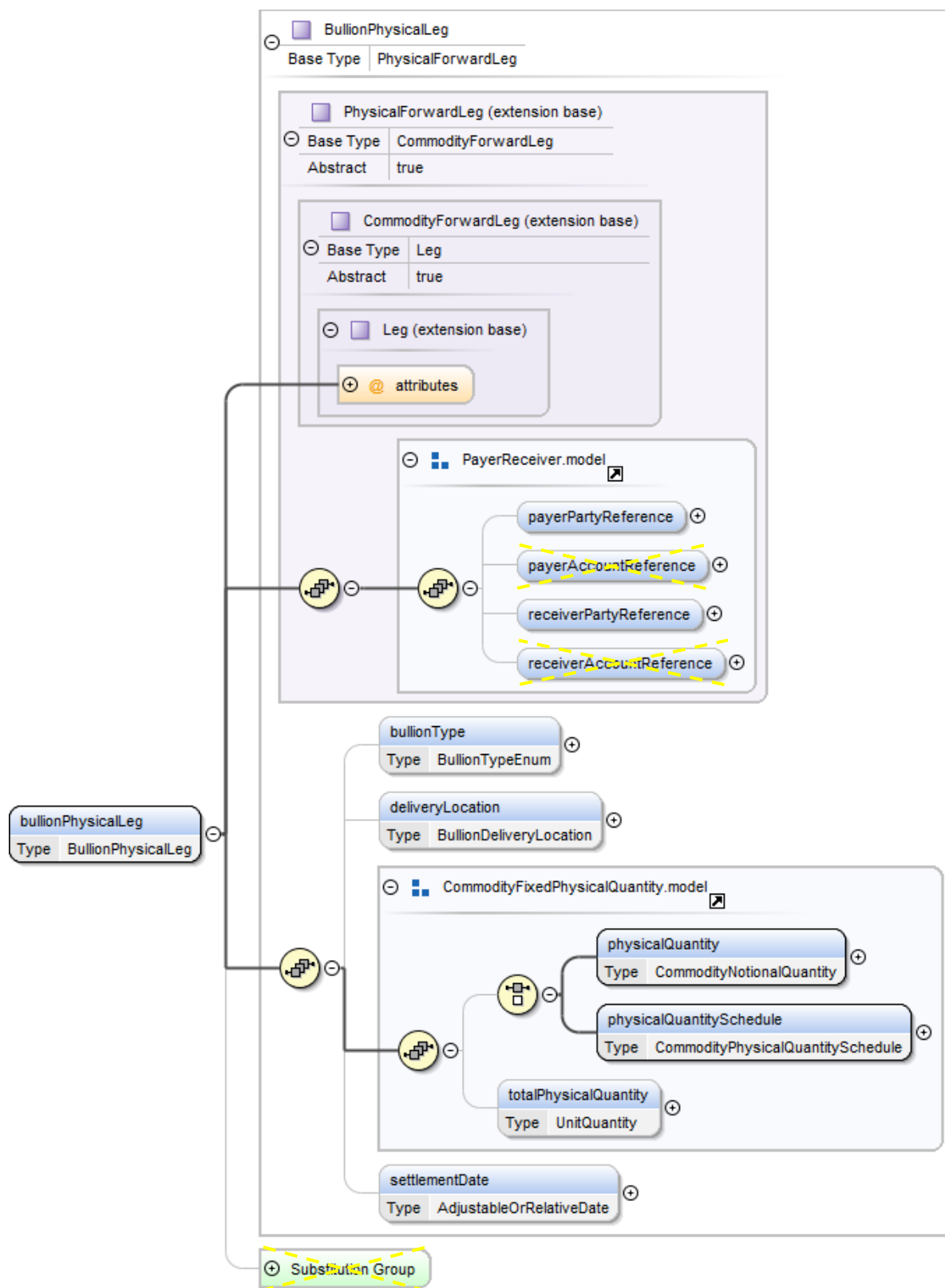
Field Reference Number	Field location (Relative to ../electricityPhysicalLeg)	Field name	Data Type	Description	Card.
				01:00 then Settlement Periods apply from 22:00 to 23:00 and 23:00 to 00:00 and 00:00 to 01:00 on each included day.	
cm.b.4.5	/electricityPhysicalLeg/settlementPeriods	[branching] ¹²	---	The choose-0-out-of-2, or choose-1-out-of-2 between /excludeHolidays and /includeHolidays elements.	0..1
cm.b.4.5.1	/electricityPhysicalLeg/settlementPeriods	excludeHolidays	Scheme: CommodityBusinessCalendar (xsd:normalizedString(63))	Either /excludeHolidays or /includeHolidays element. Indicates that days that are holidays according to the referenced commodity business calendar should be excluded from this range of Settlement Periods, even if such day is an applicable day.	1..1
cm.b.4.5.2	/electricityPhysicalLeg/settlementPeriods	includeHolidays	Scheme: CommodityBusinessCalendar (xsd:normalizedString(63))	Either /excludeHolidays or /includeHolidays element. Indicates that days that are holidays according to the referenced commodity business calendar should be included in this range of Settlement Periods, even if such day is not an applicable day.	1..1
cm.b.5	/electricityPhysicalLeg	loadType	Enumerated type: loadType	LoadType is a summary of the full description of the settlement periods with respect to the region. Used for describing Electricity delivery schedules (e.g. Base, Peak, Off-Peak, Custom).	0..1
cm.b.6	/electricityPhysicalLeg	electricity	---	The specification of the electricity to be delivered.	0..1 (1..1)
cm.b.6.1	/electricityPhysicalLeg/electricity	type	Enumerated type: electricityProductType	The type of electricity product to be delivered.	0..1 (1..1)
cm.b.6.2	/electricityPhysicalLeg/electricity	voltage	xsd:decimal(4,5) (positive)	The voltage, expressed as a number of volts, of the electricity to be delivered.	0..1
cm.b.7	/electricityPhysicalLeg	deliveryConditions	---	The physical delivery conditions for the transaction.	0..1
cm.b.7.1	/electricityPhysicalLeg/deliveryConditions	deliveryPoint	xsd:normalizedString(50)	The point at which delivery of the electricity will occur.	0..1
cm.b.8	/electricityPhysicalLeg	deliveryQuantity	---	The different options for specifying the quantity.	0..1

¹² This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

Field Reference Number	Field location (Relative to ./electricityPhysicalLeg)	Field name	Data Type	Description	Card.
					(1..1)
cm.b.8.1	/electricityPhysicalLeg/deliveryQuantity	[branching] ¹³	---	The choose-0-out-of-2, or choose-1-out-of-2 between /physicalQuantity and /physicalQuantitySchedule elements.	0..1
cm.b.8.1.1	/electricityPhysicalLeg/deliveryQuantity	physicalQuantity	ElectricityPhysicalDeliveryQuantity (Refer to section A.6.3.2.4.18 for details).	Either /physicalQuantity or /physicalQuantitySchedule The Quantity per Delivery Period.	1..U (1..1)
cm.b.8.1.2	/electricityPhysicalLeg/deliveryQuantity	physicalQuantitySchedule	ElectricityPhysicalDeliveryQuantitySchedule (Refer to section A.6.3.2.4.19 for details).	Either /physicalQuantity or /physicalQuantitySchedule Allows the documentation of a shaped quantity trade where the quantity changes over the life of the transaction.	1..U (1..1)
cm.b.8.2	/electricityPhysicalLeg/deliveryQuantity	totalPhysicalQuantity	UnitQuantity (Refer to section A.6.3.2.4.20 for details).	The Total Quantity of the commodity to be delivered.	0..1 (1..1)

¹³ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

A.6.3.2.4.7 BullionPhysicalLeg

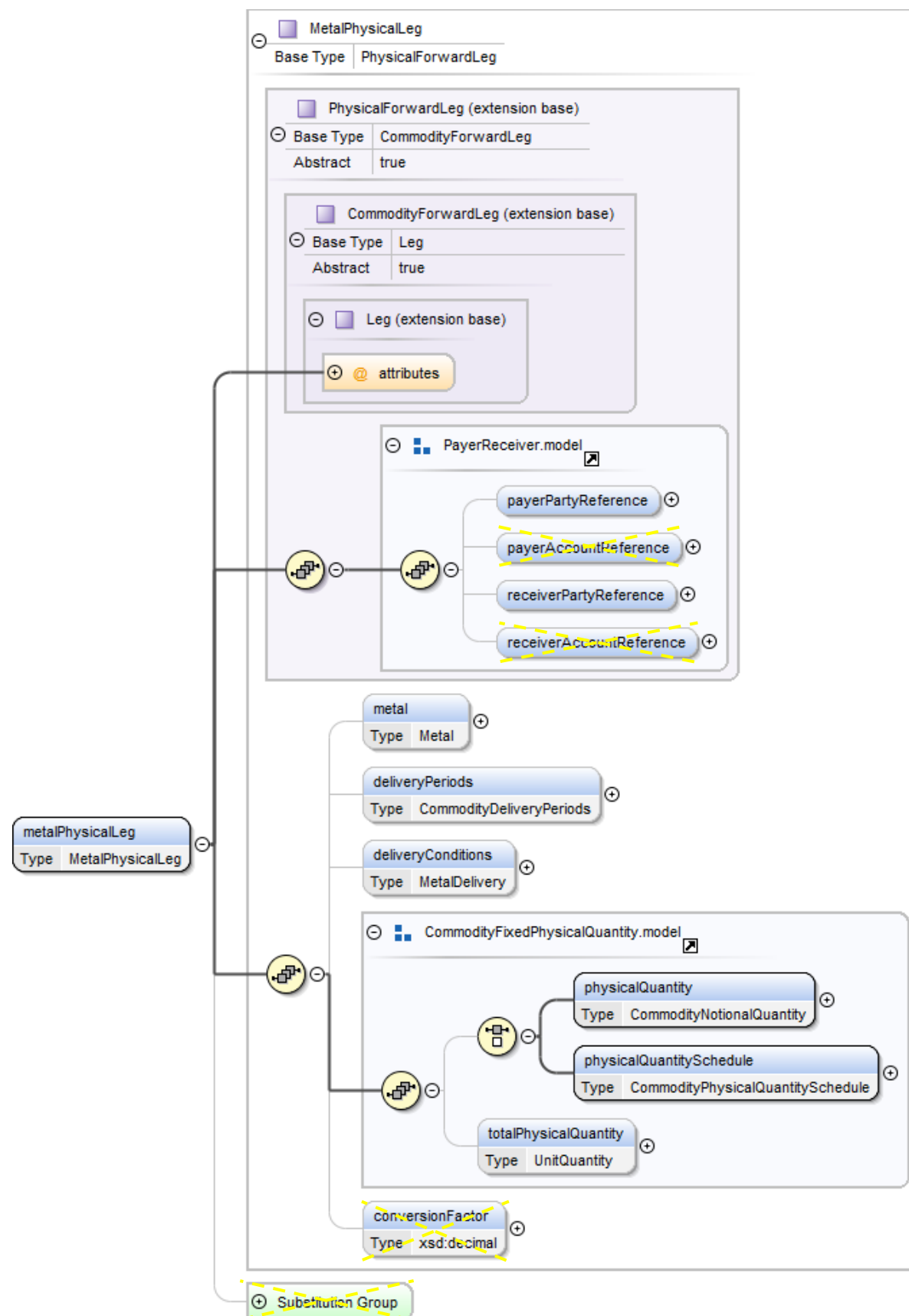


Field Reference Number	Field location (Relative to ../bullionPhysicalLeg)	Field name	Data Type	Description	Card.
cm.g.1	/bullionPhysicalLeg	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Bullion Physical Leg.	0..1
	/bullionPhysicalLeg/payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
cm.g.2	/bullionPhysicalLeg	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Bullion Physical Leg.	0..1
	/bullionPhysicalLeg/receiverPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
cm.g.3	/bullionPhysicalLeg	bullionType	Enumerated type: bullionType	The type of Bullion underlying a Bullion Transaction.	0..1 (1..1)
cm.g.4	/bullionPhysicalLeg	deliveryLocation	Schema: BullionDeliveryLocation (xsd:normalizedString(50))	The physical delivery location for the transaction.	0..1
	/bullionPhysicalLeg/deliveryLocation	@bullionDeliveryLocationScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/bullion-delivery-location	Opt.
cm.g.5	/bullionPhysicalLeg	[branching] ¹⁴	---	The choose-0-out-of-2, or choose-1-out-of-2 between /physicalQuantity and /physicalQuantitySchedule elements.	0..1
cm.g.5.1	/bullionPhysicalLeg	physicalQuantity	CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details)	Either /physicalQuantity or /physicalQuantitySchedule. The Quantity per Delivery Period.	1..1
cm.g.5.2	/bullionPhysicalLeg	physicalQuantitySchedule	CommodityPhysicalQuantitySchedule (Refer to section A.6.3.2.4.16)	Either /physicalQuantity or /physicalQuantitySchedule. Allows the documentation of a shaped quantity trade where	1..1

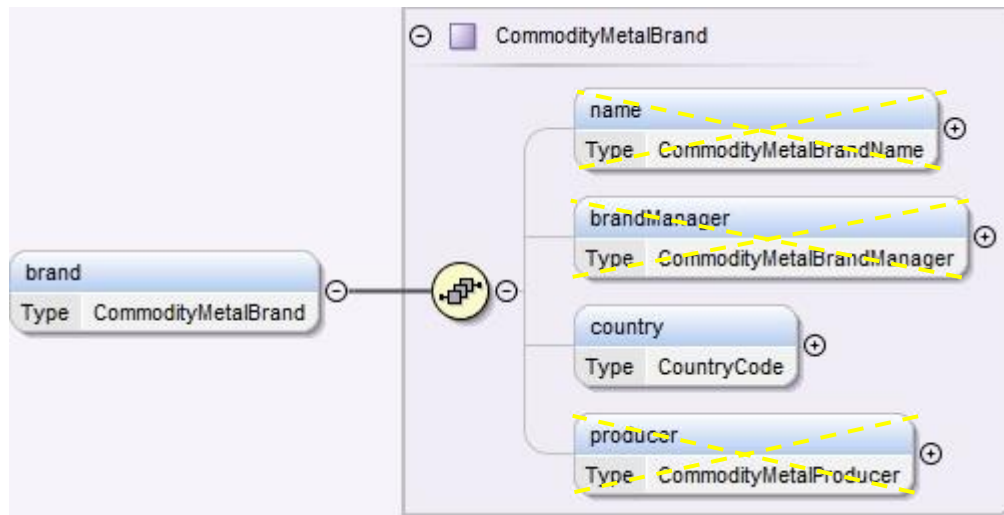
¹⁴ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

Field Reference Number	Field location (Relative to ../bullionPhysicalLeg)	Field name	Data Type	Description	Card.
			for details).	the quantity changes over the life of the transaction.	
cm.g.6	/bullionPhysicalLeg	totalPhysicalQuantity	UnitQuantity (Refer to section A.6.3.2.4.20 for details)	The Total Quantity of the commodity to be delivered.	0..1 (1..1)
cm.g.7	/bullionPhysicalLeg	settlementDate	AdjustableOrRelativeDate (Refer to section A.6.3.3.4 for details).	Date on which the bullion will settle.	0..1

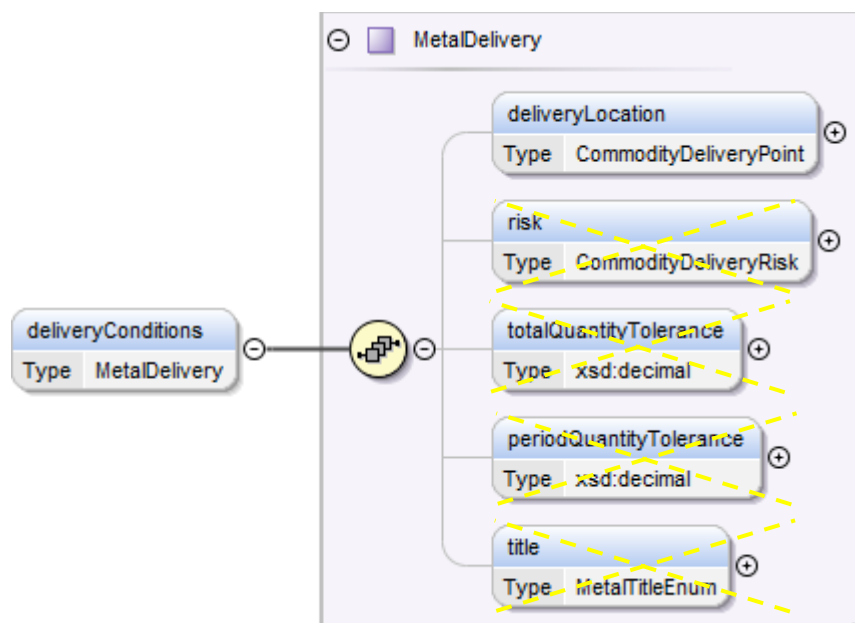
A.6.3.2.4.8 MetalPhysicalLeg



The “brand” element in the “metal” element can be expanded as:



The “deliveryConditions” element in the “metalPhysicalLeg” element can be expanded as:

