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Appendix D VALIDATION RULES (REPORTING)

In this document, to avoid the clumsiness of listing all available products under product taxonomy for Credit products, the following shortened forms of product taxonomy are used:

Shortened form of product taxonomy	Products covered by the shortened form
Credit:SingleName:Corporate	Credit:SingleName:Corporate:AsiaCorporate Credit:SingleName:Corporate:AustraliaCorporate Credit:SingleName:Corporate:EmergingEuropeanCorporate Credit:SingleName:Corporate:EmergingEuropeanCorporateLPN Credit:SingleName:Corporate:EuropeanCorporate Credit:SingleName:Corporate:JapanCorporate Credit:SingleName:Corporate:LatinAmericaCorporate Credit:SingleName:Corporate:LatinAmericaCorporateBond Credit:SingleName:Corporate:LatinAmericaCorporateBondOrLoan Credit:SingleName:Corporate:NewZealandCorporate Credit:SingleName:Corporate:NorthAmericanCorporate Credit:SingleName:Corporate:SingaporeCorporate Credit:SingleName:Corporate:StandardAsiaCorporate Credit:SingleName:Corporate:StandardAustraliaCorporate Credit:SingleName:Corporate:StandardEmergingEuropeanCorporate Credit:SingleName:Corporate:StandardEmergingEuropeanCorporateLPN Credit:SingleName:Corporate:StandardJapanCorporate Credit:SingleName:Corporate:StandardLatinAmericaCorporateBond Credit:SingleName:Corporate:StandardLatinAmericaCorporateBondOrLoan Credit:SingleName:Corporate:StandardNewZealandCorporate Credit:SingleName:Corporate:StandardNorthAmericanCorporate Credit:SingleName:Corporate:StandardSingaporeCorporate Credit:SingleName:Corporate:StandardSubordinatedEuropeanInsuranceCorporate Credit:SingleName:Corporate:StandardSukukCorporate Credit:SingleName:Corporate:SubordinatedEuropeanInsuranceCorporate Credit:SingleName:Corporate:SukukCorporate Credit:SingleName:Corporate:StandardEuropeanCorporate
Credit:SingleName:Sovereign	Credit:SingleName:Sovereign:AsiaSovereign Credit:SingleName:Sovereign:AustraliaSovereign

Shortened form of product taxonomy	Products covered by the shortened form
	Credit:SingleName:Sovereign:EmergingEuropeanAndMiddleEasternSovereign Credit:SingleName:Sovereign:JapanSovereign Credit:SingleName:Sovereign:LatinAmericaSovereign Credit:SingleName:Sovereign:NewZealandSovereign Credit:SingleName:Sovereign:SingaporeSovereign Credit:SingleName:Sovereign:StandardAsiaSovereign Credit:SingleName:Sovereign:StandardAustraliaSovereign Credit:SingleName:Sovereign:StandardEmergingEuropeanAndMiddleEasternSovereign Credit:SingleName:Sovereign:StandardJapanSovereign Credit:SingleName:Sovereign:StandardLatinAmericaSovereign Credit:SingleName:Sovereign:StandardNewZealandSovereign Credit:SingleName:Sovereign:StandardSingaporeSovereign Credit:SingleName:Sovereign:StandardSukukSovereign Credit:SingleName:Sovereign:StandardWesternEuropeanSovereign Credit:SingleName:Sovereign:SukukSovereign Credit:SingleName:Sovereign:WesternEuropeanSovereign
Credit:IndexTranche:CDX	Credit:IndexTranche:CDX:CDXTrancheHY Credit:IndexTranche:CDX:CDXTrancheIG Credit:IndexTranche:CDX:CDXTrancheXO Credit:IndexTranche:CDX:StandardCDXTrancheHY Credit:IndexTranche:CDX:StandardCDXTrancheIG
Credit:IndexTranche:iTraxx	Credit:IndexTranche:iTraxx:iTraxxAsiaExJapanTranche Credit:IndexTranche:iTraxx:iTraxxAustraliaTranche Credit:IndexTranche:iTraxx:iTraxxEuropeTranche Credit:IndexTranche:iTraxx:iTraxxJapanTranche Credit:IndexTranche:iTraxx:StandardiTraxxEuropeTranche
Credit:Index:CDX	Credit:Index:CDX:CDXHY Credit:Index:CDX:CDXIG Credit:Index:CDX:CDXXO Credit:Index:CDX:CDXEmergingMarkets Credit:Index:CDX:CDXEmergingMarketsDiversified
Credit:Index:iTraxx	Credit:Index:iTraxx:iTraxxAsiaExJapan Credit:Index:iTraxx:iTraxxAustralia Credit:Index:iTraxx:iTraxxEurope

Shortened form of product taxonomy	Products covered by the shortened form
	Credit:Index:iTraxx:iTraxxJapan Credit:Index:iTraxx:iTraxxLevX Credit:Index:iTraxx:iTraxxSovX Credit:Index:iTraxx:ltraxxSDI

D.1 FpML Standard Rules

D.1.1 Interest Rate

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

D.1.2 Foreign Exchange

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

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

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	ForeignExchange:NDO Description: The Expiration Date of American Exercise must be after the Trade Date .		

D.1.3 Equity

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

D.1.4 Credit

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
fpml-cd-5-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: Credit:SingleName:Sovereign Credit:SingleName:Corporate Credit:Index:CDX Credit:Index:iTraxx Credit:IndexTranche:CDX Credit:IndexTranche:iTraxx</p> <p>Description: Effective Date must be before the Scheduled Termination Date.</p>	<p>Effective Date: /trade/creditDefaultSwap/generalTerms/effectiveDate/unadjustedDate</p> <p>Scheduled Termination Date: /trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate</p>	<p>Effective Date: General Terms Block</p> <p>Scheduled Termination Date: General Terms Block</p>
fpml-cd-40-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: Credit:IndexTranche:CDX Credit:IndexTranche:iTraxx</p> <p>Description: If both Attachment Point and Exhaustion Point exists, Attachment Point must be less or equal to Exhaustion Point.</p>	<p>Attachment Point: /trade/creditDefaultSwap/generalTerms/indexReferenceInformation/tranche/attachmentPoint</p> <p>Exhaustion Point: /trade/creditDefaultSwap/generalTerms/indexReferenceInformation/tranche/exhaustionPoint</p>	<p>Attachment Point: General Terms Block</p> <p>Exhaustion Point: General Terms Block</p>