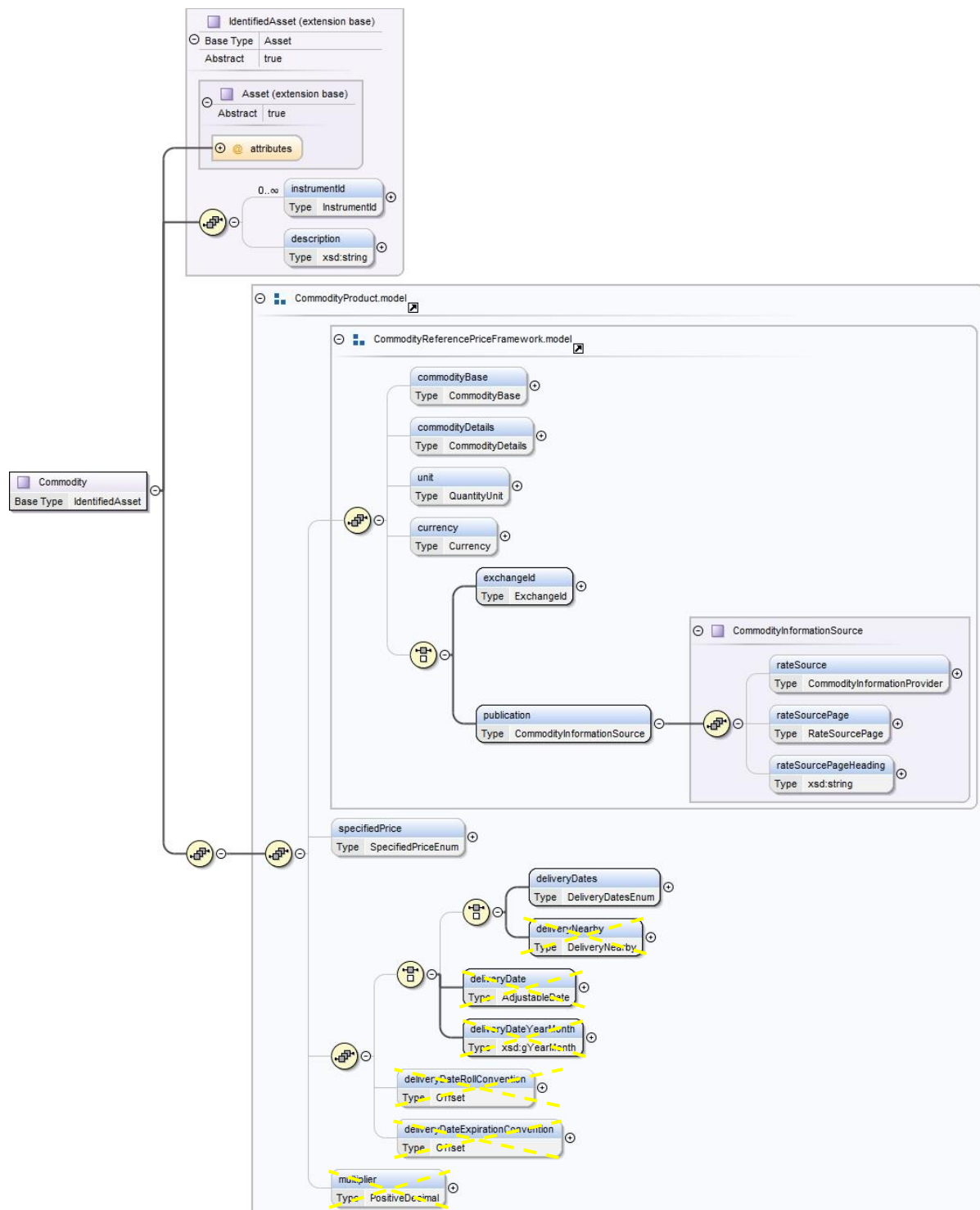


Field Reference Number	Field location (Relative to ../metalPhysicalLeg)	Field name	Data Type	Description	Card.
cm.h.1	/metalPhysicalLeg	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Metal Physical Leg.	0..1
	/metalPhysicalLeg /payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
cm.h.2	/metalPhysicalLeg	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Metal Physical Leg.	0..1
	/metalPhysicalLeg /receiverPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
cm.h.3	/metalPhysicalLeg	metal	---	The specification of the Metal Product to be delivered.	0..1 (1..1)
cm.h.3.1	/metalPhysicalLeg/metal	material	Scheme: CommodityMetalProductType (xsd:normalizeString(70))	The types of metal product for a physically settled metal trade.	0..1 (1..1)
	/metalPhysicalLeg/metal/material	@commodityMetalProductTypeScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://fpml.org/coding-scheme/commodity-metal-product-type	Opt.
cm.h.3.2	/metalPhysicalLeg/metal	shape	Scheme: CommodityMetalShape (xsd:normalizeString(90))	The physical shape which can be delivered in Seller's option.	0..U (0..1)
	/metalPhysicalLeg/metal/shape	@commodityMetalShapeScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-metal-shape	Opt.
cm.h.3.3	/metalPhysicalLeg/metal	brand	---	The brand(s) of material which can be delivered in Seller's option.	0..U (0..1)
cm.h.3.3.1	/metalPhysicalLeg/metal/brand	country	Scheme: Country (xsd:token(3))	The brand country of material which can be delivered in Seller's option.	0..1
	/metalPhysicalLeg/metal/brand	@countryScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the	Opt.

Field Reference Number	Field location (Relative to ../metalPhysicalLeg)	Field name	Data Type	Description	Card.
	rand/country			default value: http://www.fpml.org/coding-scheme/external/iso3166	
cm.h.3.4	/metalPhysicalLeg/metal	grade	xsd:normalizeString(90)	The grade of material which can be delivered in seller's option.	0..U (1..1)
cm.h.4	/metalPhysicalLeg	deliveryPeriods	CommodityDeliveryPeriods (Refer to section A.6.3.2.4.10 for details).	The period during which delivery/deliveries of Metal may be scheduled.	0..1
cm.h.5	/metalPhysicalLeg	deliveryConditions	---	The physical delivery arrangements and requirements for a physically settled non-precious metal transaction.	0..1
cm.h.5.1	/metalPhysicalLeg/deliveryConditions	deliveryLocation	xsd:normalizedString(50)	The Delivery Point for a physically settled non-precious metal transaction.	0..1
cm.h.6	/metalPhysicalLeg	[branching] ¹⁵	---	The choose-0-out-of-2, or choose-1-out-of-2 between /physicalQuantity and /physicalQuantitySchedule elements.	0..1
cm.h.6.1	/metalPhysicalLeg	physicalQuantity	CommodityPhysicalQuantity (Refer to section A.6.3.2.4.14 for details).	Either /physicalQuantity or /physicalQuantitySchedule. The Quantity per Delivery Period.	1..1
cm.h.6.2	/metalPhysicalLeg	physicalQuantitySchedule	CommodityPhysicalQuantitySchedule (Refer to section A.6.3.2.4.16 for details).	Either /physicalQuantity or /physicalQuantitySchedule. Allows the documentation of a shaped quantity trade where the quantity changes over the life of the transaction.	1..1
cm.h.7	/metalPhysicalLeg	totalPhysicalQuantity	UnitQuantity (Refer to section A.6.3.2.4.20 for details)	The Total Quantity of the commodity to be delivered.	0..1 (1..1)

¹⁵ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

A.6.3.2.4.9 Commodity



Field Reference Number	Field location (with root being the "Commodity"-typed element)	Field name	Data Type	Description	Card.
cm.7.1	/	instrumentId	Scheme: CommodityReferencePrice xsd:normalizedString(150)	Identification of the underlying asset. Required if /commodityBase element is not exist.	0..U (0..1)
	/instrumentId	@commodityReferencePriceScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.hkicl.com.hk/scheme/hktr/commodity-reference-price	Opt.
cm.7.2	/	description	xsd:normalizedString(255)	Long name of the underlying asset.	0..1
cm.7.3	/	commodityBase	xsd:normalizedString(50)	To identify the base type of the commodity being traded. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions. Required if /instrumentId element is not exist.	0..1
cm.7.4	/	commodityDetails	xsd:normalizedString(50)	To identify the commodity being traded more specifically. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definitions. Required if /instrumentId element is not exist.	0..1
cm.7.5	/	unit	Scheme: PriceQuoteUnits xsd:normalizedString(30)	To identify the unit of measure in which the underlyer is denominated. Required if /instrumentId element is not exist.	0..1
	/unit	@quantityUnitScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/price-quote-units	Opt.
cm.7.6	/	currency	Scheme: Currency xsd:normalizedString(3)	The currency in which the Commodity Reference Price is published. Required if /instrumentId element is not exist.	0..1
	/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.

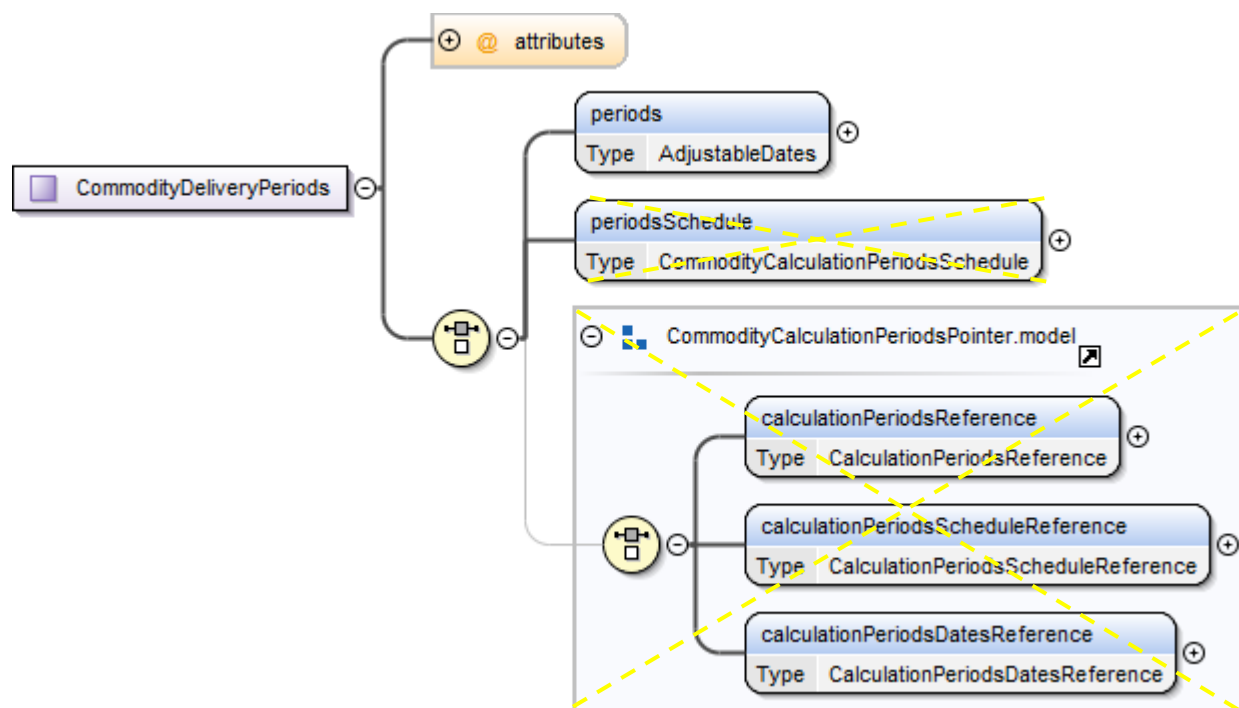
Field Reference Number	Field location (with root being the "Commodity"-typed element)	Field name	Data Type	Description	Card.
				Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	
cm.7.7	/	[branching] ¹⁶	---	The choose-0-out-of-2, or choose-1-out-of-2 between /exchangeId and /publication elements.	0..1
cm.7.7.1	/	exchangeId	Scheme: HomepageMIC xsd:normalizedString(10)	Either /exchangeId or /publication. The Exchange identification code for those commodities being traded with reference to the price of a listed instrument.	1..1
	/exchangeId	@exchangeIdScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/exchange-id-MIC-1-0	Opt.
cm.7.7.2	/	publication	---	Either /exchangeId or /publication. For those commodities being traded with reference to a price distributed by a publication, that publication should be specified in the 'publication' element.	1..1
cm.7.7.2.1	/publication	rateSource	Scheme: InformationProvider xsd:normalizedString(60)	The publication in which the rate, price, index or factor is to be found.	0..1 (1..1)
	/publication/rateSource	@informationProviderScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-information-provider	Opt.
cm.7.7.2.2	/publication	rateSourcePage	xsd:normalizedString(60)	A specific page or screen (in the case of electronically published information) on which the rate source is to be found.	0..1
cm.7.7.2.3	/publication	rateSourcePageHeading	xsd:normalizedString(200)	The heading for the rate source on a given rate source page or screen.	0..1

¹⁶ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

Field Reference Number	Field location (with root being the "Commodity"-typed element)	Field name	Data Type	Description	Card.
cm.7.8	/	specifiedPrice	Enumerated type: specifiedPrice	The 'specified Price' describes the nature of the underlying price that is observed.	0..1
cm.7.9	/	[branching] ¹⁷	---	The choose-0-out-of-1, or choose-1-out-of-1 of deliveryDates element.	0..1
cm.7.9.1	/	deliveryDates	Enumerated type: deliveryDates	The 'deliveryDates' element is applicable for a Commodity Reference Price that references a listed future contract.	1..1

¹⁷ This is not a real XML element. It is specified here to show the choose-0-out-of-1, or choose-1-out-of-1 of child element relationship.

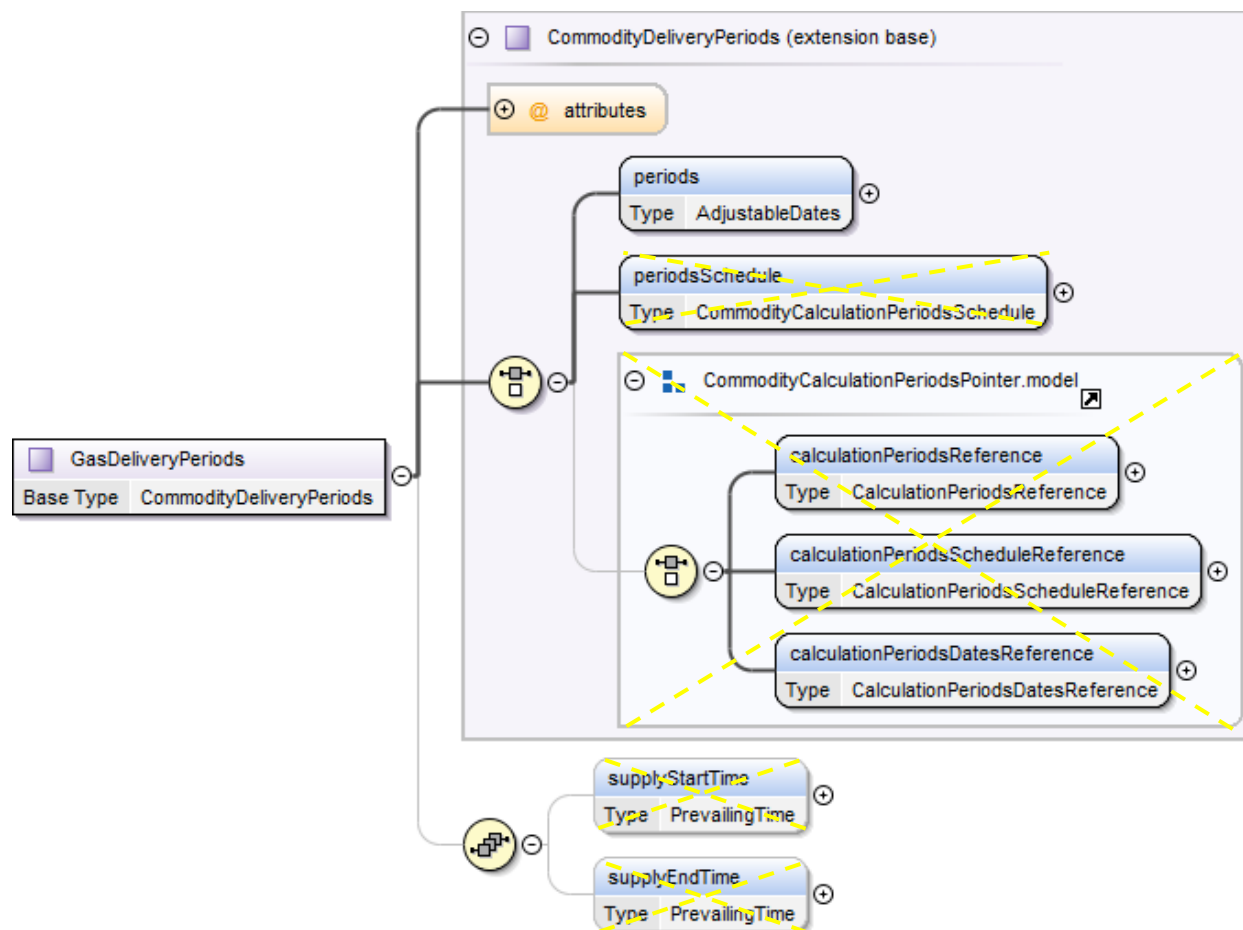
A.6.3.2.4.10 CommodityDeliveryPeriods



Field Reference Number	Field location (with root being the "CommodityDeliveryPeriods"-typed element)	Field name	Data Type	Description	Card.
cm.4.1	/	periods	AdjustableDates (Refer to section A.6.3.3.3 for details).	The Delivery Periods for this leg of the swap. This type is only intended to be used if the Delivery Periods differ from the Calculation Periods on the fixed or floating leg. If DeliveryPeriods mirror another leg, then the calculationPeriodsReference element should be used to	1..1

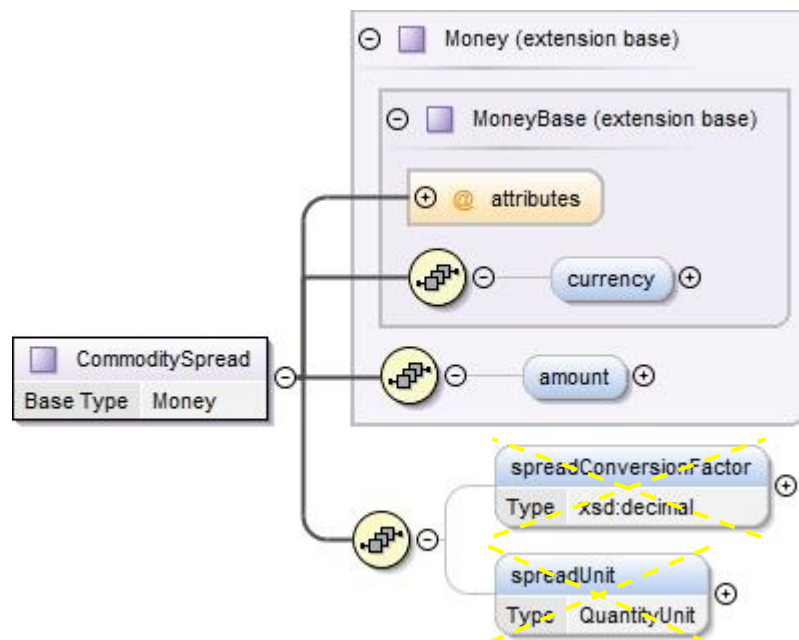
Field Reference Number	Field location (with root being "CommodityDeliveryPeriods"-typed element)	Field name	Data Type	Description	Card.
				point to the Calculation Periods on that leg - or the calculationPeriodsScheduleReference can be used to point to the Calculation Periods Schedule for that leg.	

A.6.3.2.4.11 GasDeliveryPeriods



Field Reference Number	Field location (with root the being "GasDeliveryPeriods"-typed element)	Field name	Data Type	Description	Card.
cm.15.1	/	periods	AdjustableDates (Refer to section A.6.3.3.3 for details).	The Delivery Periods for this leg of the swap. This type is only intended to be used if the Delivery Periods differ from the Calculation Periods on the fixed or floating leg. If DeliveryPeriods mirror another leg, then the calculationPeriodsReference element should be used to point to the Calculation Periods on that leg - or the calculationPeriodsScheduleReference can be used to point to the Calculation Periods Schedule for that leg.	1..1

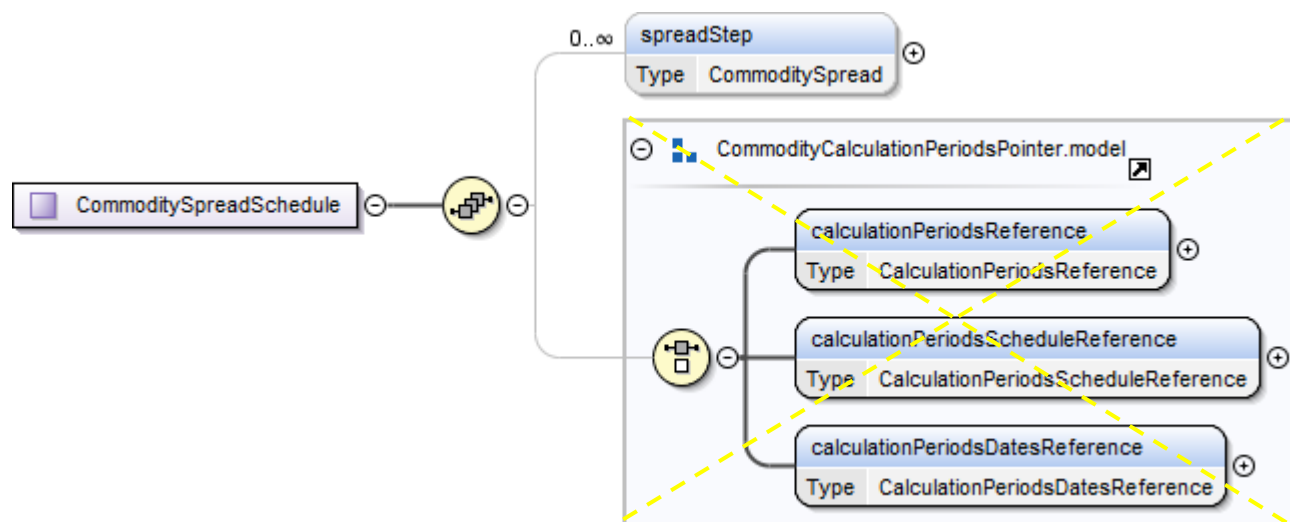
A.6.3.2.4.12 CommoditySpread



Field Reference Number	Field location (with root the "CommoditySpread"-typed element)	Field name	Data Type	Description	Card.
cm.8.1	/	currency	Scheme:Currency (xsd:normalizedString(3))	The currency in which an amount is denominated.	0..1 (1..1)
	/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.