D.1.5 Shared Elements

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
fpml-shared-5-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:Option:Swaption, ForeignExchange:NDF, ForeignExchange:Forward, Equity:Swap:PriceReturnBasicPerformance, Equity:Swap:ParameterReturnVariance, Equity:Swap:ParameterReturnDividend, Commodity:Swap:FixedFloat, Commodity:Swap:FloatFloat, Commodity:Swap:FloatCoal, Commodity:Swap:FloatGas, Commodity:Swap:FloatOil, Commodity:Swap:FloatElectricity, Commodity:Swap:FixedOil, Commodity:Swap:FixedGas, Commodity:Swap:FixedCoal, Commodity:Swap:FixedElectricity, Commodity:Option:FixedBullion, Commodity:Option:FixedMetal, Commodity:Option:AverageBullion, Commodity:Option:AverageMetal, Commodity:Forward:FixedBullion, Commodity:Forward:FixedMetal,</p>	<p>Payer Party and Receiver Party:</p> <p>For IR /trade/(swap swaption/swap)/swapStream[1 2]/payerPartyReference</p> <p>For FX /trade/fxSingleLeg/exchangedCurrency1/payerPartyReference /trade/fxSingleLeg/exchangedCurrency2/payerPartyReference</p> <p>For EQ For Equity Swap: (Equity Leg) /trade/equitySwapTransactionSupplement/returnLeg/payerPartyReference /trade/equitySwapTransactionSupplement/returnLeg/receiverPartyReference</p> <p>(Interest Leg) /trade/equitySwapTransactionSupplement/interestLeg/payerPartyReference /trade/equitySwapTransactionSupplement/interestLeg/receiverPartyReference</p> <p>For Variance Swap: /trade/varianceSwapTransactionSupplement/varianceLeg/payerPartyReference /trade/varianceSwapTransactionSupplement/varianceLeg/receiverPartyReference</p> <p>For Dividend Swap: (Dividend Leg)</p>	<p>Payer Party and Receiver Party:</p> <p>For IR and FX Not applicable. This rule is FpML specific.</p> <p>For EQ For Equity Swap: Equity Leg: Equity Leg Block Interest Leg: Interest Leg Block</p> <p>For Variance Swap Variance Leg – General Information Block</p> <p>For Dividend Swap: Dividend Leg: Dividend Leg Block Fixed Leg: Fixed Leg Block</p> <p>For CM Not applicable. This rule is FpML specific.</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Commodity:Forward:AverageBullion, Commodity:Forward:AverageMetal</p> <p>Description: Payer Party must not be equal to Receiver Party within a leg.</p>	<p>/trade/dividendSwapTransactionSupplement/dividendLeg/payerPartyReference /trade/dividendSwapTransactionSupplement/dividendLeg/receiverPartyReference</p> <p>(Fixed Leg) /trade/dividendSwapTransactionSupplement/fixedLeg/payerPartyReference /trade/dividendSwapTransactionSupplement/fixedLeg/receiverPartyReference</p> <p>For CM (Forward Average Price Leg) /trade/commodityOption/commodityForward/averagePriceLeg/payerPartyReference</p> <p>(Bullion Physical Leg) /trade/commodityOption/commodityForward/bullionPhysicalLeg/payerPartyReference</p> <p>(Metal Physical Leg) /trade/commodityOption/commodityForward/metalPhysicalLeg/payerPartyReference</p> <p>(Fixed Leg) /trade/commodityOption/commodityForward/fixedLeg/payerPartyReference</p> <p>(Floating Leg 1) /trade/commoditySwap/floatingLeg[1]/payerPartyReference</p> <p>(Floating Leg 2) /trade/commoditySwap/floatingLeg[2]/payerPartyReference</p> <p>(Coal Physical Leg)</p>	

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		<trade coalphysicalleg="" commodityswap="" payerpartyreference<br=""></trade> Gas Physical Leg trade/commoditySwap/gasPhysicalLeg/payerPartyReference Oil Physical Leg trade/commoditySwap/oilPhysicalLeg/payerPartyReference Electricity Physical Leg trade/commoditySwap/electricityPhysicalLeg/payerPartyReference	

D.1.6 ID / IDREF rules

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
fpml-idref-29-r	<p>Context: PartyReference</p> <p>Description: The @href attribute is equal to the @id attribute of an element of type Party.</p>	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>

D.2 Custom Validation Rules

D.2.1 Submitted File Name

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

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-file-name-1	Check if the file extension of the uploaded file is either "CSV" or "XML" (case insensitive)	--	--
hktr-file-name-2	For purpose being "Reporting", check if the file name is in the following format: treq-<participant id>-<generation date>-<user file reference>.xxx	--	--
hktr-file-name-3	Check if the participant ID in the file name is the same as the participant of the current login user / the participant implied by the submission channel	--	--
hktr-file-name-4	Check if the generation date in the file name is in YYYYMMDD format	--	--
hktr-file-name-5	Check if the user file reference contains 1-30 characters	--	--
hktr-file-name-6	Check if the user reference contains only alphanumeric characters and underscore.	--	--
hktr-file-name-7	For purpose being "Valuation", check if the file name is in the following format: vreq-<participant id>-<generation date>-<user file reference>.xxx	--	--

D.2.2 File Header and File Content

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

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-file-header-1	<p>Context: File header</p> <p>Description: The message version must be supported by the system.</p> <p>For trade reporting, FpML version 5.5 / 5.7 and CSV version 2.1 / 3.0 are supported.</p> <p>For valuation reporting, FpML version 5.5 and CSV version 2.2 are supported.</p>	<p>File header: RequestDocumentHeader</p> <p>message version: version</p>	<p>File header: File Level Request</p> <p>message version: Version</p>
hktr-file-header-2	<p>Context: File header</p> <p>Description: The file reference from file name should be equal to the file reference in file content</p>	<p>File header: RequestDocumentHeader</p> <p>file reference in file content: fileReference</p>	<p>File header: File Level Request</p> <p>file reference in file content: File Reference</p>
hktr-file-header-3	<p>Context: File header</p> <p>Description: The file reference should not be already used (Note: File reference + submitting party is the key of the record)</p>	<p>File header: RequestDocumentHeader</p> <p>file reference: fileReference</p> <p>submitting party: submittingParty</p>	<p>File header: File Level Request</p> <p>file reference: File Reference</p> <p>submitting party: Submitting Party (Type) and Submitting Party (ID)</p>
hktr-file-header-5	<p>Context: File header</p> <p>Description: Number of records found in the submitted file must match the number of items specified in the file</p>	<p>File header: RequestDocumentHeader</p> <p>number of items: numItems</p>	<p>File header: File Level Request</p> <p>number of items: Number of Trade Event Requests (Trade) /</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	header .		Number of Valuation Requests (Valuation)
hktr-file-header-6	Context: Fileheader Description: When the value “Reporting” is specified in the purpose field in file header , check if the reporting service is available in HKTR system.	File header: RequestDocumentHeader Purpose field: purpose	File header: File Level Request Purpose field: Purpose
hktr-file-header-7	Context: File header Description: For trade reporting, check if the number of items specified in the file header is between 1 and 125 (inclusive)	File header: RequestDocumentHeader number of items: numItems	File header: File Level Request number of items: Number of Trade Event Requests
hktr-file-header-8	Context: File header Description: Check if the submitting party specified in file header is the same as the implicit identification in the submitting channel.	File header: RequestDocumentHeader submitting party: submittingParty	File header: File Level Request submitting party: Submitting Party (Type) and Submitting Party (ID)
hktr-file-header-9	Context: File header Description: Check if the purpose field in file header aligns with the file service (i.e. reporting / valuation, determined from the submitting page) provided. Applicable to web submission only.	File header: RequestDocumentHeader Purpose field: purpose	File header: File Level Request Purpose field: Purpose
hktr-file-header-10	Context: File header Description: Check if the purpose field in file header is either “Reporting” or “Valuation”.	File header: RequestDocumentHeader Purpose field: purpose	File header: File Level Request Purpose field: Purpose

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-file-header-11	<p>Context: File header</p> <p>Description: For valuation reporting, check if the number of items specified in the file header is between 1 and 2500 inclusive for FpML, and between 1 and 5000 inclusive for CSV.</p>	<p>File header: RequestDocumentHeader</p> <p>number of items: numItems</p>	<p>File header: File Level Request</p> <p>number of items: Number of Valuation Requests</p>
hktr-file-content-1	<p>Context: File Content</p> <p>Description: The file uploaded should not contain characters that are not in the allowable character set.</p>	N/A	N/A
hktr-file-content-2	<p>Context: File Content</p> <p>Description: The file uploaded should not be empty.</p>	N/A	N/A

D.2.3 File Details

D.2.3.1 FpML Specific Rules - Miscellaneous

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
fpml-shared-18-r	<p>Context: Party elements defined in all kinds of request elements</p> <p>Description: Each party/partyId must be unique.</p>	<p>All kinds of request elements: /tr:eventActivityReport /tr:eventActivityReportRetracted</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-misc-1-r	<p>Context: Trade</p> <p>Description: For FpML 5.5, product can only be substituted by the swap element or the fxSingleLeg element, or the fxOption element, or the capFloor element, or the fra element, or the swaption element, or the varianceSwapTransactionSupplement element, or the equitySwapTransactionSupplement element, or the equityOptionTransactionSupplement element, , or the dividendSwapTransactionSupplement element</p> <p>For FpML 5.7, product can only be substituted by the creditDefaultSwap element, or the commoditySwap element, or the commodityOption element, or the commodityForward element</p>	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-misc-2-r	<p>Context: RequestDocumentDetails</p> <p>Description: /tr:eventActivityReport/header/onBehalfOf or /tr:eventActivityReportRetracted/header/onBehalfOf, if present, should be the same as the reporting party in file header.</p>	<p>As described.</p> <p>The reporting party in file header: RequestDocumentHeader/reportingParty</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-	Context: RequestDocumentDetails	As described.	Not applicable.

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
fpml-misc-3-r	Description: /tr:eventActivityReport/header/sentBy or /tr:eventActivityReportRetracted/header/sentBy must be the same as the submitting party in the file header.	The submitting party in file header: RequestDocumentHeader/submittingParty	This rule is FpML specific.
hktr-fpml-misc-4-r	Context: All events defined under Events.model Description: Only event types under the TR namespace are supported. Official FpML event types cannot be used.	As described.	Not applicable. This rule is FpML specific.
hktr-fpml-misc-5-r	Context: RequestDocumentDetails Description: Check if the file items (/tr:eventActivityReport, /tr:eventActivityReportRetracted) comply with the purpose in the file header.	File header: RequestDocumentHeader message version: purpose	Not applicable. The rule is FpML specific.
hktr-fpml-misc-6-r	Context: RequestDocumentDetails Description: /tr:eventActivityReport/tr:reportingFor/tr:reportingPartyReference should be equal to the reporting party in file header.	File header: RequestDocumentHeader reporting party: reportingParty	Not applicable. The rule is FpML specific.
hktr-fpml-misc-7-r	Context: RequestDocumentDetails Description: Check if the values are present and within the following coding schemes supported by HKTR system. - messageAddressScheme - correlationIdScheme - partyIdScheme - tradeIdScheme - eventIdScheme	As described.	Not applicable. The rule is FpML specific.