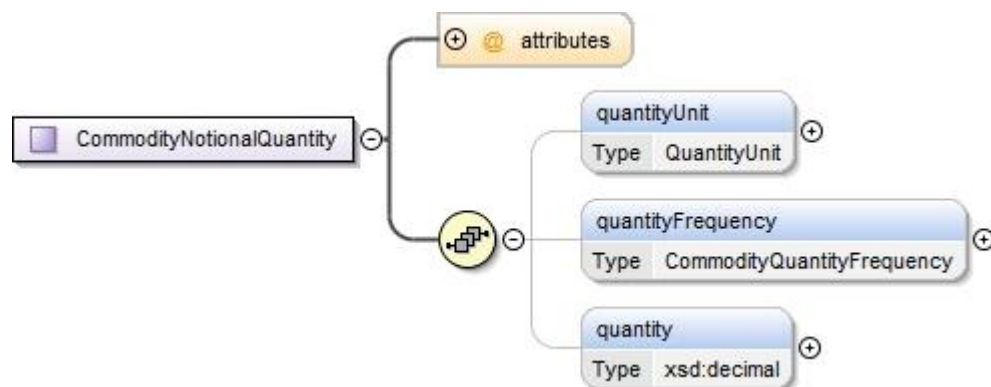
Field Reference Number	Field location (with root being "CommoditySpread"-typed element)	Field name	Data Type	Description	Card.
				Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	
cm.8.2	/	amount	xsd:decimal(20,10)	The monetary quantity in currency units.	0..1 (1..1)

A.6.3.2.4.13 CommoditySpreadSchedule



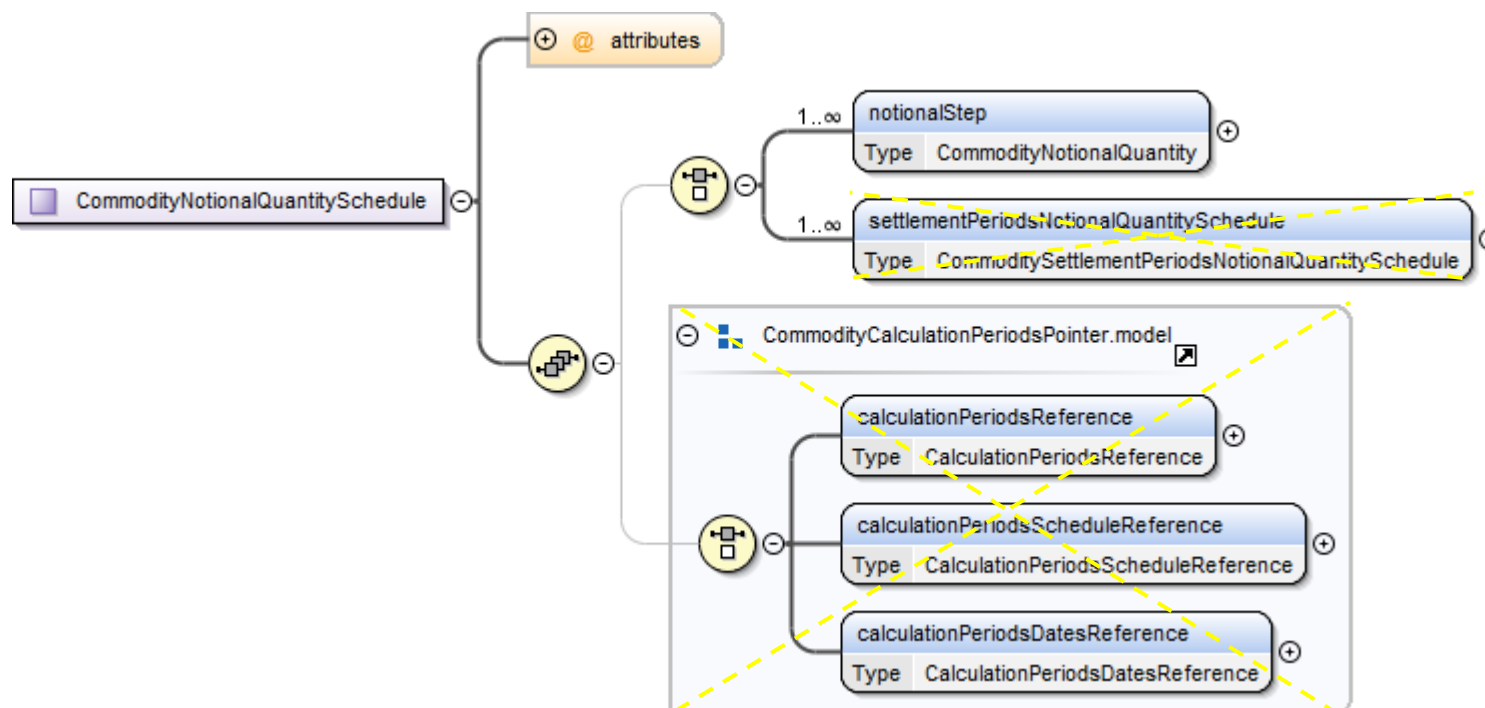
Field Reference Number	Field location (with root being the "CommoditySpreadSchedule"-typed element)	Field name	Data Type	Description	Card.
cm.12.1	/	spreadStep	CommoditySpread (Refer to section A.6.3.2.4.12 for details).	The spread per Calculation Period. There must be a spread step specified for each Calculation Period, regardless of whether the spread changes or remains the same between periods.	0..U (1..24)

A.6.3.2.4.14 CommodityNotionalQuantity



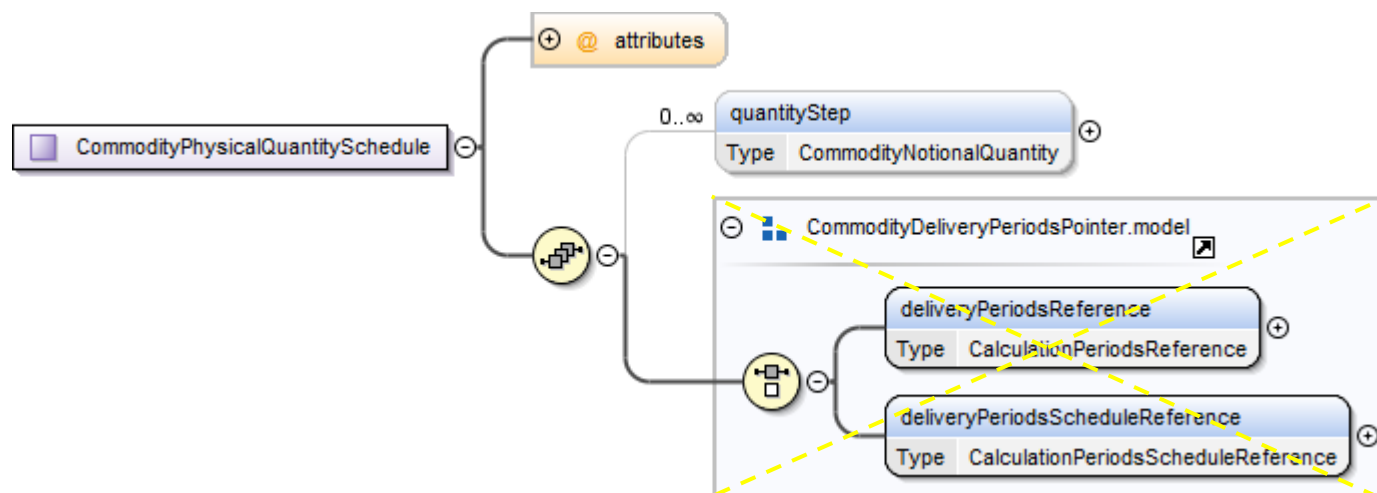
Field Reference Number	Field location (with root the "CommodityNotionalQuantity"-typed element)	Field name	Data Type	Description	Card.
cm.1.1	/	quantityUnit	Scheme: PriceQuoteUnits (xsd:normalizedString(30))	Quantity Unit is the unit of measure applicable for the quantity on the Transaction.	0..1 (1..1)
	/quantityUnit	@quantityUnitScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/price-quote-units	Opt.
cm.1.2	/	quantityFrequency	Scheme: CommodityQuantityFrequency (xsd:normalizedString(30))	The frequency at which the Notional Quantity is deemed to apply for purposes of calculating the Total Notional Quantity.	0..1
	/quantityFrequency	@quantityFrequencyScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-quantity-frequency	Opt.
cm.1.3	/	quantity	xsd:decimal(20,10)	Amount of commodity per quantity frequency.	0..1 (1..1)

A.6.3.2.4.15 CommodityNotionalQuantitySchedule



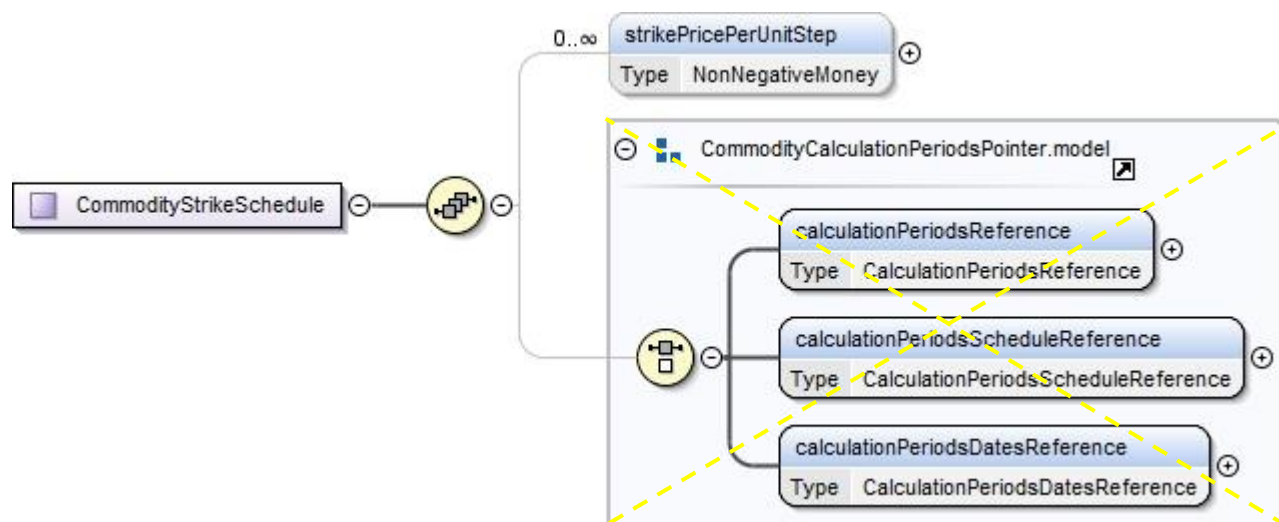
Field Reference Number	Field location (with root the "CommodityNotionalQuantitySchedule"-typed element)	Field name	Data Type	Description	Card.
cm.10.1	/	notionalStep	CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details)	The Notional Quantity per Calculation Period. There must be a Notional Quantity specified for each Calculation Period, regardless of whether the quantity changes or remains the same between periods.	1..U (1..24)

A.6.3.2.4.16 CommodityPhysicalQuantitySchedule



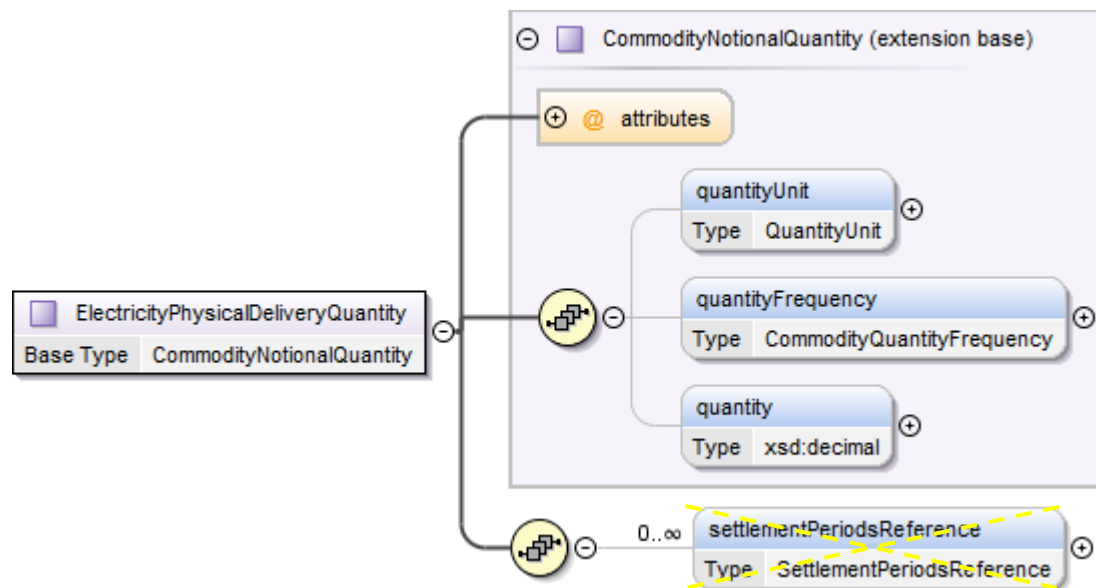
Field Reference Number	Field location (with root being the "CommodityPhysicalQuantitySchedule"-typed element)	Field name	Data Type	Description	Card.
cm.2.1	/	quantityStep	CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details)	The quantity per Calculation Period. There must be a quantity specified for each Calculation Period, regardless of whether the quantity changes or remains the same between periods.	0..U (1..24)

A.6.3.2.4.17 CommodityStrikeSchedule



Field Reference Number	Field location (with root being the "CommodityStrikeSchedule"-typed element)	Field name	Data Type	Description	Card.
cm.16.1	/	strikePricePerUnitStep	NonNegativeMoney (Refer to section A.6.3.2.4.24 for details).	The strike price per unit per Calculation Period. There must be a strike price per unit specified for each Calculation Period, regardless of whether the price changes or remains the same between periods.	0..U (1..24)

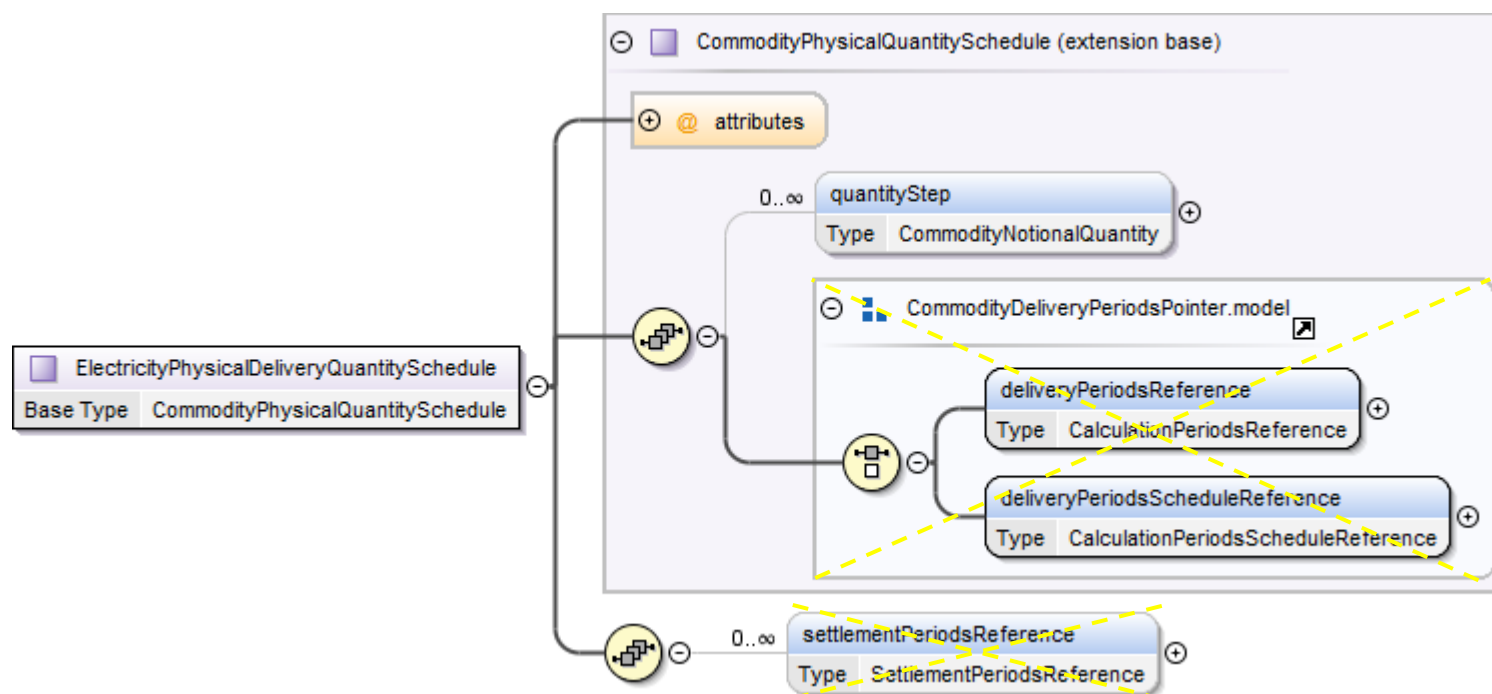
A.6.3.2.4.18 ElectricityPhysicalDeliveryQuantity



Field Reference Number	Field location (with root the "ElectricityPhysicalDeliveryQuantity"-typed element)	Field name	Data Type	Description	Card.
cm.13.1	/	quantityUnit	Scheme: PriceQuoteUnits xsd:normalizedString(30)	Quantity Unit is the unit of measure applicable for the quantity on the Transaction.	0..1 (1..1)
	/quantityUnit	quantityUnitScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/price-quote-units	Opt.
cm.13.2	/	quantityFrequency	Scheme: CommodityQuantityFrequency xsd:normalizedString(30)	The frequency at which the Notional Quantity is deemed to apply for purposes of calculating the Total Notional Quantity.	0..1
	/quantityFrequency	quantityFrequencyScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value:	Opt.