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<ul style="list-style-type: none"> - productIdScheme - Equity's instrumentIdScheme (FpML 5.5 only) - Credit's instrumentIdScheme (FpML 5.7 only) 		
hktr-fpml-misc-8-r	Context: RequestDocumentDetails Description: If the request is submitted by agent, <onBehalfOf> tag must exist.	As described.	Not applicable. This rule is FpML specific.
hktr-fpml-misc-9-r	Context: RequestDocumentDetails Description: If the request is submitted by reporting party itself, <onBehalfOf> tag must not exist.	As described.	Not applicable. This rule is FpML specific.
hktr-fpml-misc-11-r	For FpML 5.5, Action: Request Event: New Trade , Backloading , Amendment Description: Product Taxonomy must be (InterestRate:IRSwap:FixedFloat or InterestRate:IRSwap:Basis or InterestRate:IRSwap:OIS or InterestRate:IRSwap:FixedFixed or InterestRate:IRSwap:Inflation,or InterestRate:CrossCurrency:FixedFloat or InterestRate:CrossCurrency:FixedFixed or InterestRate:CrossCurrency:Basis) in <swap> element, or InterestRate:CapFloor in <capFloor> element, or InterestRate:FRA in <fra> element,	For FpML 5.5, Product Taxonomy: /trade/swap/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy " Or /trade/fxSingleLeg/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy " Or /trade/fxOption/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy " Or trade/swaption/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy " Or trade/fra/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy "	Not applicable. This rule is FpML specific.

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>or InterestRate:Option:Swaption in <swaption> element,</p> <p>or (ForeignExchange:NDF or ForeignExchange:Forward) in <fxSingleLeg> element,</p> <p>or (ForeignExchange:VanillaOption or ForeignExchange:NDO) in <fxOption> element,</p> <p>or Equity:Swap:ParameterReturnVariance in <varianceSwapTransactionSupplement> element,</p> <p>or Equity:Swap:PriceReturnBasicPerformance in <equitySwapTransactionSupplement> element,</p> <p>or Equity:Option:PriceReturnBasicPerformance in <equityOptionTransactionSupplement> element</p> <p>or Equity:Swap:ParameterReturnDividend in <dividendSwapTransactionSupplement> element</p>	<p>Or trade/capFloor/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or /trade/varianceSwapTransactionSupplement/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or /trade/equitySwapTransactionSupplement/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or /trade/equityOptionTransactionSupplement/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or /trade/dividendSwapTransactionSupplement/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p>	

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>For FpML 5.7, Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Description: Product Taxonomy must be (Credit:SingleName:Corporate or Credit:SingleName:Sovereign or Credit:Index:CDX or Credit:Index:iTraxx or Credit:IndexTranche:CDX or Credit:IndexTranche:iTraxx) in <creditDefaultSwap> element</p> <p>or (Commodity:Swap:FixedFloat or Commodity:Swap:FloatFloat or Commodity:Swap:FloatCoal or Commodity:Swap:FloatGas or Commodity:Swap:FloatOil or Commodity:Swap:FloatElectricity or Commodity:Swap:FixedOil or Commodity:Swap:FixedGas or Commodity:Swap:FixedCoal or Commodity:Swap:FixedElectricity) in <commoditySwap> element</p> <p>or (Commodity:Option:OptionOption or Commodity:Option:FixedBullion or Commodity:Option:FixedMetal or Commodity:Option:AverageBullion or Commodity:Option:AverageMetal) in <commodityOption> element</p> <p>or (Commodity:Forward:FixedBullion or Commodity:Forward:FixedMetal or Commodity:Forward:AverageBullion or Commodity:Forward:AverageMetal) in <commodityForward> element</p>	<p>For FpML 5.7, Product Taxonomy: /trade/creditDefaultSwap/productType/@productType Scheme="http://www.fpml.org/coding- scheme/product-taxonomy"</p> <p>Or /trade/commoditySwap/productType/@productTypeSc heme="http://www.hkicl.com.hk/scheme/hktr/produ ct-taxonomy"</p> <p>Or /trade/commodityOption/productType/@productType Scheme="http://www.hkicl.com.hk/scheme/hktr/prod uct-taxonomy"</p> <p>Or /trade/commodityForward/productType/@productTyp eScheme="http://www.hkicl.com.hk/scheme/hktr/pro duct-taxonomy"</p>	

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-fpml-misc-12-r	<p>Action: Request</p> <p>Event: All trade events</p> <p>Description: Check the value in "tradeIdScheme" of <tradeId> element to see if it is a valid entry for the specified trade event.</p> <p>For a list of valid entries of tradeIdScheme for the specified trade event type, please refer to:</p> <ul style="list-style-type: none"> - Appendix A.6.3.4.6 (FpML 5.5) - Appendix A.6.3.3.7 (FpML 5.7) 	<p><tradeId> element: /part:TradeIdentifier/tradeId</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-misc-13-r	<p>Action: Request</p> <p>Event: All trade events</p> <p>Description: Check if the correlation ID is consistent with the event ID in partyEventInformation element.</p>	<p>Correlation ID: /tr:eventActivityReport/correlationId</p> <p>Or</p> <p>/tr:eventActivityReportRetracted/correlationId</p> <p>Event ID: /tr:partyEventInformation/tr:eventId</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-misc-14-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Description: For values in element /tradeHeader/partyTradeInformation/relatedParty, it must adhere to the following rules:</p> <ul style="list-style-type: none"> - Each role should be unique within the partyTradeInformation block. - There can only be one "ClearingOrganization" and 	<p>As described.</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>"ConfirmationPlatform" in the document.</p> <ul style="list-style-type: none"> "PrimeBroker" party and "ExecutingBroker" party should not be referring to the same trade party. "PrimeBroker" / "ExecutingBroker" parties should be one of the trade parties. 		
hktr-fpml-misc-15-r	<p>Context: All period and periodMultiplier fields</p> <p>Description: The pair of period and periodMultiplier elements under the same parent element must co-exist.</p>	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-misc-16-r	<p>Action: Request</p> <p>Event: All trade events</p> <p>Description: For the supported trade identifier types, check if the <tradeId> values of the same ID type are consistent within / among <partyTradeIdentifier> elements. For UTI-USI / Prior UTI-USI, check also if their corresponding <issuer> values are consistent across <partyTradeIdentifier> element blocks.</p> <p>Supported trade identifier types are: User Trade reference, Agent trade reference, TR trade reference, CP trade reference, UTI-USI, Prior UTI-USI, UTI-TID and Prior UTI-TID.</p>	<p>User Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-user-trade-ref"</p> <p>Agent Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref"</p> <p>TR Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tra</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		<p>deIdScheme="http://www.hkicl.com.hk/scheme/hktr/trade-ref"</p> <p>CP Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref"</p> <p>UTI-USI: /partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier"</p> <p>Or</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier"</p> <p>Prior UTI-USI: /partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier"</p> <p>Or</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier"</p> <p>UTI-TID:</p>	

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		<p>/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id"</p> <p>Or</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier-unique-trade-id"</p> <p>Prior UTI-TID:</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier-unique-trade-id"</p> <p>Or</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier-unique-trade-id"</p>	
hktr-fpml-misc-19-r	<p>Context: Trade</p> <p>Description: Check if the <partyReference> in two <partyTradeInformation> blocks should point to the reporting trade party and counter trade party respectively.</p>	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-misc-21-r	<p>For FpML 5.7 only</p> <p>Action: Request</p> <p>Event: Full Termination, Partial Termination</p> <p>Description: There must be one sizeChange element of</p>	<p>Full Termination, Partial Termination:</p> <p>sizeChange; /aSizeChange</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	NotionalAmount or one or two sizeChange elements of NumberOfUnits in TradeNotionalChange typed elements.		
hktr-fpml-misc-22-r	Action: Request Event: All trade events Description: Check if the <partyId> values of the same party ID type are consistent within the same <party> block.	As described.	Not applicable. This rule is FpML specific.
hktr-fpml-misc-23-r	For FpML 5.5 and FpML 5.7 only Action: Request Event: New Trade , Backloading , Amendment Description: Among multiple <partyTradeIdentifier> blocks, check if there is one and only one <partyTradeIdentifier> block having the <partyReference> element, and the <partyReference> element must point to the reporting party.	As described.	Not applicable. This rule is FpML specific.
hktr-fpml-misc-24-r	For FpML 5.5 and FpML 5.7 only Action: Request Event: Full Termination , Partial Termination , Withdrawal , Quit Description: Check if there is one and only one <partyTradeIdentifier>/<tradeIdentifier> block. If the block has <partyReference> element, check if the party reference points to the reporting party.	As described.	Not applicable. This rule is FpML specific.

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-fpml-ird-3-r	<p>Context: Swap</p> <p>Product: InterestRate:IRSwap:Basis, InterestRate:CrossCurrency:Basis</p> <p>Description: There must be 2 and only 2 Floating Legs.</p>	<p>Floating Leg: /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation element exists</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-ird-13-r	<p>Context: Swap</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis InterestRate: CapFloor, InterestRate:FRA InterestRate:Option:Swaption</p> <p>Description: The floatingRateIndexScheme attribute with value under “InflationIndexDescription” must be existed under inflationRateCalculation. Not allowed otherwise.</p>	<p>inflationRateCalculation</p> <p>/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/inflationRateCalculation</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-ird-14-r	<p>Context: Swap</p> <p>Product: InterestRate:IRSwap:Inflation</p> <p>Description: /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/rateCalculation on one and only one of the legs must be substituted by inflationRateCalculation.</p>	<p>As described.</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-fpml-ird-15-r	<p>Context: CapFloorStream</p> <p>Product: InterestRate:CapFloor</p> <p>Description: There must be 1 and only 1 floating-leg only.</p> <p>Floating leg can be identified by:</p> <ul style="list-style-type: none"> Floating Leg: /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation element exists. 	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-ird-17-r	<p>Context: Swap</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:FRA, InterestRate:Option:Swaption</p> <p>Description: (Applicable to FpML 5.5 only) The floatingRateIndexScheme attribute with value must be existed under floatingRateIndex.</p>	<p>floatingRateIndex</p> <p>For Swap & Swaption: /trade/(swap swaption/swap)/swapStream[1 2]/calculationPeriodAmount/calculation/(floatingRateCalculation inflationRateCalculation)/floatingRateIndex</p> <p>For CapFloor: /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex</p> <p>For FRA: /trade/fra/floatingRateIndex</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-eqd-1-r	<p>Action: Request</p> <p>Product: Equity:Swap:PriceReturnBasicPerformance</p> <p>Description: No duplicated Fee-In or Fee-Out should be found in the same request.</p>	<p>Fee-In: /trade/equitySwapTransactionSupplement/additionalPayment/additionalPaymentAmount/paymentAmount/with /trade/equitySwapTransactionSupplement/additionalPayment/additionalPaymentAmount/paymentType="feeIn"</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		Fee-Out: /trade/equitySwapTransactionSupplement/additionalPayment/additionalPaymentAmount/paymentAmount/ with /trade/equitySwapTransactionSupplement/additionalPayment/additionalPaymentAmount/paymentType="fee Out"	
hktr-fpml-eqd-3-r	Action: Request Product: Equity:Swap:PriceReturnBasicPerformance Description: There must be one and only one ReturnLeg in EquitySwapTransactionSupplement	ReturnLeg: /trade/equitySwapTransactionSupplement/returnLeg	N/A
hktr-fpml-cd-1-r	Action: Request Product: Credit:SingleName:Corporate, Credit:SingleName:Sovereign Description: There must be one and only one referenceInformation under creditDefaultSwap/generalTerms.	referenceInformation: /trade/creditDefaultSwap/generalTerms/referenceInformation	N/A
hktr-fpml-cd-2-r	Action: Request Product: Credit:Index:CDX, Credit:Index:iTraxx, Credit:IndexTranche:CDX, Credit:IndexTranche:iTraxx Description: There must be one and only one indexReferenceInformation under creditDefaultSwap/generalTerms.	indexReferenceInformation: /trade/creditDefaultSwap/generalTerms/indexReferenceInformation	N/A
hktr-fpml-cd-3-r	Action: Request Product: Credit:SingleName:Corporate,	productType: /trade/creditDefaultSwap/productType	N/A