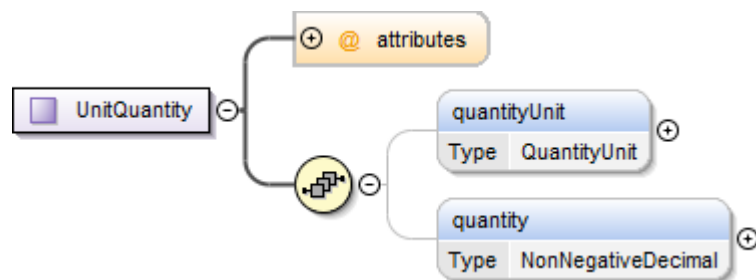
Field Reference Number	Field location (with root the "ElectricityPhysicalDeliveryQuantity"-typed element)	Field name	Data Type	Description	Card.
				http://www.fpml.org/coding-scheme/commodity-quantity-frequency	
cm.13.3	/	quantity	xsd:decimal(20,10)	Amount of commodity per quantity frequency.	0..1 (1..1)

A.6.3.2.4.19 ElectricityPhysicalDeliveryQuantitySchedule



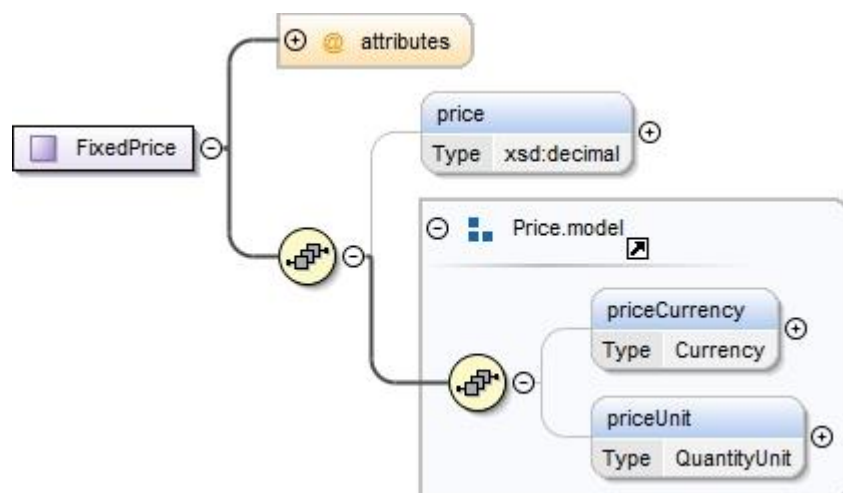
Field Reference Number	Field location (with root being "ElectricityPhysicalDeliveryQuantitySchedule"-typed element)	Field name	Data Type	Description	Card.
cm.14.1	/	quantityStep	CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details)	The quantity per Calculation Period. There must be a quantity specified for each Calculation Period, regardless of whether the quantity changes or remains the same between periods.	0..U (1..24)

A.6.3.2.4.20 UnitQuantity



Field Reference Number	Field location (with root being the "UnitQuantity"-typed element)	Field name	Data Type	Description	Card.
cm.3.1	/	quantityUnit	Scheme: PriceQuoteUnits (xsd:normalizedString(30))	Quantity Unit is the unit of measure applicable for the quantity on the Transaction.	0..1 (1..1)
	/quantityUnit	@quantityUnitScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/price-quote-units	Opt.
cm.3.2	/	quantity	xsd:decimal(20,10) (non-negative)	Amount of commodity per quantity frequency.	0..1 (1..1)

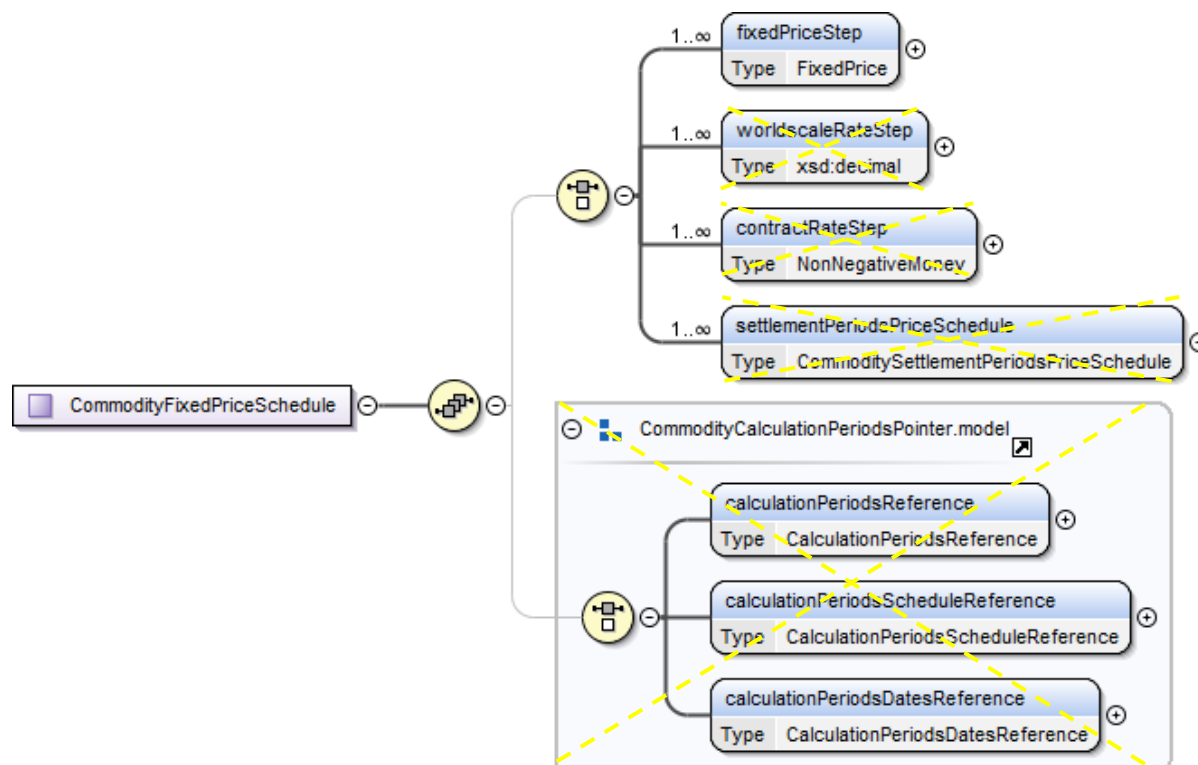
A.6.3.2.4.21 FixedPrice



Field Reference Number	Field location (with root being the "FixedPrice"-typed element)	Field name	Data Type	Description	Card.
cm.5.1	/	price	xsd:decimal(20,10)	The fixed price which applies for the trade.	0..1 (1..1)
cm.5.2	/	priceCurrency	Scheme: Currency (xsd:normalizedString(3))	The currency of the fixed price which applies in the trade.	0..1 (1..1)
	/priceCurrency	@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.
cm.5.3	/	priceUnit	Scheme: PriceQuoteUnits (xsd:normalizedString(30))	The units of measure of the fixed price which applies in the trade.	0..1 (1..1)

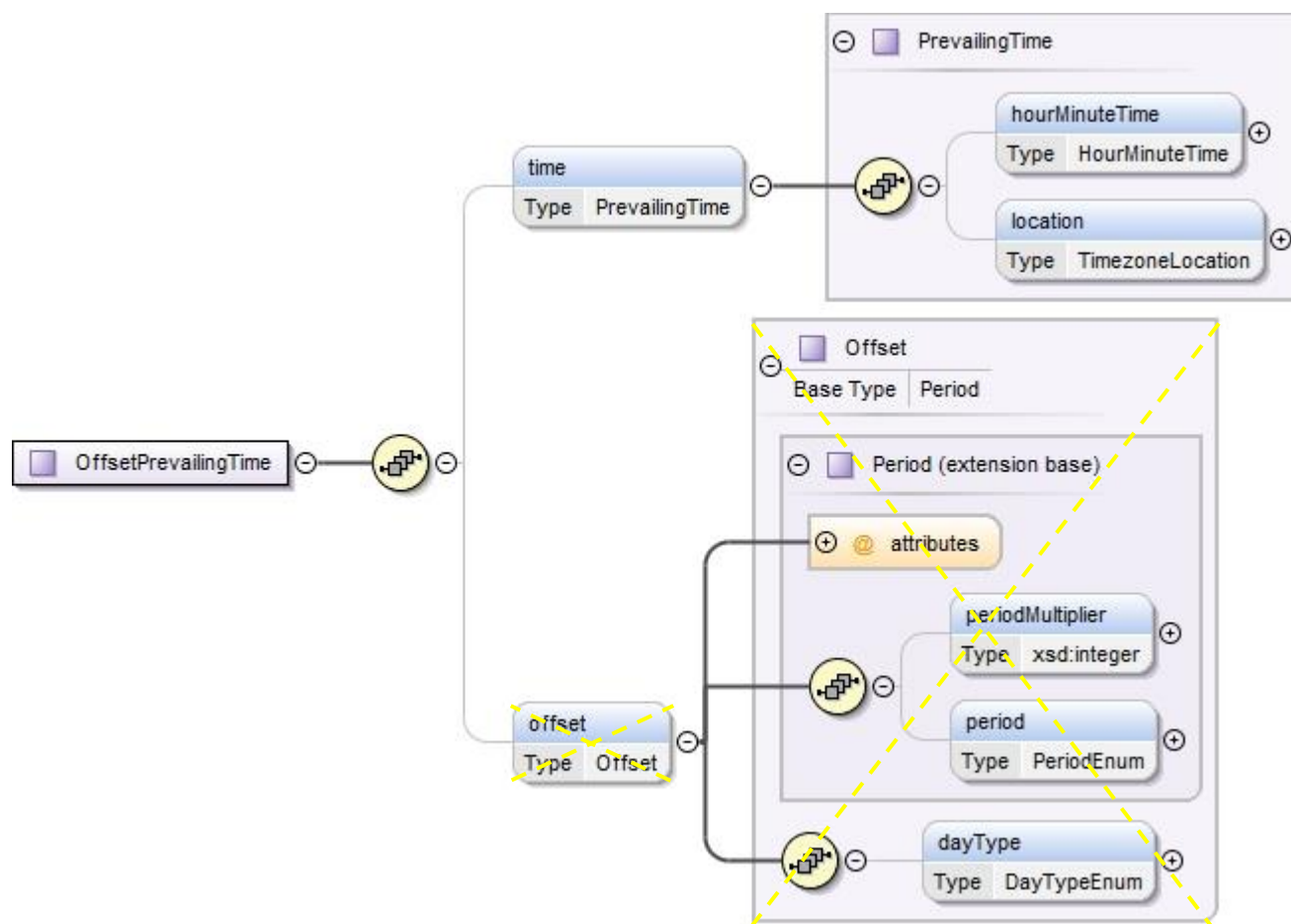
Field Reference Number	Field location (with root being the “FixedPrice”-typed element)	Field name	Data Type	Description	Card.
	/priceUnit	@quantityUnitScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/price-quote-units	Opt.

A.6.3.2.4.22 FixedPriceSchedule



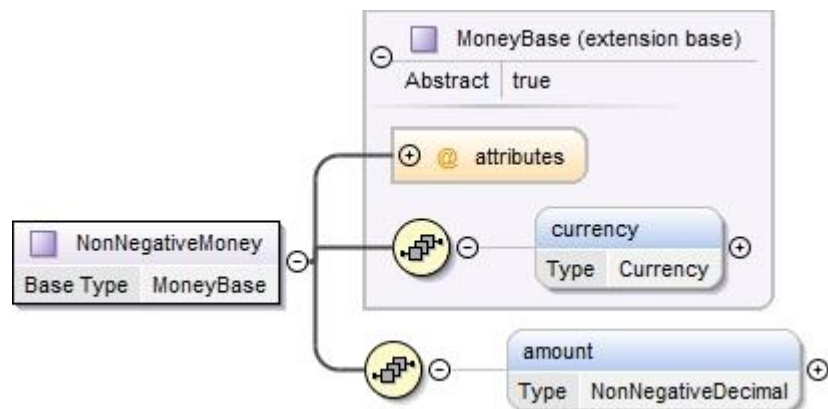
Field Reference Number	Field location (with root the "CommodityFixedPriceSchedule"-typed element)	Field name	Data Type	Description	Card.
cm.11.1	/	fixedPriceStep	FixedPrice (Refer to section A.6.3.2.4.21 for details).	The Fixed Price for a given Calculation Period during the life of the trade. There must be a Fixed Price step specified for each Calculation Period, regardless of whether the Fixed Price changes or remains the same between periods.	1..U (1..24)

A.6.3.2.4.23 OffsetPrevailingTime



Field Reference Number	Field location (with root being "OffsetPrevailingTime"-typed element)	Field name	Data Type	Description	Card.
cm.6.1	/	time	---	A type for defining a time with respect to a geographic location, for example 11:00 Phoenix, USA. This type should be used where a wider range of locations than those available as business centres is required.	0..1
cm.6.1.1	/time	hourMinuteTime	xsd:time	A time specified in hh:mm:ss format where the second component must be '00', e.g. 11am would be represented as 11:00:00.	0..1
cm.6.1.2	/time	location	xsd:normalizedString(63)	The geographic location to which the hourMinuteTime applies. The time takes into account any current day light saving changes or other adjustments i.e. it is the prevailing time at the location.	0..1

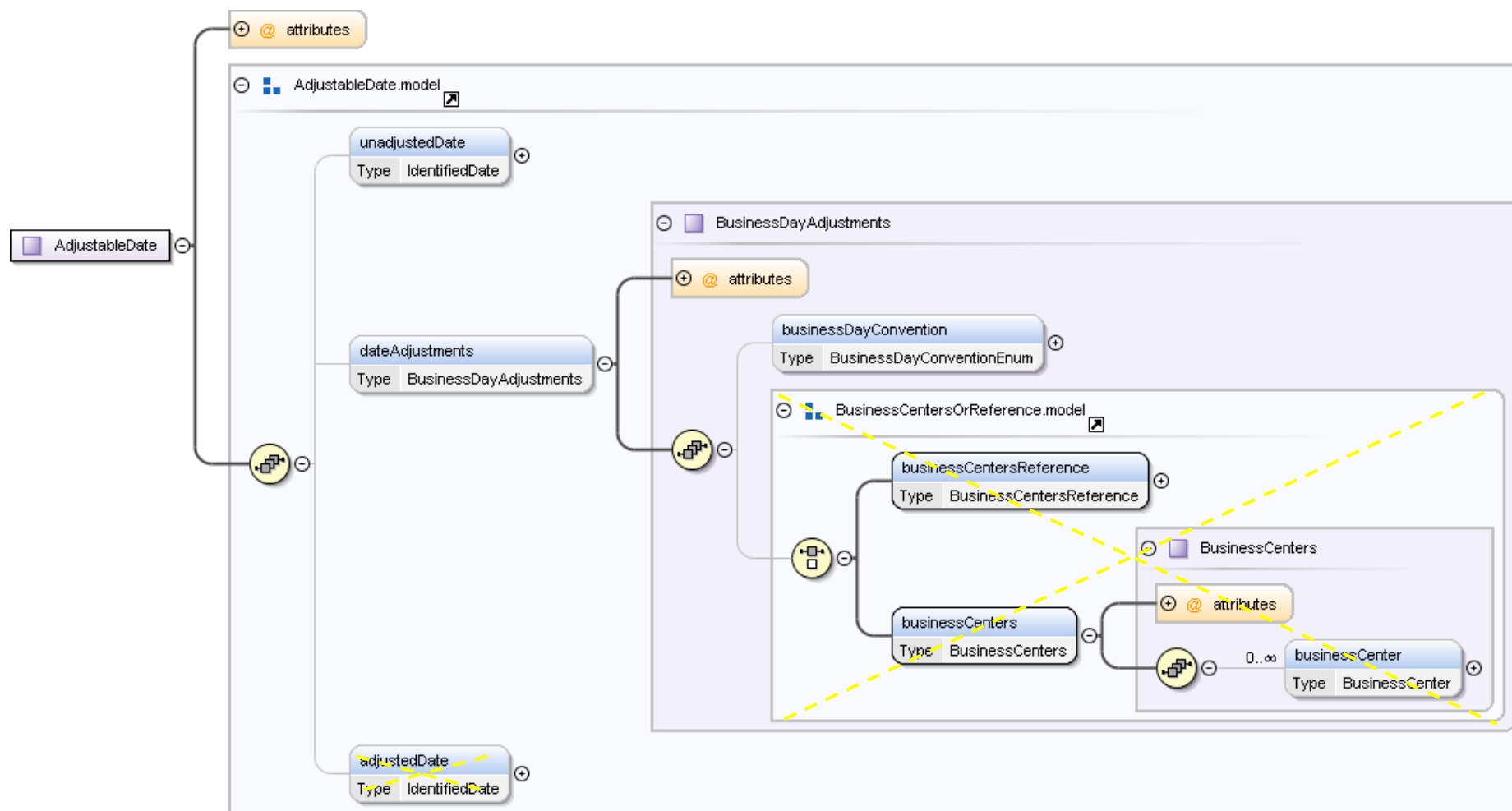
A.6.3.2.4.24 NonNegativeMoney



Field Reference Number	Field location (with root the "NonNegativeMoney"-typed element)	Field name	Data Type	Description	Card.
cm.9.1	/	currency	Scheme: Currency (xsd:normalizedString (3))	The total amount of all fixed payments due during the term of the trade. The currency in which an amount is denominated.	0..1 (1..1)
cm.9.2	/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.
cm.9.3	/	amount	xsd:decimal (20,10) (non-negative)	The non negative monetary quantity in currency units.	0..1 (1..1)

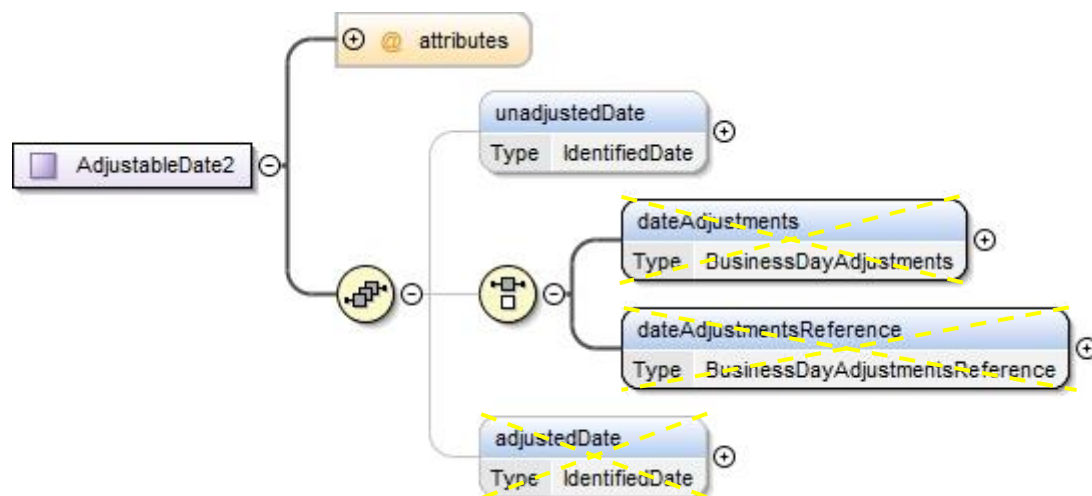
A.6.3.3 Reporting - Common FpML Structures