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Credit:SingleName:Sovereign, Credit:Index:CDX, Credit:Index:iTraxx, Credit:IndexTranche:CDX, Credit:IndexTranche:iTraxx</p> <p>Description: There must be one and only one productType element under creditDefaultSwap.</p>		
hktr-fpml-cm-1-r	<p>Action: Request</p> <p>Product: Commodity:Swap:FixedFloat, Commodity:Swap:FloatFloat, Commodity:Swap:FloatCoal, Commodity:Swap:FloatGas, Commodity:Swap:FloatOil, Commodity:Swap:FloatElectricity, Commodity:Swap:FixedOil, Commodity:Swap:FixedGas, Commodity:Swap:FixedCoal, Commodity:Swap:FixedElectricity, Commodity:Option:OptionOption, Commodity:Option:FixedBullion, Commodity:Option:FixedMetal, Commodity:Option:AverageBullion, Commodity:Option:AverageMetal, Commodity:Forward:FixedBullion, Commodity:Forward:FixedMetal, Commodity:Forward:AverageBullion, Commodity:Forward:AverageMetal</p> <p>Description: There must be two and only two productType for Commodity products. One productType with FPML code scheme while another one with HKICL code scheme.</p>	<p>productType:</p> <p>For Commodity Swap: /trade/commoditySwap/productType</p> <p>For Commodity Option: /trade/commodityOption/productType</p> <p>For Commodity Forward: /trade/commodityForward/productType</p>	N/A
hktr-fpml-	<p>Action: Request</p>		

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
cm-2-r	<p>Product: Commodity:Swap:FixedFloat, Commodity:Swap:FloatFloat, Commodity:Swap:FloatCoal, Commodity:Swap:FloatGas, Commodity:Swap:FloatOil, Commodity:Swap:FloatElectricity, Commodity:Swap:FixedOil, Commodity:Swap:FixedGas, Commodity:Swap:FixedCoal, Commodity:Swap:FixedElectricity, Commodity:Option:FixedBullion, Commodity:Option:FixedMetal, Commodity:Option:AverageBullion, Commodity:Option:AverageMetal, Commodity:Forward:FixedBullion, Commodity:Forward:FixedMetal, Commodity:Forward:AverageBullion, Commodity:Forward:AverageMetal</p> <p>Description: Check the combination of the product taxonomy and legs.</p> <p>If product taxonomy is Commodity:Option:FixedBullion, the legs are fixedLeg and bullionPhysicalLeg. If product taxonomy is Commodity:Option:FixedMetal, the legs are fixedLeg and metalPhysicalLeg. If product taxonomy is Commodity:Option:AverageBullion, the legs are averagePriceLeg and bullionPhysicalLeg. If product taxonomy is Commodity:Option:AverageMetal, the legs are averagePriceLeg and metalPhysicalLeg. If product taxonomy is Commodity:Forward:FixedBullion, the legs are</p>		

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>fixedLeg and bullionPhysicalLeg. If product taxonomy is Commodity:Forward:FixedMetal, the legs are fixedLeg and metalPhysicalLeg. If product taxonomy is Commodity:Forward:AverageBullion, the legs are averagePriceLeg and bullionPhysicalLeg. If product taxonomy is Commodity:Forward:AverageMetal, the legs are averagePriceLeg and metalPhysicalLeg. If product taxonomy is Commodity:Swap:FixedFloat, the legs are fixedLeg and floatingLeg. If product taxonomy is Commodity:Swap:FloatFloat, the legs are floatingLeg and floatingLeg. If product taxonomy is Commodity:Swap:FloatCoal, the legs are floatingLeg and coalPhysicalLeg. If product taxonomy is Commodity:Swap:FloatGas, the legs are floatingLeg and gasPhysicalLeg. If product taxonomy is Commodity:Swap:FloatOil, the legs are floatingLeg and oilPhysicalLeg. If product taxonomy is Commodity:Swap:FloatElectricity, the legs are floatingLeg and electricityPhysicalLeg. If product taxonomy is Commodity:Swap:FixedCoal, the legs are fixedLeg and coalPhysicalLeg. If product taxonomy is Commodity:Swap:FixedGas, the legs are fixedLeg and gasPhysicalLeg. If product taxonomy is Commodity:Swap:FixedOil, the legs are fixedLeg and oilPhysicalLeg. If product taxonomy is Commodity:Swap:FixedElectricity, the legs are fixedLeg and electricityPhysicalLeg.</p>		

D.2.3.2 FpML and CSV common rules - General

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-gen-req-1-r	Context: Request message Description: Request ID of individual request should not be empty.	Request message: EventActivityReport EventActivityReportRetracted Request ID: header/messageId	Request message: Trade Event Request Request ID: Event Request ID
hktr-gen-req-2-r	Context: Request message Description: Request ID of individual request should not be longer than 40 characters.	Request message: EventActivityReport EventActivityReportRetracted Request ID: header/messageId	Request message: Trade Event Request Request ID: Event Request ID
hktr-gen-req-3-r	Context: Request message Description: Request ID of individual request should be unique within the submitting party under the reporting view.	Request message: EventActivityReport EventActivityReportRetracted Request ID: header/messageId	Request message: Trade Event Request Request ID: Event Request ID
hktr-gen-req-4-r	Context: All elements / all values within FpML / CSV Description: All values in FpML / CSV are validated against their type, length, character set, and allowable values (in case if it is bounded by coding schemes / enumerated values / number ranges)	As described	As described
hktr-gen-1-r	For FpML 5.5 / CSV 2.1, Action: Request	For FpML 5.5, Product Taxonomy: /trade/swap/productType/@productTypeScheme=" htt	Product Taxonomy: Trade Event Request

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Event: New Trade, Backloading, Amendment</p> <p>Description: Product Taxonomy must be populated with values supported by the HKTR system.</p> <p>Below are the values supported:</p> <ul style="list-style-type: none"> - InterestRate:IRSwap:FixedFloat - InterestRate:IRSwap:Basis - InterestRate:IRSwap:OIS - InterestRate:IRSwap:FixedFixed - InterestRate:IRSwap:Inflation - InterestRate:CrossCurrency:FixedFloat - InterestRate:CrossCurrency:FixedFixed - InterestRate:CrossCurrency:Basis - InterestRate:CapFloor - InterestRate:FRA - InterestRate:Option:Swaption - InterestRate:Other (CSV 2.1 only) - ForeignExchange:NDF - ForeignExchange:Forward - ForeignExchange:VanillaOption - ForeignExchange:NDO - ForeignExchange:Other (CSV 2.1 only) - Equity:Swap:ParameterReturnVariance - Equity:Swap:PriceReturnBasicPerformance - Equity:Option:PriceReturnBasicPerformance - Equity:Swap:ParameterReturnDividend - Equity:Other (CSV 2.1 only) 	<p>p://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/fxSingleLeg/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/fxOption/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>trade/swaption/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>trade/fra/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>trade/capFloor/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/varianceSwapTransactionSupplement/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/equitySwapTransactionSupplement/productType</p>	

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		e/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy " Or /trade/equityOptionTransactionSupplement/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy " Or /trade/dividendSwapTransactionSupplement/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"	
	For FpML 5.7 / CSV 3.0, Action: Request Event: New Trade , Backloading , Amendment Description: Product Taxonomy must be populated with values supported by the HKTR system. Below are the values supported: <ul style="list-style-type: none"> - Credit:SingleName:Corporate - Credit:SingleName:Sovereign - Credit:Index:CDX - Credit:Index:iTraxx - Credit:IndexTranche:CDX - Credit:IndexTranche:iTraxx - Credit:Other (CSV 3.0 only) - Commodity:Swap:FixedFloat - Commodity:Swap:FloatFloat - Commodity:Swap:FloatCoal - Commodity:Swap:FloatGas - Commodity:Swap:FloatOil 	For FpML 5.7, Product Taxonomy : /trade/creditDefaultSwap/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy " Or /trade/commoditySwap/productType/@productTypeScheme=" http://www.hkicl.com.hk/scheme/hktr/product-taxonomy " Or /trade/commodityOption/productType/@productTypeScheme=" http://www.hkicl.com.hk/scheme/hktr/product-taxonomy " Or /trade/commodityForward/productType/@productTypeScheme=" http://www.hkicl.com.hk/scheme/hktr/product-taxonomy "	

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<ul style="list-style-type: none"> - Commodity:Swap:FloatElectricity - Commodity:Swap:FixedOil - Commodity:Swap:FixedGas - Commodity:Swap:FixedCoal - Commodity:Swap:FixedElectricity - Commodity:Option:OptionOption - Commodity:Option:FixedBullion - Commodity:Option:FixedMetal - Commodity:Option:AverageBullion - Commodity:Option:AverageMetal - Commodity:Forward:FixedBullion - Commodity:Forward:FixedMetal - Commodity:Forward:AverageBullion - Commodity:Forward:AverageMetal - Commodity:Other(CSV 3.0 only) 		
hktr-gen-busi-3-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: All</p> <p>Description: User Trade Reference must be unique within the reporting view (except the status of the trade is withdrawn/quit/terminated) for the Reporting Party.</p>	<p>User Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-user-trade-ref"</p> <p>Reporting Party: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty</p>	<p>User Trade Reference: Trade Header</p> <p>Reporting Party: Reporting Party (Type), and Reporting Party (ID) – File Level Request</p>
hktr-gen-busi-4-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: All</p>	<p>UTI-USI: /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier"</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-</p>	<p>UTI-USI: Trade Header</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	Description: UTI-USI must be unique for the reporting party within the reporting view (except the status of the trade is withdrawn/quit/terminated).	scheme/external/unique-transaction-identifier" Or /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.hkicl.com.hk/scheme/hktr/new-issuer-identifier" /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-unique-transaction-identifier"	
hktr-gen-busi-5-r	Action: Request Event: All Product: All Description: User Event Reference must be unique (except the status of the trade event is cancelled) for the Reporting Party .	User Event Reference: /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-event-ref" Or /tr:partyEventInformation/tr:eventId/@eventIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-event-ref" Reporting Party: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty	User Event Reference: Trade Event – General Block Reporting Party: Reporting Party (Type), and Reporting Party (ID) – File Level Request
hktr-gen-busi-6-r	Action: Request Event: All Product: All Description: Agent Event Reference must be unique (except the status of the trade event is cancelled) for the agent .	Agent Event Reference: /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-event-ref" Or /tr:partyEventInformation/tr:eventId/@eventIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-event-ref"	Agent Event Reference: Trade Event – General Block agent: Submitting Party (Type), and Submitting Party (ID) – File Level Request

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		agent: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty	
hktr-gen-busi-7-r	Action: Request Event: New Trade, Backloading, Amendment Product: All Description: Agent Trade Reference must be unique within the reporting view (except the status of the trade is withdrawn/quit/terminated) for the agent.	Agent Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref" Or /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref" agent: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty	Agent Trade Reference: Trade Header agent: Submitting Party (Type), and Submitting Party (ID) – File Level Request
hktr-gen-busi-10-r	Action: Request Event: All Product: All Description: Agent Event Reference is required for the agent.	Agent Event Reference: /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-event-ref" Or /tr:partyEventInformation/tr:eventId/@eventIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-event-ref" agent: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty	Agent Event Reference: Trade Event – General Block agent: Submitting Party (Type), and Submitting Party (ID) – File Level Request
hktr-gen-	Action: Request	User Event Reference: /tr:eventActivityReport/correlationId/@correlationIdSch	User Event Reference: Trade Event – General Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
busi-11-r	Event: All Product: All Description: User Event Reference is required for the Reporting Party.	eme="http://www.hkicl.com.hk/scheme/hktr/user-event-ref" Or /tr:partyEventInformation/tr:eventId/@eventIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-event-ref" Reporting Party: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty	Reporting Party: Reporting Party (Type), and Reporting Party (ID) – File Level Request
hktr-gen-busi-12-r	Action: Request Event: New Trade, Backloading, Amendment Product: All Description: Agent Trade Reference is required for the agent.	Agent Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref" Or /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref" agent: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty	Agent Trade Reference: Trade Header agent: Submitting Party (Type), and Submitting Party (ID) – File Level Request
hktr-gen-busi-14-r	Action: Request Event: New Trade, Backloading, Amendment Product: All Description: Agent Trade Reference of Trade Header is not allowed for the Reporting Party.	Agent Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref" Or /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/	Agent Trade Reference: Trade Header Reporting Party: Reporting Party (Type), and Reporting Party (ID) – File Level Request