A.6.3.3.1 Reporting – AdjustableDate



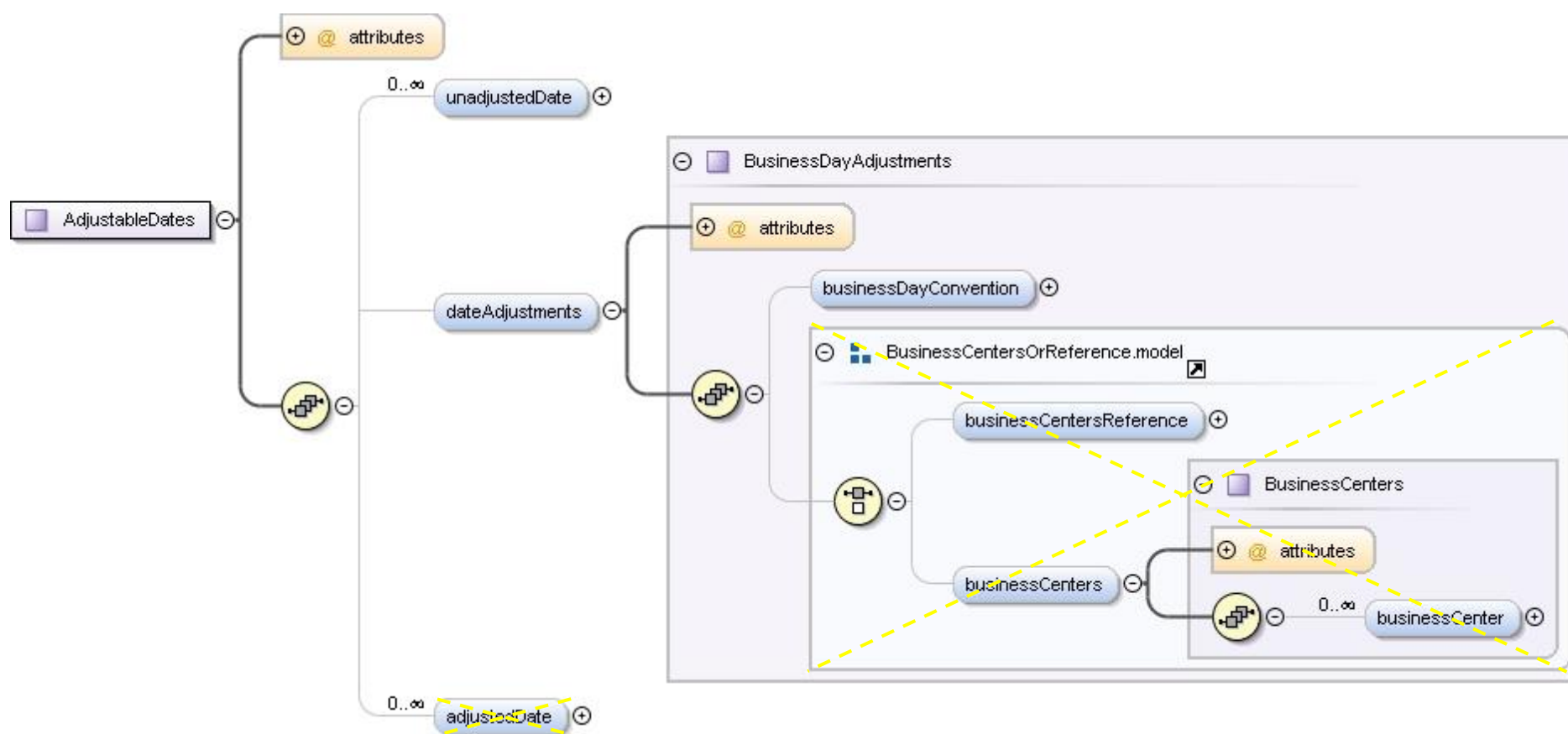
Field Reference Number	Field location (with root being the "AdjustableDate"-typed element)	Field name	Data Type	Description	Card.
a.1	/	unadjustedDate	xsd:date	A date subject to adjustment.	0..1 (1..1)
a.2	/	dateAdjustments	---	<p>The business day convention and financial business centers used for adjusting 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 Commodity Forward /averagePriceLeg/pricingStartDate.</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.6.3.3.2 Reporting – AdjustableDate2



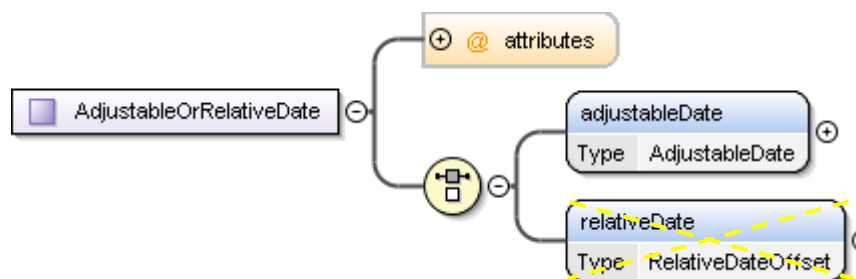
Field Reference Number	Field location (with root being the "AdjustableDate"-typed element)	Field name	Data Type	Description	Card.
a.1	/	unadjustedDate	xsd:date	A date subject to adjustment.	0..1 (1..1)

A.6.3.3.3 Reporting – AdjustableDates



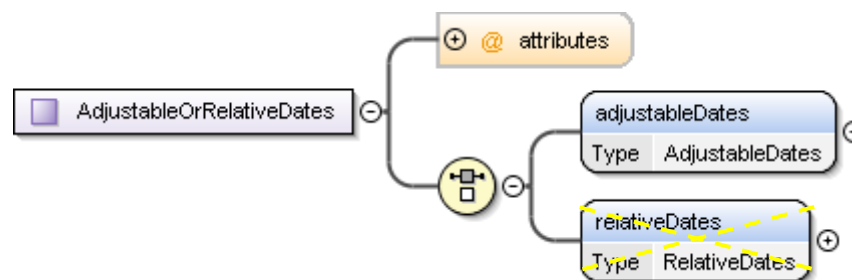
Field Reference Number	Field location (with root being the "AdjustableDates"-typed element)	Field name	Data Type	Description	Card.
b.1	/	unadjustedDate	xsd:date	<p>A date subject to adjustment.</p> <p>For CommodityDeliveryPeriods and GasDeliveryPeriods, Card. is (1..24).</p> <p>For Commodity Option /physicalExercise/americanExercise/commencementDates, /physicalExercise/americanExercise/expirationDates, /physicalExercise/europeanExercise/expirationDates, Card. are (1..3).</p>	0..U (0..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.6.3.3.4 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.6.3.3.1 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

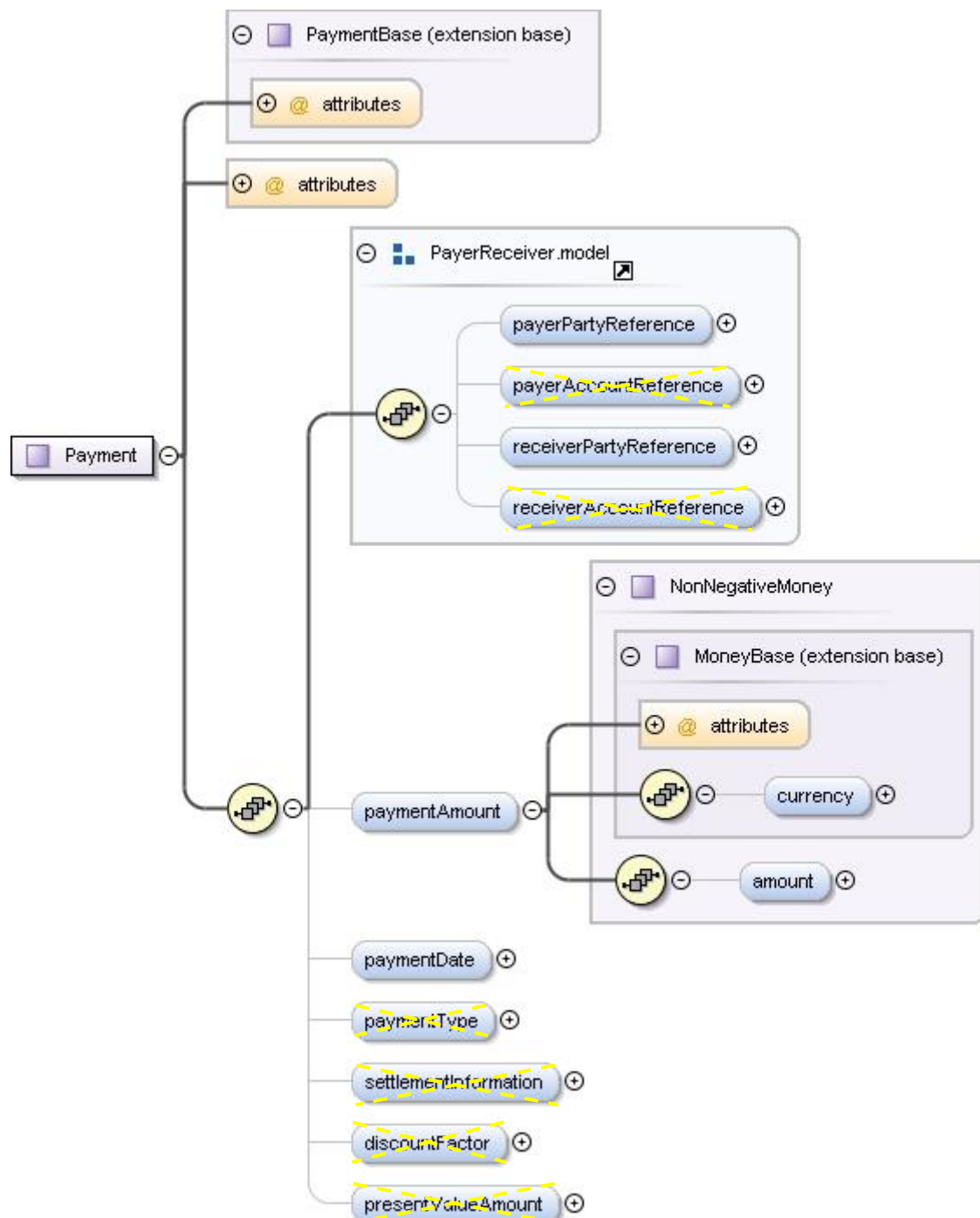
A.6.3.3.5 Reporting – AdjustableOrRelativeDates



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.6.3.3.3 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

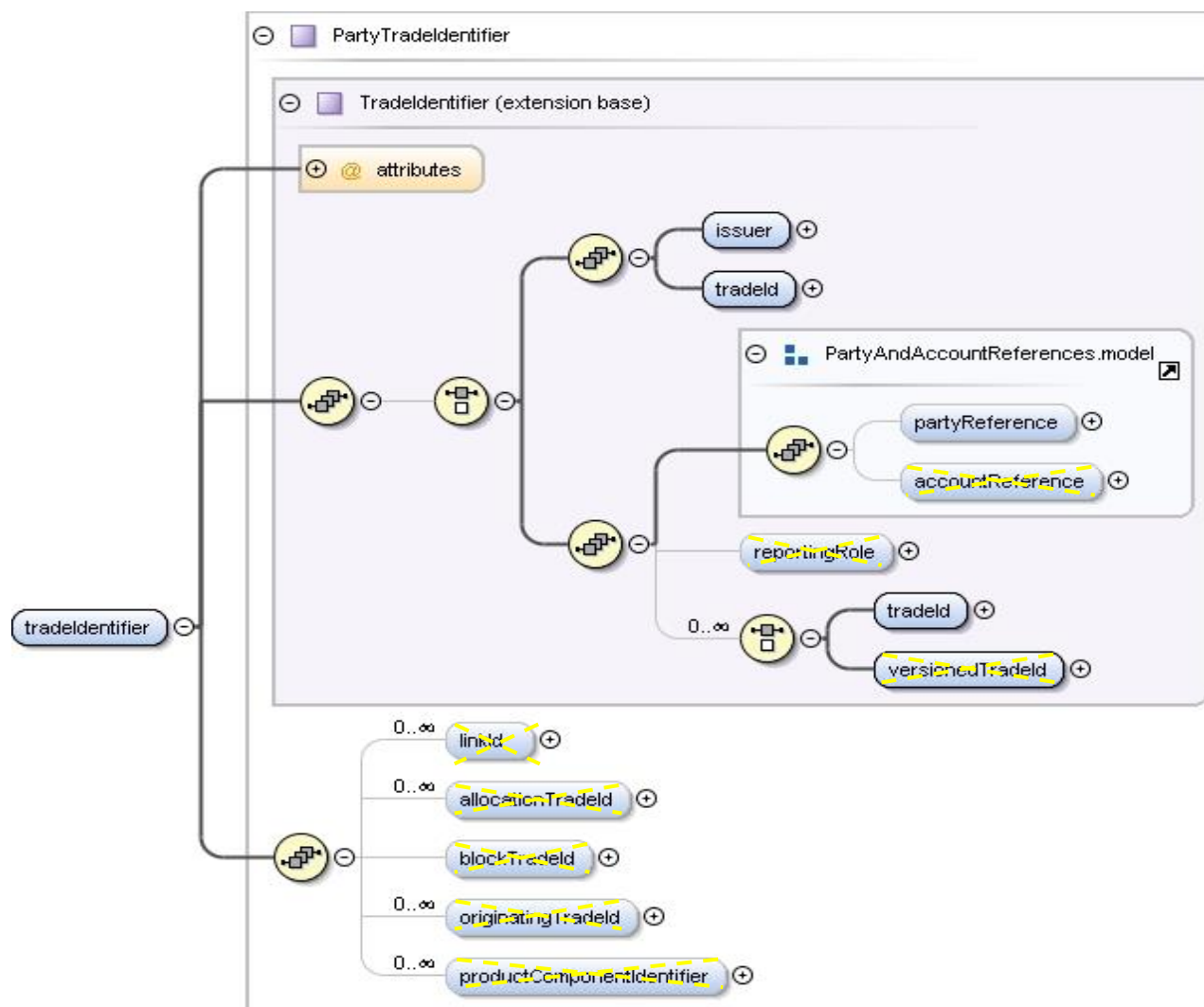
A.6.3.3.6 Reporting – Payment

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.6.3.3.1 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.6.3.3.7 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) ¹⁸		<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 UTI-TID, prior UTI-TID, HKTR trade reference, 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>	Opt.

¹⁸ 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>For example,</p> <p>(1) If tradeId field (h.2) is filled with UTI for trade 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>UTI and Prior-UTI</u> 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> <p>Prior-UTI is the USI for the original trade.</p> <p>The UTI must be specified when UTI indicator is true; not</p>	1..1

Field Reference Number	Field location (with root being the "TradeIdentifier"-typed element)	Field name	Data Type	Description	Card.
				allowed otherwise. Prior-UTI is always optional to be specified.	
	/tradeId	@tradeIdScheme	xsd:anyURI	<p>Please use the following URLs 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> <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>	Opt. (Req.)
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	Scheme	Either ((/issuer and /tradeId (h.2)) or (/partyReference and	1..U

Field Reference Number	Field location (with root being the "TradeIdentifier"-typed element)	Field name	Data Type	Description	Card.
			(xsd:normalizedString (255)) <u>Further length constraints on different trade IDs:</u> UTI-TID, Prior UTI-TID: xsd:normalizedString(241) HKTR trade reference: xsd:normalizedString(15) Agent trade reference: xsd:normalizedString(40) User trade reference: xsd:normalizedString(241) CP trade reference: xsd:normalizedString(40)	/tradeId (h.4)). A trade reference identifier allocated by a party. <u>UTI-TID and Prior UTI-TID</u> 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: http://eur-lex.europa.eu/LexUriServ/LexUriServ.do?uri=OJ:L:2013:052:0001:0010:EN:PDF Users may refer to the updates of the website from time to time. Prior UTI-TID is the TID for the original trade. It is optional to be specified. <u>HKTR trade reference</u> Unique trade reference generated by TR system. This field is applicable to reporting party and agent for trade correlation purpose in post-trade events. <u>Agent trade reference</u> The trade reference used by agent. This field is: - Required by agent for non-trade-correlating purpose; - Applicable to agent for trade correlation purpose in post-trade events; - Not allowed otherwise. If reporting party amends trade which is submitted by	(1..5 for new trade and backloading, 1..6 for amendment, 1..1 for other post-trade events)

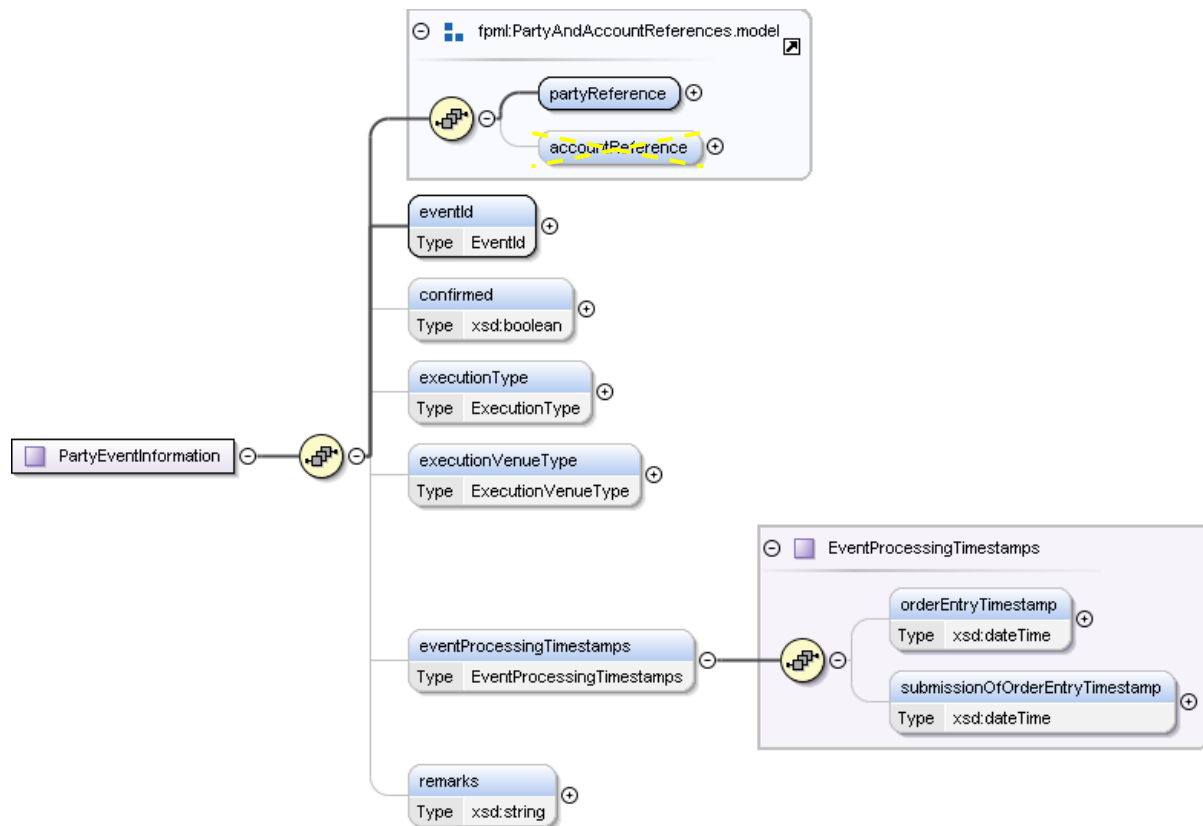
Field Reference Number	Field location (with root being the "TradeIdentifier"-typed element)	Field name	Data Type	Description	Card.
				<p>agent, this field should left blank as reporting party cannot input this field. Therefore, previously assigned agent trade reference will be retained automatically.</p> <p><u>User trade reference</u> The trade reference used by the reporting party. This field is:</p> <ul style="list-style-type: none"> - Required by reporting party and agent for non-trade-correlating purpose; - Applicable to reporting party and agent for trade correlation purpose in post-trade events. <p><u>CP trade reference</u> CP trade reference is the identifying reference assigned to the trade by the confirmation platform. This field is not allowed when Confirmation Platform ID (i.e. field "relatedParty" with "ConfirmationPlatform"role) is "PAPER". The field is optional when Confirmation Platform ID is "OTHERS". The field is required 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 - The CP Trade Reference - The UTI-TID - The Prior UTI-TID <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 / existing UTI-TID - The user trade reference - The agent reference 	

Field Reference Number	Field location (with root being the "TradeIdentifier"-typed element)	Field name	Data Type	Description	Card.
				<ul style="list-style-type: none"> - The CP Trade Reference - The UTI-TID - The Prior UTI-TID <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 UTI-TID - Or the existing user trade reference - Or the existing agent trade reference - Or the HKTR trade reference 	
	/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> <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: http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id</p>	Opt. (Req.)

Field Reference Number	Field location (with root being the "TradeIdentifier"-typed element)	Field name	Data Type	Description	Card.
				<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> <p>CP Trade Reference: http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref</p> <p>UTI-TID: http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier-unique-trade-id</p> <p>Prior UTI-TID: http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier-unique-trade-id</p>	

A.6.3.3.8 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

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 (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	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	No
User Event Reference	[Request level] /tr:eventActivityReport/correlationId/@correlationIdScheme= http://www.hkicl.com.hk/scheme/hktr/user-event-ref	R	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	No

Field Name	FpML path relative to the Trade Event element (if not otherwise specified)	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Agent Trade Reference (for trade correlation)	[Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=" http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref "	R	No
User Trade Reference (for trade correlation)	[Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=" http://www.hkicl.com.hk/scheme/hktr/user-trade-ref "	R	No
UTI – Issuer ID (for trade correlation)	[Amendment] /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme=" http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier "	R	No
UTI – UTI value (for trade correlation)	[Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=" http://www.fpml.org/coding-scheme/external/unique-transaction-identifier "	R	No
UTI-TID (for trade correlation)	[Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=" http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id "	R	No
Agreement Date	[Amendment] /agreementDate	R	No
Effective Date (Event level)	[Amendment] /effectiveDate	R	No
Execution Type	[New Trade / Backloading / Amendment] /tr:partyEventInformation/tr:executionType	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/new-agent-trade-ref "	R	No

Field Name	FpML path relative to the Trade Event element (if not otherwise specified)	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
	com.hk/scheme/hktr/user-trade-ref “ [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=“ http://www.hkicl.com.hk/scheme/hktr/new-user-trade-ref ”		
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
Prior UTI - Issuer ID	/trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme=“ http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier ”	R	No
Prior UTI - UTI value	[New Trade / Backloading] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=“ http://www.fpml.org/coding-scheme/external/prior-unique-transaction-identifier ” [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=“ http://www.hkicl.com.hk/scheme/hktr/new-prior-unique-transaction-identifier ”	R	No
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 (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
	/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-unique-transaction-identifier-unique-trade-id"		
Prior UTI-TID	[New Trade / Backloading] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier-unique-trade-id" [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier-unique-trade-id"	R	No
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	Yes
Clearing	/trade/tradeHeader/partyTradeInformation/intentToClear	R	Yes
Central Counterparty ID	Party in partyTradeInformation block with /trade/tradeHeader/partyTradeInformation/relatedParty/role="ClearingOrganization"	R	Yes
Execution Agent	Party in partyTradeInformation block with /trade/tradeHeader/partyTradeInformation/relatedParty/role="ExecutionAgent"	R	No
Clearing Broker	Party in partyTradeInformation block with /trade/tradeHeader/partyTradeInformation/relatedParty/role="ClearingFirm"	R	No
Reference Branch of Trade Party	/trade/tradeHeader/partyTradeInformation/tr:referenceBranch	R	No
Desk ID	/trade/tradeHeader/partyTradeInformation/unit	R	No
Execution Date Time	[New Trade / Backloading] /trade/tradeHeader/partyTradeInformation/executionDateTime	R	No
Trade Party 1	[New Trade / Backloading / Amendment]/tr:tradeParty1	R	Yes
Trade Party 1 – Place of Incorporation	/party/country of the party block referenced by [New Trade / Backloading / Amendment]/tr:tradeParty1	R	No
Trade Party 2	[New Trade / Backloading / Amendment]/tr:tradeParty2	R	Yes

Field Name	FpML path relative to the Trade Event element (if not otherwise specified)	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Trade Party 2 – Place of Incorporation	/party/country of the party block referenced by [New Trade / Backloading / Amendment]/tr:tradeParty2	R	No
Bilateral Comments	[New Trade / Backloading / Amendment]/tr:bilateralComments	R	Yes
Special Terms Indicator	[New Trade / Backloading / Amendment]/tr:specialTermsIndicator	R	No
Special Terms	/trade/tradeHeader/partyTradeInformation/tr:specialTerms	R	No
Counterparty Origin	/trade/tradeHeader/partyTradeInformation/tr:counterpartyOrigin	R	No
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
Price Notation – Price Type	/trade/tradeHeader/partyTradeInformation/tr:priceNotation/tr:priceType	R	No
Price Notation – Price	/trade/tradeHeader/partyTradeInformation/tr:priceNotation/tr:price	R	No
Master Agreement - Type	/trade/documentation/masterAgreement/masterAgreementType	R	No
Master Agreement - Version	/trade/documentation/masterAgreement/masterAgreementVersion	R	No
Master Agreement - Date	/trade/documentation/masterAgreement/masterAgreementDate	R	No
Master Supplement Date	/trade/documentation/tr:masterSupplementDate	R	No
Definitions Type	/trade/documentation/contractualDefinitions	R	No

A.6.4.2 Credit

A.6.4.2.1 Credit Default Swap – Single Name

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Asset Class	/trade/creditDefaultSwap/primaryAssetClass	R	Yes
UPI	/trade/creditDefaultSwap/productId	R	No
Product taxonomy	/trade/creditDefaultSwap/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"	R	Yes
Buyer	/trade/creditDefaultSwap/generalTerms/buyerPartyReference	R	Yes
Seller	/trade/creditDefaultSwap/generalTerms/sellerPartyReference	R	Yes
Embedded Option on Swap	/trade/creditDefaultSwap/embeddedOptionType	R	No
Effective Date (Unadjusted Date)	/trade/creditDefaultSwap/generalTerms/effectiveDate/unadjustedDate	R	Yes
Scheduled Termination Date (Unadjusted Date)	/trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate	R	Yes
Reference Entity - ID Type	/trade/creditDefaultSwap/generalTerms/referenceInformation/referenceEntity/entityId @entityIdScheme	R	Yes
Reference Entity - Entity ID	/trade/creditDefaultSwap/generalTerms/referenceInformation/referenceEntity/entityId	R	Yes
Reference Entity - Entity Name	/trade/creditDefaultSwap/generalTerms/referenceInformation/referenceEntity/entityName	R	Yes
Reference Obligation - Asset Type	/trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/bond or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/convertibleBond or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/mortgage or	R	Yes

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Reference Obligation – ID Type	/trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/loan /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/bond/instrumentId@instrumentIdScheme or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/convertibleBond/instrumentId@instrumentIdScheme or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/mortgage/instrumentId@instrumentIdScheme or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/loan/instrumentId@instrumentIdScheme	R	Yes
Reference Obligation – Instrument ID	/trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/bond/instrumentId or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/convertibleBond/instrumentId or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/mortgage/instrumentId or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/loan/instrumentId	R	Yes
Reference Obligation – Place of Incorporation	/trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/bond/tr:placeOfIssuance or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/convertibleBond/tr:placeOfIssuance or	R	No

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
	/trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/mortgage/tr:placeOfIssuance or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/loan/tr:placeOfIssuance		
Initial Payment Amount Payer	/trade/creditDefaultSwap/feeLeg/initialPayment/payerPartyReference	R	No
Initial Payment Amount Receiver	/trade/creditDefaultSwap/feeLeg/initialPayment/receiverPartyReference	R	No
Initial Payment Date - Unadjusted Date	/trade/creditDefaultSwap/feeLeg/initialPayment/adjustablePaymentDate	R	No
Initial Payment - Currency	/trade/creditDefaultSwap/feeLeg/initialPayment/paymentAmount/currency	R	No
Initial Payment - Amount	/trade/creditDefaultSwap/feeLeg/initialPayment/paymentAmount/amount	R	No
Single Payment Date - Unadjusted Date	/trade/creditDefaultSwap/feeLeg/singlePayment/adjustablePaymentDate	R	No
Single Payment - Currency	/trade/creditDefaultSwap/feeLeg/singlePayment/fixedAmount/currency	R	No
Single Payment - Amount	/trade/creditDefaultSwap/feeLeg/singlePayment/fixedAmount/amount	R	No
Payment Frequency - Period Multiplier	/trade/creditDefaultSwap/feeLeg/periodicPayment/paymentFrequency/periodMultiplier	R	Yes
Payment Frequency - Period	/trade/creditDefaultSwap/feeLeg/periodicPayment/paymentFrequency/period	R	Yes
Fixed Rate (per annum)	/trade/creditDefaultSwap/feeLeg/periodicPayment/fixedAmountCalculation/fixedRate	R	Yes
Notional Amount - Currency	/trade/creditDefaultSwap/protectionTerms/calculationAmount/currency	R	Yes
Notional Amount - Amount	/trade/creditDefaultSwap/protectionTerms/calculationAmount/amount	R	Yes
Cash Settlement Currency	/trade/creditDefaultSwap/cashSettlementTerms/settlementCurrency/currency	R (Required when the transaction is to be settled in a different currency other than the currency in which the notional amount is denominated)	No

A.6.4.2.2 Credit Default Swap – Index

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Asset Class	/trade/creditDefaultSwap/primaryAssetClass	R	Yes
UPI	/trade/creditDefaultSwap/productId	R	No
Product taxonomy	/trade/creditDefaultSwap/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy "	R	Yes
Buyer	/trade/creditDefaultSwap/generalTerms/buyerPartyReference	R	Yes
Seller	/trade/creditDefaultSwap/generalTerms/sellerPartyReference	R	Yes
Embedded Option on Swap	/trade/creditDefaultSwap/embeddedOptionType	R	No
Effective Date (Unadjusted Date)	/trade/creditDefaultSwap/generalTerms/effectiveDate/unadjustedDate	R	Yes
Scheduled Termination Date (Unadjusted Date)	/trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate	R	Yes
Index Reference Information - ID Type	/trade/creditDefaultSwap/generalTerms/indexReferenceInformation/indexId@indexIdScheme	R	Yes
Index Reference Information - Index ID	/trade/creditDefaultSwap/generalTerms/indexReferenceInformation/indexId	R	Yes
Index Reference Information - Place of Issuance Reference	/trade/creditDefaultSwap/generalTerms/indexReferenceInformation/tr:placeOfIssuance	R	No
Initial Payment Amount Payer	/trade/creditDefaultSwap/feeLeg/initialPayment/payerPartyReference	R	No
Initial Payment Amount Receiver	/trade/creditDefaultSwap/feeLeg/initialPayment/receiverPartyReference	R	No
Initial Payment Date - Unadjusted Date	/trade/creditDefaultSwap/feeLeg/initialPayment/adjustablePaymentDate	R	No
Initial Payment - Currency	/trade/creditDefaultSwap/feeLeg/initialPayment/paymentAmount/currency	R	No
Initial Payment - Amount	/trade/creditDefaultSwap/feeLeg/initialPayment/paymentAmount/amount	R	No
Payment Frequency - Period Multiplier	/trade/creditDefaultSwap/feeLeg/periodicPayment/paymentFrequency/periodMultiplier	R	Yes
Payment Frequency - Period	/trade/creditDefaultSwap/feeLeg/periodicPayment/paymentFrequency/period	R	Yes
Fixed Rate (per annum)	/trade/creditDefaultSwap/feeLeg/periodicPayment/fixedAmountCalculation/fixedRate	R	Yes

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Notional Amount - Currency	/trade/creditDefaultSwap/protectionTerms/calculationAmount/currency	R	Yes
Notional Amount - Amount	/trade/creditDefaultSwap/protectionTerms/calculationAmount/amount	R	Yes
Cash Settlement Currency	/trade/creditDefaultSwap/cashSettlementTerms/settlementCurrency/currency	R (Required when the transaction is to be settled in a different currency other than the currency in which the notional amount is denominated)	No

A.6.4.2.3 Credit Default Swap – Index Tranche

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Asset Class	/trade/creditDefaultSwap/primaryAssetClass	R	Yes
UPI	/trade/creditDefaultSwap/productId	R	No
Product taxonomy	/trade/creditDefaultSwap/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy "	R	Yes
Buyer	/trade/creditDefaultSwap/generalTerms/buyerPartyReference	R	Yes
Seller	/trade/creditDefaultSwap/generalTerms/sellerPartyReference	R	Yes
Embedded Option on Swap	/trade/creditDefaultSwap/embeddedOptionType	R	No
Effective Date (Unadjusted Date)	/trade/creditDefaultSwap/generalTerms/effectiveDate/unadjustedDate	R	Yes
Scheduled Termination Date (Unadjusted Date)	/trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate	R	Yes
Index Reference Information – ID Type	/trade/creditDefaultSwap/generalTerms/indexReferenceInformation/indexId@indexIdScheme	R	Yes
Index Reference Information – Index ID	/trade/creditDefaultSwap/generalTerms/indexReferenceInformation/indexId	R	Yes
Index Reference Information – Place of Issuance Reference	/trade/creditDefaultSwap/generalTerms/indexReferenceInformation/tr:placeOfIssuance	R	No
Attachment Point	/trade/creditDefaultSwap/generalTerms/indexReferenceInformation/tranche/attachmentPoint	R	Yes
Exhaustion Point	/trade/creditDefaultSwap/generalTerms/indexReferenceInformation/tranche/exhaustionPoint	R	Yes
Initial Payment Amount Payer	/trade/creditDefaultSwap/feeLeg/initialPayment/payerPartyReference	R	No
Initial Payment Amount Receiver	/trade/creditDefaultSwap/feeLeg/initialPayment/receiverPartyReference	R	No
Initial Payment Date - Unadjusted Date	/trade/creditDefaultSwap/feeLeg/initialPayment/adjustablePaymentDate	R	No
Initial Payment - Currency	/trade/creditDefaultSwap/feeLeg/initialPayment/paymentAmount/currency	R	No
Initial Payment - Amount	/trade/creditDefaultSwap/feeLeg/initialPayment/paymentAmount/amount	R	No

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Payment Frequency – Period Multiplier	/trade/creditDefaultSwap/feeLeg/periodicPayment/paymentFrequency/periodMultiplier	R	Yes
Payment Frequency – Period	/trade/creditDefaultSwap/feeLeg/periodicPayment/paymentFrequency/period	R	Yes
Fixed Rate (per annum)	/trade/creditDefaultSwap/feeLeg/periodicPayment/fixedAmountCalculation/fixedRate	R	Yes
Notional Amount – Currency	/trade/creditDefaultSwap/protectionTerms/calculationAmount/currency	R	Yes
Notional Amount – Amount	/trade/creditDefaultSwap/protectionTerms/calculationAmount/amount	R	Yes
Cash Settlement Currency	/trade/creditDefaultSwap/cashSettlementTerms/settlementCurrency/currency	R (Required when the transaction is to be settled in a different currency other than the currency in which the notional amount is denominated)	No

A.6.4.3 Commodity

A.6.4.3.1 Commodity Swap

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Asset Class	/trade/commoditySwap/primaryAssetClass	R	Yes
UPI	/trade/commoditySwap/productId	R	No
Product Taxonomy	/trade/commoditySwap/productType/@productTypeScheme=" http://www.hkicl.com.hk/scheme/hktr/product-taxonomy "	R	Yes
OTC Derivatives Product Taxonomy	/trade/commoditySwap/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy "	R	Yes
Settlement Currency	/trade/commoditySwap/settlementCurrency	R (Required when the transaction is to be settled in a different currency other than the currency in which the notional amount is denominated)	No
Effective Date (Unadjusted Date)	/trade/commoditySwap/effectiveDate/adjustableDate/unadjustedDate	R	Yes
Termination Date (Unadjusted Date)	/trade/commoditySwap/terminationDate/adjustableDate/unadjustedDate	R	Yes
Floating Leg Payer	/trade/commoditySwap/floatingLeg[1 2]/payerPartyReference	R	Yes
Floating Leg Commodity (Instrument ID)	/trade/commoditySwap/floatingLeg[1 2]/commodity/instrumentId	R	Yes
Floating Leg Commodity (Base)	/trade/commoditySwap/floatingLeg[1 2]/commodity/commodityBase	R	Yes
Floating Leg Commodity (Details)	/trade/commoditySwap/floatingLeg[1 2]/commodity/commodityDetails	R	Yes
Floating Leg Commodity (Unit of Measure)	/trade/commoditySwap/floatingLeg[1 2]/commodity/unit	R	Yes
Floating Leg Commodity (Currency)	/trade/commoditySwap/floatingLeg[1 2]/commodity/currency	R	Yes

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Floating Leg Commodity Exchange ID	/trade/commoditySwap/floatingLeg[1 2]/commodity/exchangeId	R	No
Floating Leg Commodity Publication (Rate Source)	/trade/commoditySwap/floatingLeg[1 2]/commodity/publication/rateSource	R	No
Floating Leg Commodity Publication (Rate Source Page)	/trade/commoditySwap/floatingLeg[1 2]/commodity/publication/rateSourcePage	R	No
Floating Leg Commodity Specified Price	/trade/commoditySwap/floatingLeg[1 2]/commodity/specifiedPrice	R	No
Floating Leg Notional Quantity (Unit)	/trade/commoditySwap/floatingLeg[1 2]/notionalQuantity/quantityUnit	R	No
Floating Leg Notional Quantity (Frequency)	/trade/commoditySwap/floatingLeg[1 2]/notionalQuantity/quantityFrequency	R	No
Floating Leg Notional Quantity (Quantity)	/trade/commoditySwap/floatingLeg[1 2]/notionalQuantity/quantity	R	No
Floating Leg Notional Quantity Schedule (Step Unit)	/trade/commoditySwap/floatingLeg[1 2]/notionalQuantitySchedule/notionalStep/quantityUnit	R	No
Floating Leg Notional Quantity Schedule (Step Frequency)	/trade/commoditySwap/floatingLeg[1 2]/notionalQuantitySchedule/notionalStep/quantityFrequency	R	No
Floating Leg Notional Quantity Schedule (Step Quantity)	/trade/commoditySwap/floatingLeg[1 2]/notionalQuantitySchedule/notionalStep/quantity	R	No
Floating Leg Total Notional Quantity	/trade/commoditySwap/floatingLeg[1 2]/totalNotionalQuantity	R	Yes
Floating Leg Calculation Spread (Currency)	/trade/commoditySwap/floatingLeg[1 2]/calculation/spread/currency	R	No
Floating Leg Calculation Spread (Amount)	/trade/commoditySwap/floatingLeg[1 2]/calculation/spread/amount	R	No
Floating Leg Calculation Spread Schedule (Step Currency)	/trade/commoditySwap/floatingLeg[1 2]/calculation/spreadSchedule/spreadStep/currency	R	No

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Floating Leg Calculation Spread Schedule (Step Amount)	/trade/commoditySwap/floatingLeg[1 2]/calculation/spreadSchedule/spreadStep/amount	R	No
Fixed Rate Payer	/trade/commoditySwap/fixedLeg/payerPartyReference	R	Yes
Fixed Price (Currency)	/trade/commoditySwap/fixedLeg/fixedPrice/priceCurrency	R	No
Fixed Price (Price)	/trade/commoditySwap/fixedLeg/fixedPrice/price	R	No
Fixed Price (Unit)	/trade/commoditySwap/fixedLeg/fixedPrice/priceUnit	R	No
Fixed Price Schedule (Step Currency)	/trade/commoditySwap/fixedLeg/fixedPriceSchedule/fixedPriceStep/priceCurrency	R	No
Fixed Price Schedule (Step Price)	/trade/commoditySwap/fixedLeg/fixedPriceSchedule/fixedPriceStep/price	R	No
Fixed Price Schedule (Step Unit)	/trade/commoditySwap/fixedLeg/fixedPriceSchedule/fixedPriceStep/priceUnit	R	No
Fixed Notional Quantity (Unit)	/trade/commoditySwap/fixedLeg/notionalQuantity/quantity	R	No
Fixed Notional Quantity (Frequency)	/trade/commoditySwap/fixedLeg/notionalQuantity/quantityFrequency	R	No
Fixed Notional Quantity (Quantity)	/trade/commoditySwap/fixedLeg/notionalQuantity/quantityUnit	R	No
Fixed Notional Quantity Schedule (Step Unit)	/trade/commoditySwap/fixedLeg/notionalQuantitySchedule/notionalStep/quantityUnit	R	No
Fixed Notional Quantity Schedule (Step Frequency)	/trade/commoditySwap/fixedLeg/notionalQuantitySchedule/notionalStep/quantityFrequency	R	No
Fixed Notional Quantity Schedule (Step Quantity)	/trade/commoditySwap/fixedLeg/notionalQuantitySchedule/notionalStep/quantity	R	No
Fixed Total Notional Quantity	/trade/commoditySwap/fixedLeg/totalNotionalQuantity	R	Yes
Coal Physical Leg Payer	/trade/commoditySwap/coalPhysicalLeg/payerPartyReference	R	Yes
Coal Type	/trade/commoditySwap/coalPhysicalLeg/coal/type	R	Yes
Coal Source	/trade/commoditySwap/coalPhysicalLeg/coal/source	R	Yes
Coal Physical Quantity (Unit)	/trade/commoditySwap/coalPhysicalLeg/deliveryQuantity/physicalQuantity/quantityUnit	R	No
Coal Physical Quantity	/trade/commoditySwap/coalPhysicalLeg/deliveryQuantity/physicalQuantity/quantityFrequency	R	No

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
(Frequency)	equency		
Coal Physical Quantity (Quantity)	/trade/commoditySwap/coalPhysicalLeg/deliveryQuantity/physicalQuantity/quantity	R	No
Coal Physical Quantity Schedule (Step Unit)	/trade/commoditySwap/coalPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/q uantityStep/quantityUnit	R	No
Coal Physical Quantity Schedule (Step Frequency)	/trade/commoditySwap/coalPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/q uantityStep/quantityFrequency	R	No
Coal Physical Quantity Schedule (Step Quantity)	/trade/commoditySwap/coalPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/q uantityStep/quantity	R	No
Coal Total Physical Quantity (Unit)	/trade/commoditySwap/coalPhysicalLeg/deliveryQuantity/totalPhysicalQuantity/quant ityUnit	R	Yes
Coal Total Physical Quantity (Quantity)	/trade/commoditySwap/coalPhysicalLeg/deliveryQuantity/totalPhysicalQuantity/quant ity	R	Yes
Gas Physical Leg Payer	/trade/commoditySwap/gasPhysicalLeg/payerPartyReference	R	Yes
Gas Type	/trade/commoditySwap/gasPhysicalLeg/gas/type	R	Yes
Gas Physical Quantity (Unit)	/trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/physicalQuantity/quantityU nit	R	No
Gas Physical Quantity (Frequency)	/trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/physicalQuantity/quantityFr equency	R	No
Gas Physical Quantity (Quantity)	/trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/physicalQuantity/quantity	R	No
Gas Physical Quantity Schedule (Step Unit)	/trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/q uantityStep[1]/quantityUnit	R	No
Gas Physical Quantity Schedule (Step Frequency)	/trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/q uantityStep[1]/quantityFrequency	R	No
Gas Physical Quantity Schedule (Step Quantity)	/trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/q uantityStep[1]/quantity	R	No
Gas Total Physical Quantity (Unit)	/trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/totalPhysicalQuantity/ quanti tyUnit	R	Yes
Gas Total Physical Quantity	/trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/totalPhysicalQuantity/ quanti	R	Yes

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
(Quantity)	ty		
Oil Physical Leg Payer	/trade/commoditySwap/oilPhysicalLeg/payerPartyReference	R	Yes
Oil Type	/trade/commoditySwap/oilPhysicalLeg/oil/type	R	Yes
Oil Grade	/trade/commoditySwap/oilPhysicalLeg/oil/grade	R	Yes
Oil Physical Quantity (Unit)	/trade/commoditySwap/oilPhysicalLeg/deliveryQuantity/physicalQuantity/quantityUnit	R	No
Oil Physical Quantity (Frequency)	/trade/commoditySwap/oilPhysicalLeg/deliveryQuantity/physicalQuantity/quantityFrequency	R	No
Oil Physical Quantity (Quantity)	/trade/commoditySwap/oilPhysicalLeg/deliveryQuantity/physicalQuantity/quantity	R	No
Oil Physical Quantity Schedule (Step Unit)	/trade/commoditySwap/oilPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/quantityStep/quantityUnit	R	No
Oil Physical Quantity Schedule (Step Frequency)	/trade/commoditySwap/oilPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/quantityStep/quantityFrequency	R	No
Oil Physical Quantity Schedule (Step Quantity)	/trade/commoditySwap/oilPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/quantityStep/quantity	R	No
Oil Total Physical Quantity (Unit)	/trade/commoditySwap/oilPhysicalLeg/deliveryQuantity/totalPhysicalQuantity/quantityUnit	R	Yes
Oil Total Physical Quantity (Quantity)	/trade/commoditySwap/oilPhysicalLeg/deliveryQuantity/totalPhysicalQuantity/quantity	R	Yes
Electricity Physical Leg Payer	/trade/commoditySwap/electricityPhysicalLeg/payerPartyReference	R	Yes
Electricity Type	/trade/commoditySwap/electricityPhysicalLeg/electricity/type	R	Yes
Electricity Physical Quantity (Unit)	/trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/physicalQuantity/quantityUnit	R	No
Electricity Physical Quantity (Frequency)	/trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/physicalQuantity/quantityFrequency	R	No
Electricity Physical Quantity (Quantity)	/trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/physicalQuantity/quantity	R	No
Electricity Physical Quantity	/trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/physicalQuantitySchedule	R	No

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Schedule (Step Unit)	ule/quantityStep/quantityUnit		
Electricity Physical Quantity Schedule (Step Frequency)	/trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/quantityStep/quantityFrequency	R	No
Electricity Physical Quantity Schedule (Step Quantity)	/trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/quantityStep/quantity	R	No
Electricity Total Physical Quantity (Unit)	/trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/totalPhysicalQuantity/quantityUnit	R	Yes
Electricity Total Physical Quantity (Quantity)	/trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/totalPhysicalQuantity/quantity	R	Yes

A.6.4.3.2 Commodity Option

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Asset Class	/trade/commodityOption/primaryAssetClass	R	Yes
UPI	/trade/commodityOption/productId	R	No
Product Taxonomy	/trade/commodityOption/productType/@productTypeScheme=" http://www.hkicl.com.hk/scheme/hktr/product-taxonomy "	R	Yes
OTC Derivatives Product Taxonomy	/trade/commodityOption/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy "	R	Yes
Settlement Currency	/trade/commodityOption/exercise/settlementCurrency	R (Required when the transaction is to be settled in a different currency other than the currency in which the notional amount is denominated)	No
Option Buyer	/trade/commodityOption/buyerPartyReference	R	Yes
Option Seller	/trade/commodityOption/sellerPartyReference	R	Yes
Option Type	/trade/commodityOption/optionType	R	Yes
Premium Payer	/trade/commodityOption/premium/payerPartyReference	R	No
Premium Receiver	/trade/commodityOption/premium/receiverPartyReference	R	No
Premium Payment Amount (Currency)	/trade/commodityOption/premium/paymentAmount/currency	R	No
Premium Payment Amount (Amount)	/trade/commodityOption/premium/paymentAmount/amount	R	No
Commodity (Instrument ID)	/trade/commodityOption/commodity/instrumentId	R	Yes
Commodity (Base)	/trade/commodityOption/commodity/commodityBase	R	Yes
Commodity (Details)	/trade/commodityOption/commodity/commodityDetails	R	Yes
Commodity (Unit of Measure)	/trade/commodityOption/commodity/unit	R	Yes
Commodity (Currency)	/trade/commodityOption/commodity/currency	R	Yes

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Commodity Exchange ID	/trade/commodityOption/commodity/exchangeId	R	No
Commodity Publication (Rate Source)	/trade/commodityOption/commodity/publication/rateSource	R	No
Commodity Publication (Rate Source Page)	/trade/commodityOption/commodity/publication/rateSourcePage	R	No
Commodity Specified Price	/trade/commodityOption/commodity/specifiedPrice	R	No
Option Effective Date (Unadjusted Date)	/trade/commodityOption/effectiveDate/adjustableDate/unadjustedDate	R	Yes
Option Style	/trade/commodityOption/exercise/(americanExercise europeanExercise)	R	Yes
Option Commencement Date (Unadjusted Date)	/trade/commodityOption/exercise/americanExercise/exercisePeriod/commencementDate/adjustableDate/unadjustedDate	R	Yes
Expiration Date (Unadjusted Date)	/trade/commodityOption/exercise/americanExercise/exercisePeriod/expirationDate/adjustableDate/unadjustedDate or /trade/commodityOption/exercise/europeanExercise/expirationDate/adjustableDate/unadjustedDate	R	Yes
Option Notional Quantity (Unit)	/trade/commodityOption/notionalQuantity/quantityUnit	R	No
Option Notional Quantity (Frequency)	/trade/commodityOption/notionalQuantity/quantityFrequency	R	No
Option Notional Quantity (Quantity)	/trade/commodityOption/notionalQuantity/quantity	R	No
Option Notional Quantity Schedule (Step Unit)	/trade/commodityOption/notionalQuantitySchedule/notionalStep/quantityUnit	R	No
Option Notional Quantity Schedule (Step Frequency)	/trade/commodityOption/notionalQuantitySchedule/notionalStep/quantityFrequency	R	No
Option Notional Quantity Schedule (Step Quantity)	/trade/commodityOption/notionalQuantitySchedule/notionalStep/quantity	R	No
Option Total Notional Quantity	/trade/commodityOption/totalNotionalQuantity	R	Yes

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Strike Price Per Unit (Currency)	/trade/commodityOption/strikePricePerUnit/currency	R	Yes
Strike Price Per Unit (Amount)	/trade/commodityOption/strikePricePerUnit/amount	R	Yes
Strike Price Per Unit Schedule (Step Currency)	/trade/commodityOption/strikePricePerUnitSchedule/strikePricePerUnitStep/currency	R	Yes
Strike Price Per Unit Schedule (Step Amount)	/trade/commodityOption/strikePricePerUnitSchedule/strikePricePerUnitStep/amount	R	
Option Floating Strike Price Per Unit Spread (Currency)	/trade/commodityOption/floatingStrikePricePerUnit/spread/currency	R	No
Option Floating Strike Price Per Unit Spread (Amount)	/trade/commodityOption/floatingStrikePricePerUnit/spread/amount	R	No
Option Floating Strike Price Per Unit Spread Schedule (Step Currency)	/trade/commodityOption/floatingStrikePricePerUnit/spreadSchedule/spreadStep/currency	R	No
Option Floating Strike Price Per Unit Spread Schedule (Step Amount)	/trade/commodityOption/floatingStrikePricePerUnit/spreadSchedule/spreadStep/amount	R	No
Option Floating Strike Price Per Unit Commodity (Instrument ID)	/trade/commodityOption/floatingStrikePricePerUnit/commodity/instrumentId	R	Yes
Option Floating Strike Price Per Unit Commodity (Base)	/trade/commodityOption/floatingStrikePricePerUnit/commodity/commodityBase	R	Yes
Option Floating Strike Price Per Unit Commodity (Details)	/trade/commodityOption/floatingStrikePricePerUnit/commodity/commodityDetails	R	Yes
Option Floating Strike Price Per Unit Commodity (Unit of Measure)	/trade/commodityOption/floatingStrikePricePerUnit/commodity/unit	R	Yes
Option Floating Strike Price Per Unit Commodity (Currency)	/trade/commodityOption/floatingStrikePricePerUnit/commodity/currency	R	Yes
Option Floating Strike Price Per	/trade/commodityOption/floatingStrikePricePerUnit/commodity/exchangeId	R	No

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Unit Commodity Exchange ID			
Option Floating Strike Price Per Unit Commodity Publication (Rate Source)	/trade/commodityOption/floatingStrikePricePerUnit/commodity/publication/rateSource	R	No
Option Floating Strike Price Per Unit Commodity Publication (Rate Source Page)	/trade/commodityOption/floatingStrikePricePerUnit/commodity/publication/rateSource Page	R	No
Option Floating Strike Price Per Unit Commodity Specified Price	/trade/commodityOption/floatingStrikePricePerUnit/commodity/specifiedPrice	R	No
Physical Option Style	/trade/commodityOption/physicalExercise/(americanExercise europeanExercise)	R	Yes
Physical Option Commencement Dates (Unadjusted Date(s))	/trade/commodityOption/physicalExercise/americanExercise/commencementDates/adj ustableDates/unadjustedDate[1..3]	R	Yes
Physical Expiration Dates (Unadjusted Date(s))	/trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustabl eDates/unadjustedDate[1..3] or /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustabl eDates/unadjustedDate[1..3]	R	Yes
Value Date (Unadjusted Date)	/trade/commodityOption/commodityForward/valueDate/adjustableDate/unadjustedDa te	R	Yes
Fixed Rate Payer	/trade/commodityOption/commodityForward/fixedLeg/payerPartyReference	R	Yes
Fixed Price (Currency)	/trade/commodityOption/commodityForward/fixedLeg/fixedPrice/priceCurrency	R	No
Fixed Price (Price)	/trade/commodityOption/commodityForward/fixedLeg/fixedPrice/price	R	No
Fixed Price (Unit)	/trade/commodityOption/commodityForward/fixedLeg/fixedPrice/priceUnit	R	No
Average Price Leg Payer	/trade/commodityOption/commodityForward/averagePriceLeg/payerPartyReference	R	Yes
Average Price Commodity (Instrument ID)	/trade/commodityOption/commodityForward/averagePriceLeg/commodity/instrument Id	R	Yes
Average Price Commodity (Base)	/trade/commodityOption/commodityForward/averagePriceLeg/commodity/commodit yBase	R	Yes

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Average Price Commodity (Details)	/trade/commodityOption/commodityForward/averagePriceLeg/commodity/commodityDetails	R	Yes
Average Price Commodity (Unit of Measure)	/trade/commodityOption/commodityForward/averagePriceLeg/commodity/unit	R	Yes
Average Price Commodity (Currency)	/trade/commodityOption/commodityForward/averagePriceLeg/commodity/currency	R	Yes
Average Price Commodity Exchange ID	/trade/commodityOption/commodityForward/averagePriceLeg/commodity/exchangeId	R	No
Average Price Commodity Publication (Rate Source)	/trade/commodityOption/commodityForward/averagePriceLeg/commodity/publication/rateSource	R	No
Average Price Commodity (Rate Source Page)	/trade/commodityOption/commodityForward/averagePriceLeg/commodity/publication/rateSourcePage	R	No
Average Price Commodity Specified Price	/trade/commodityOption/commodityForward/averagePriceLeg/commodity/specifiedPrice	R	No
Commodity Forward Average Price Leg Pricing Start Date (Unadjusted Date)	/trade/commodityOption/commodityForward/averagePriceLeg/pricingStartDate/unadjustedDate	R	No
Bullion Physical Leg Payer	/trade/commodityOption/commodityForward/bullionPhysicalLeg/payerPartyReference	R	Yes
Bullion Type	/trade/commodityOption/commodityForward/bullionPhysicalLeg/bullionType	R	Yes
Bullion Physical Quantity (Unit)	/trade/commodityOption/commodityForward/bullionPhysicalLeg/physicalQuantity/quantityUnit	R	No
Bullion Physical Quantity (Frequency)	/trade/commodityOption/commodityForward/bullionPhysicalLeg/physicalQuantity/quantityFrequency	R	No
Bullion Physical Quantity (Quantity)	/trade/commodityOption/commodityForward/bullionPhysicalLeg/physicalQuantity/quantity	R	No
Bullion Physical Quantity Schedule (Step Unit)	/trade/commodityOption/commodityForward/bullionPhysicalLeg/physicalQuantitySchedule/quantityStep/quantityUnit	R	No
Bullion Physical Quantity	/trade/commodityOption/commodityForward/bullionPhysicalLeg/physicalQuantitySchedule	R	No

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Schedule (Step Frequency)	edule/quantityStep/quantityFrequency		
Bullion Physical Quantity Schedule (Step Quantity)	/trade/commodityOption/commodityForward/bullionPhysicalLeg/physicalQuantitySchedule/quantityStep/quantity	R	No
Bullion Total Physical Quantity (Unit)	/trade/commodityOption/commodityForward/bullionPhysicalLeg/totalPhysicalQuantity/quantityUnit	R	Yes
Bullion Total Physical Quantity (Quantity)	/trade/commodityOption/commodityForward/bullionPhysicalLeg/totalPhysicalQuantity/quantity	R	Yes
Metal Physical Leg Payer	/trade/commodityOption/commodityForward/metalPhysicalLeg/payerPartyReference	R	Yes
Metal Material	/trade/commodityOption/commodityForward/metalPhysicalLeg/metal/material	R	Yes
Metal Grade	/trade/commodityOption/commodityForward/metalPhysicalLeg/metal/grade	R	Yes
Metal Physical Quantity (Unit)	/trade/commodityOption/commodityForward/metalPhysicalLeg/physicalQuantity/quantityUnit	R	No
Metal Physical Quantity (Frequency)	/trade/commodityOption/commodityForward/metalPhysicalLeg/physicalQuantity/quantityFrequency	R	No
Metal Physical Quantity (Quantity)	/trade/commodityOption/commodityForward/metalPhysicalLeg/physicalQuantity/quantity	R	No
Metal Physical Quantity Schedule (Step Unit)	/trade/commodityOption/commodityForward/metalPhysicalLeg/physicalQuantitySchedule/quantityStep/quantityUnit	R	No
Metal Physical Quantity Schedule (Step Frequency)	/trade/commodityOption/commodityForward/metalPhysicalLeg/physicalQuantitySchedule/quantityStep/quantityFrequency	R	No
Metal Physical Quantity Schedule (Step Quantity)	/trade/commodityOption/commodityForward/metalPhysicalLeg/physicalQuantitySchedule/quantityStep/quantity	R	No
Metal Total Physical Quantity (Unit)	/trade/commodityOption/commodityForward/metalPhysicalLeg/totalPhysicalQuantity/quantityUnit	R	Yes
Metal Total Physical Quantity (Quantity)	/trade/commodityOption/commodityForward/metalPhysicalLeg/totalPhysicalQuantity/quantity	R	Yes

A.6.4.3.3 Commodity Forward

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Asset Class	/trade/commodityForward/primaryAssetClass	R	Yes
UPI	/trade/commodityForward/productId	R	No
Product Taxonomy	/trade/commodityForward/productType/@productTypeScheme="http://www.hkicl.com.hk/scheme/hktr/product-taxonomy"	R	Yes
OTC Derivatives Product Taxonomy	/trade/commodityForward/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"	R	Yes
Settlement Currency	/trade/commodityForward/settlementCurrency	R (Required when the transaction is to be settled in a different currency other than the currency in which the notional amount is denominated)	No
Value Date (Unadjusted Date)	/trade/commodityForward/valueDate/adjustableDate/unadjustedDate	R	Yes
Fixed Rate Payer	/trade/commodityForward/fixedLeg/payerPartyReference	R	Yes
Fixed Price (Currency)	/trade/commodityForward/fixedLeg/fixedPrice/priceCurrency	R	No
Fixed Price (Price)	/trade/commodityForward/fixedLeg/fixedPrice/price	R	No
Fixed Price (Unit)	/trade/commodityForward/fixedLeg/fixedPrice/priceUnit	R	No
Average Price Leg Payer	/trade/commodityForward/averagePriceLeg/payerPartyReference	R	Yes
Average Price Commodity (Instrument ID)	/trade/commodityForward/averagePriceLeg/commodity/instrumentId	R	Yes
Average Price Commodity (Base)	/trade/commodityForward/averagePriceLeg/commodity/commodityBase	R	Yes
Average Price Commodity (Details)	/trade/commodityForward/averagePriceLeg/commodity/commodityDetails	R	Yes
Average Price Commodity (Unit of Measure)	/trade/commodityForward/averagePriceLeg/commodity/unit	R	Yes
Average Price Commodity	/trade/commodityForward/averagePriceLeg/commodity/currency	R	Yes

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
(Currency)			
Average Price Commodity Exchange ID	/trade/commodityForward/averagePriceLeg/commodity/exchangeId	R	No
Average Price Commodity Publication (Rate Source)	/trade/commodityForward/averagePriceLeg/commodity/publication/rateSource	R	No
Average Price Commodity (Rate Source Page)	/trade/commodityForward/averagePriceLeg/commodity/publication/rateSourcePage	R	No
Average Price Commodity Specified Price	/trade/commodityForward/averagePriceLeg/commodity/specifiedPrice	R	No
Commodity Forward Average Price Leg Pricing Start Date (Unadjusted Date)	/trade/commodityForward/averagePriceLeg/pricingStartDate/unadjustedDate	R	No
Bullion Physical Leg Payer	/trade/commodityForward/bullionPhysicalLeg/payerPartyReference	R	Yes
Bullion Type	/trade/commodityForward/bullionPhysicalLeg/bullionType	R	Yes
Bullion Physical Quantity (Unit)	/trade/commodityForward/bullionPhysicalLeg/physicalQuantity/quantityUnit	R	No
Bullion Physical Quantity (Frequency)	/trade/commodityForward/bullionPhysicalLeg/physicalQuantity/quantityFrequency	R	No
Bullion Physical Quantity (Quantity)	/trade/commodityForward/bullionPhysicalLeg/physicalQuantity/quantity	R	No
Bullion Physical Quantity Schedule (Step Unit)	/trade/commodityForward/bullionPhysicalLeg/physicalQuantitySchedule/quantityStep /quantityUnit	R	No
Bullion Physical Quantity Schedule (Step Frequency)	/trade/commodityForward/bullionPhysicalLeg/physicalQuantitySchedule/quantityStep /quantityFrequency	R	No
Bullion Physical Quantity Schedule (Step Quantity)	/trade/commodityForward/bullionPhysicalLeg/physicalQuantitySchedule/quantityStep /quantity	R	No
Bullion Total Physical Quantity (Unit)	/trade/commodityForward/bullionPhysicalLeg/totalPhysicalQuantity/quantityUnit	R	Yes
Bullion Total Physical Quantity	/trade/commodityForward/bullionPhysicalLeg/totalPhysicalQuantity/quantity	R	Yes

Field Name	FpML path relative to the Trade Event element	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
(Quantity)			
Metal Physical Leg Payer	/trade/commodityForward/metalPhysicalLeg/payerPartyReference	R	Yes
Metal Material	/trade/commodityForward/metalPhysicalLeg/metal/material	R	Yes
Metal Grade	/trade/commodityForward/metalPhysicalLeg/metal/grade	R	Yes
Metal Physical Quantity (Unit)	/trade/commodityForward/metalPhysicalLeg/physicalQuantity/quantityUnit	R	No
Metal Physical Quantity (Frequency)	/trade/commodityForward/metalPhysicalLeg/physicalQuantity/quantityFrequency	R	No
Metal Physical Quantity (Quantity)	/trade/commodityForward/metalPhysicalLeg/physicalQuantity/quantity	R	No
Metal Physical Quantity Schedule (Step Unit)	/trade/commodityForward/metalPhysicalLeg/physicalQuantitySchedule/quantityStep/quantityUnit	R	No
Metal Physical Quantity Schedule (Step Frequency)	/trade/commodityForward/metalPhysicalLeg/physicalQuantitySchedule/quantityStep/quantityFrequency	R	No
Metal Physical Quantity Schedule (Step Quantity)	/trade/commodityForward/metalPhysicalLeg/physicalQuantitySchedule/quantityStep/quantity	R	No
Metal Total Physical Quantity (Unit)	/trade/commodityForward/metalPhysicalLeg/totalPhysicalQuantity/quantityUnit	R	Yes
Metal Total Physical Quantity (Quantity)	/trade/commodityForward/metalPhysicalLeg/totalPhysicalQuantity/quantity	R	Yes

A.6.4.4 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 (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Action	[Request level] /tr:eventActivityReport	R	No
Trade event	[Request level] /Events.model	R	No
Product Taxonomy	No corresponding FpML path for termination event.	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	No
User Event Reference	[Request level] /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-event-ref"	R	No
Trade Reference (for trade correlation)	/tradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/trade-ref"	R	No
Agent Trade Reference (for trade correlation)	/tradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"	R	No
User Trade Reference (for trade correlation)	/tradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref"	R	No
UTI - Issuer ID (for trade correlation)	/tradeIdentifier/issuer/@issuerScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier"	R	No
UTI - UTI value (for trade correlation)	/tradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier"	R	No
UTI-TID (for trade correlation)	/tradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id"	R	No
Agreement Date	/agreementDate	R	No
Effective Date (Event level)	/effectiveDate	R	No

Field Name	FpML path relative to the Trade Event element (if not otherwise specified)	Reporting Requirement (according to the consultation paper on expanded mandatory reporting published on 30 September 2015, the exact effective date of the expanded mandatory reporting rule - TBA)	Linking / Matching Fields
Execution Type	/tr:partyEventInformation/tr:executionType	R	No
Outstanding Notional Amount (Currency)	/sizeChange/outstandingNotionalAmount[1]/currency	R	Yes
Outstanding Notional Amount (Amount)	/sizeChange/outstandingNotionalAmount[1]/amount	R	Yes
Leg Type (Leg 1)	/sizeChange[1]/legType	R	Yes
Outstanding Number of Units (Leg 1)	/sizeChange/outstandingNumberOfUnits[1]	R	Yes
Leg Type (Leg 2)	/sizeChange[2]/legType	R	Yes
Outstanding Number of Units (Leg 2)	/sizeChange/outstandingNumberOfUnits[2]	R	Yes

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 Credit

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)	/trade/creditDefaultSwap/generalTerms/buyerPartyReference
Seller (who is TR Participant)	/trade/creditDefaultSwap/generalTerms/sellerPartyReference
Notional Amount Currency	/trade/creditDefaultSwap/protectionTerms/calculationAmount/currency

A.6.5.2 Commodity

Field Name	FpML path relative to the Trade Event element
Asset Class	/trade/<product>/primaryAssetClass
Product Taxonomy	/trade/<product>/productType/@productTypeScheme=" http://www.hkicl.com.hk/scheme/hktr/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
Option Buyer	/trade/commodityOption/buyerPartyReference
Option Seller	/trade/commodityOption/sellerPartyReference
Floating Leg 1 Payer	/trade/commoditySwap/floatingLeg[1]/payerPartyReference
Floating Leg 2 Payer	/trade/commoditySwap/floatingLeg[2]/payerPartyReference
Fixed Rate Payer	/trade/commoditySwap/fixedLeg/payerPartyReference or /trade/commodityForward/fixedLeg/payerPartyReference or /trade/commodityOption/commodityForward/fixedLeg/payerPartyReference
Average Price Leg Payer	/trade/commodityForward/averagePriceLeg/payerPartyReference or /trade/commodityOption/commodityForward/averagePriceLeg/payerPartyReference
Coal Physical Leg Payer	/trade/commoditySwap/coalPhysicalLeg/payerPartyReference
Gas Physical Leg Payer	/trade/commoditySwap/gasPhysicalLeg/payerPartyReference
Oil Physical Leg Payer	/trade/commoditySwap/oilPhysicalLeg/payerPartyReference
Electricity Physical Leg Payer	/trade/commoditySwap/electricityPhysicalLeg/payerPartyReference
Bullion Physical Leg Payer	/trade/commodityForward/bullionPhysicalLeg/payerPartyReference or /trade/commodityOption/commodityForward/bullionPhysicalLeg/payerPartyReference
Metal Physical Leg Payer	/trade/commodityForward/metalPhysicalLeg/payerPartyReference or /trade/commodityOption/commodityForward/metalPhysicalLeg/payerPartyReference

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
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 “CollateralizationType” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	Y

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
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.	
		http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier	For specifying the product ID prefix of the product ID to be GTR.	
productTypeScheme	<ul style="list-style-type: none"> [Product]/productType 	http://www.fpml.org/coding-	For specifying a product type code based on the	

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
		scheme/product-taxonomy	ISDA product taxonomy.	
		http://www.hkicl.com.hk/scheme/hktr/product-taxonomy	For specifying a product type code based on HKTR extended product taxonomy.	
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	<p>For specifying the new Unique Trade Identifier (UTI) for the amendment event.</p> <p>UTI specified by the HKTR only includes the Unique Swap Identifier (USI) required to be</p>	

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
			reported by the US Commodity Futures Trading Commission's (CFTC) regulations for recording keeping and swap data reporting purposes. The value of specified UTI should be presented in conformity with the format and structure applicable to it.	
		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	For specifying the Prior Unique Transaction Identifier (Prior-UTI) (i.e. The USI for the original trade) The value of specified UTI should be presented in conformity with the format and structure applicable to it.	
		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 USI for the original trade) The value of specified UTI should be presented in conformity with the format and structure applicable to it.	
		http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id	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	

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
			and structure applicable to it. Definition of the TID can be found at: http://eur-lex.europa.eu/LexUriServ/LexUriServ.do?uri=OJ:L:2013:052:0001:0010:EN:PDF Users may refer to the updates of the website from time to time.	
		http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier-unique-trade-id	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: http://eur-lex.europa.eu/LexUriServ/LexUriServ.do?uri=OJ:L:2013:052:0001:0010:EN:PDF Users may refer to the updates of the website from time to time.	
		http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier-unique-trade-id	The UTI-TID for the original trade.	
		http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier-unique-trade-id	The UTI-TID for the original trade for the amendment event.	
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.	

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
entityNameScheme	<ul style="list-style-type: none"> creditDefaultSwap/generalTerms/referenceInformation/referenceEntity/entityName 	http://www.fpml.org/coding-scheme/external/entity-name-RED-1-0	For specifying the Entity Name	Y
entityIdScheme	<ul style="list-style-type: none"> creditDefaultSwap/generalTerms/referenceInformation/referenceEntity/entityId 	http://www.fpml.org/coding-scheme/external/entity-id-RED-1-0	For specifying the RED Reference Entity ID.	
		http://www.fpml.org/spec/2003/entity-id-Bloomberg	For specifying the Bloomberg Reference Entity ID.	
instrumentIdScheme	<ul style="list-style-type: none"> creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/[underlyingAsset]/instrumentId 	http://www.fpml.org/coding-scheme/external/instrument-id-RED-pair-1-0	Red pair code (RED)	
		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 instrument ID type	
indexNameScheme	<ul style="list-style-type: none"> creditDefaultSwap/generalTerms/indexReferenceInformation/indexName 	http://www.fpml.org/coding-scheme/external/entity-name-RED-1-0	For specifying the Index Name	Y
indexIdScheme	<ul style="list-style-type: none"> creditDefaultSwap/generalTerms/indexReferenceInformation/indexId 	http://www.fpml.org/coding-scheme/external/instrument-id-RED-pair-1-0	Red pair code (RED)	Y
additionalTermScheme	<ul style="list-style-type: none"> creditDefaultSwap/generalTerms/additionalTerm 	http://www.hkicl.com.hk/scheme/hktr/additional-term	For specifying the Additional Terms	Y
commodityCoalProductTypeScheme	<ul style="list-style-type: none"> commoditySwap/coalPhysicalLeg/coal/type 	http://www.fpml.org/coding-scheme/commodity-coal-product-type	<p>For specifying the commodity coal product type</p> <p>For a list of its eligible values, please refer to the “CommodityCoalProductType” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	Y
commodityCoalProductSourceScheme	<ul style="list-style-type: none"> commoditySwap/coalPhysicalLeg/coal/source 	http://www.fpml.org/coding-scheme/commodity-coal-product-source	<p>For specifying the commodity coal product source</p> <p>For a list of its eligible values, please refer to the “CommodityCoalProductSource” worksheet in the</p>	Y

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
			excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.	
commodityCoalQualityAdjustmentsScheme	<ul style="list-style-type: none"> commoditySwap/coalPhysicalLeg/coal/btuQualityAdjustment commoditySwap/coalPhysicalLeg/coal/so2QualityAdjustment 	http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments	<p>For specifying the commodity coal quality adjustment</p> <p>For a list of its eligible values, please refer to the “CommodityCoalQualityAdjustments” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	Y
quantityUnitScheme	<ul style="list-style-type: none"> [Commodity]/unit [CommodityNotionalQuantity]/quantityUnit [ElectricityPhysicalDeliveryQuantity]/quantityUnit [UnitQuantity]/quantityUnit [FixedPrice]/priceUnit 	http://www.fpml.org/coding-scheme/price-quote-units	<p>For specifying the quantity unit</p> <p>For a list of its eligible values, please refer to the “PriceQuoteUnits” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	Y
quantityFrequencyScheme	<ul style="list-style-type: none"> [CommodityNotionalQuantity]/quantityFrequency [ElectricityPhysicalDeliveryQuantity]/quantityFrequency 	http://www.fpml.org/coding-scheme/commodity-quantity-frequency	<p>For specifying the quantity frequency</p> <p>For a list of its eligible values, please refer to the “CommodityQuantityFrequency” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	Y
commodityOilProductTypeScheme	<ul style="list-style-type: none"> /oilPhysicalLeg/oil/type 	http://www.fpml.org/coding-scheme/commodity-oil-product-type	<p>The type of oil product to be delivered.</p> <p>For a list of its eligible values, please refer to the “CommodityOilProductType” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	Y
productGradeScheme	<ul style="list-style-type: none"> /oilPhysicalLeg/oil/grade 	http://www.fpml.org/coding-scheme/commodity-oil-product-grade	<p>The grade of oil product to be delivered.</p> <p>For a list of its eligible values, please refer to the “ProductGrade” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	Y

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
			schemes.xls".	
bullionDeliveryLocationScheme	<ul style="list-style-type: none"> /bullionPhysicalLeg/deliveryLocation 	http://www.fpml.org/coding-scheme/bullion-delivery-location	<p>The physical delivery location for bullion.</p> <p>For a list of its eligible values, please refer to the "BullionDeliveryLocation" worksheet in the excel document: "Reporting - Ref - Enumerations and coding schemes.xls".</p>	Y
commodityMetalProductTypeScheme	<ul style="list-style-type: none"> /metalPhysicalLeg/metal/material 	http://www.fpml.org/coding-scheme/commodity-metal-product-type	<p>The types of metal product for a physically settled metal trade.</p> <p>For a list of its eligible values, please refer to the "CommodityMetalProductType" worksheet in the excel document: "Reporting - Ref - Enumerations and coding schemes.xls".</p>	Y
commodityMetalShapeScheme	<ul style="list-style-type: none"> /metalPhysicalLeg/metal/shape 	http://www.fpml.org/coding-scheme/commodity-metal-shape	<p>The physical shape which can be delivered.</p> <p>For a list of its eligible values, please refer to the "CommodityMetalShape" worksheet in the excel document: "Reporting - Ref - Enumerations and coding schemes.xls".</p>	Y
commodityReferencePriceScheme	<ul style="list-style-type: none"> [Commodity]/instrumentId 	http://www.hkicl.com.hk/scheme/hktr/commodity-reference-price	<p>For a list of its eligible values of Instrument ID, please refer to "CommodityReferencePrice" as stipulated in the worksheet of "Reporting - Ref - Enumerations and coding schemes.xls"</p>	Y
exchangeIdScheme	<ul style="list-style-type: none"> [Commodity]/exchangeId 	http://www.hkicl.com.hk/scheme/hktr/homepage-MIC	<p>The Exchange identification code for those commodities being traded with reference to the price of a listed instrument.</p> <p>For a list of its eligible values, please refer to the "HomepageMIC" worksheet in the excel document: "Reporting - Ref - Enumerations and coding schemes.xls".</p>	

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
informationProviderScheme	<ul style="list-style-type: none"> [Commodity]/publication/rate Source 	http://www.fpml.org/coding-scheme/commodity-information-provider	<p>The publication in which the rate, price, index or factor is to be found. (e.g Gas Daily, Platts Bloomberg.)</p> <p>For a list of its eligible values, please refer to the “CommodityInformationProvider” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	Y
countryScheme	<ul style="list-style-type: none"> /metalPhysicalLeg/metal/brand/country creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/[underlyingAsset]/tr:placeOfIssuance creditDefaultSwap/generalTerms/indexReferenceInformation/tr:placeOfIssuance /tr:eventActivityReport/party/country 	http://www.fpml.org/coding-scheme/external/iso3166	<p>For specifying the place of issuance or place of incorporation.</p> <p>For a list of its eligible values, please refer to the “CountryAlpha3” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	Y

A.8 Typical usage of PartyTradeInformation block

Below is an extract of an FpML document 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="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="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.

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