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		new-agent-trade-ref" Reporting Party: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty	
hktr-gen-busi-19-r	Action: Request Event: New Trade, Backloading, Amendment Product: All The Asset Class and Product Taxonomy must be matched.		
hktr-gen-busi-20-r	Action: Request Event: New Trade, Backloading, Amendment Product: All Description: The combination of Confirmation Platform ID and CP Trade Reference must be unique for the reporting party within the reporting view, except the status of the trade is withdrawn/quit/terminated. (For participant who needs to use repeated CP Trade Reference in trade reporting, please inform HKTR to coordinate alternative treatment)	Confirmation Platform ID: /trade/tradeHeader/partyTradeInformation/relatedParty/partyReference with coding scheme of role equals to ConfirmationPlatform CP Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref" Or /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref"	Confirmation Platform ID: Trade Header CP Trade Reference : Trade Header
hktr-gen-	Action: All		

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
busi-23-r	Event: All Product: All Description: Event Request ID must be unique within the reporting view for the Submitting Party.		
hktr-gen-busi-24-r	Action: Request Event: Amendment, Full Termination, Partial Termination, Quit, Withdrawal Product: All Description: Submitting Party must be eligible to submit a trade event for the Reporting Party .	Submitting Party: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty Reporting Party: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty	Submitting Party: Submitting Party (Type), and Submitting Party (ID) – File Level Request Reporting Party: Reporting Party (Type), and Reporting Party (ID) – File Level Request
hktr-gen-busi-27-r	Action: All Event: All Product: All Description: The agent is not allowed to submit trade event on behalf of the participant for this product taxonomy via this channel.	agent: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty participant: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty	agent: Submitting Party (Type), and Submitting Party (ID) – File Level Request participant: Reporting Party (Type), and Reporting Party (ID) – File Level Request
hktr-gen-busi-28-r	Action: Request Event: All Product: All Description: If the party type is TREntityID, the party must be a		

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	valid TR participant or business entity.		
hktr-gen-busi-31-r	<p>Action: Request</p> <p>Event: Amendment, Full Termination, Partial Termination, Quit, Withdrawal</p> <p>Product: All</p> <p>Description: For the post trade events submitted by reporting party, either one of the following trade references can be used to correlate the post trade event to the target trade. TR Trade Reference, User Trade Reference, UTI-USI and UTI-TID</p>	<p>TR Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/trade-ref"</p> <p>User Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref"</p> <p>UTI-USI: /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier" /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier"</p> <p>UTI-TID: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id"</p> <p>reporting party: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty</p>	<p>TR Trade Reference: Trade Event – Event Block</p> <p>User Trade Reference: Trade Event – Event Block</p> <p>UTI-USI: Trade Event – Event Block</p> <p>UTI-TID: Trade Event – Event Block</p> <p>reporting party: Reporting Party (Type), and Reporting Party (ID) – File Level Request</p>
hktr-gen-busi-38-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: All except InterestRate:Other, ForeignExchange:Other, Equity:Other, Credit:Other, Commodity:Other</p>	<p>Trade Party 1 in the trade header: /tr:tradeParty1</p> <p>Trade Party 2 in the trade header: /tr:tradeParty2</p> <p>Trade Parties in the trade detail: IR Swap</p>	<p>Trade Party 1 in the trade header: Trade Party 1 > Type, ID – Trade Header</p> <p>Trade Party 2 in the trade header: Trade Party 2 > Type, ID – Trade Header</p> <p>Trade Parties in the trade detail: IR:</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	Description: The party type and ID of the Trade Party 1 and Trade Party 2 in the trade header must be same as the Trade Parties in the trade details.	/trade/swap/swapStream[1 2]/payerPartyReference And /trade/swap/swapStream[1 2]/receiverPartyReference FRA /trade/fra/buyerPartyReference And /trade/fra/sellerPartyReference CapFloor /trade/capFloor/capFloorStream/receiverPartyReference And /trade/capFloor/capFloorStream/payerPartyReference Swaption /trade/swaption/buyerPartyReference And /trade/swaption/sellerPartyReference FX Forward or NDF: /trade/fxSingleLeg/exchangedCurrency1/payerPartyReference /trade/fxSingleLeg/exchangedCurrency2/payerPartyReference FX Option or NDO: /trade/fxOption/buyerPartyReference /trade/fxOption/sellerPartyReference Equity Swap: /trade/equitySwapTransactionSupplement/returnLeg/payerPartyReference /trade/equitySwapTransactionSupplement/returnLeg/receiverPartyReference Equity Option:	General Trade Details Block FX Forward or NDF: Exchanged Currency 1 - Payer Party Exchanged Currency 2 - Payer Party FX Option or NDO: Option Buyer Option Seller Equity Swap: Equity Leg Block Equity Option: General Trade Details Block Equity Variance Swap: Variance Leg – General Information Block Equity Dividend Swap: Dividend Leg Block Credit Single Name, Credit Index, Credit Index Tranche: General Trade Details Block Commodity:Option:OptionOption, Commodity:Option:FixedBullion, Commodity:Option:FixedMetal, Commodity:Option:AverageBullion, Commodity:Option:AverageMetal: Option Buyer, Option Seller Commodity:Forward:FixedBullion: Fixed Rate Payer, Bullion Physical Leg Payer

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		<div>/trade/equityOptionTransactionSupplement/buyerPartyReference</div> <div>/trade/equityOptionTransactionSupplement/sellerPartyReference</div> <div>Equity Variance Swap: /trade/varianceSwapTransactionSupplement/varianceLeg/payerPartyReference</div> <div>/trade/varianceSwapTransactionSupplement/varianceLeg/receiverPartyReference</div> <div>Equity Dividend Swap: /trade/dividendSwapTransactionSupplement/dividendLeg/payerPartyReference</div> <div>/trade/dividendSwapTransactionSupplement/dividendLeg/receiverPartyReference</div> <div>Credit Single Name, Credit Index or Credit Index Tranche: /trade/creditDefaultSwap/generalTerms/buyerPartyReference</div> <div>/trade/creditDefaultSwap/generalTerms/sellerPartyReference</div> <div>Commodity:Option:OptionOption, Commodity:Option:FixedBullion, Commodity:Option:FixedMetal, Commodity:Option:AverageBullion, Commodity:Option:AverageMetal: /trade/commodityOption/buyerPartyReference</div> <div>/trade/commodityOption/sellerPartyReference</div> <div>Commodity:Forward:FixedBullion: /trade/commodityForward/fixedLeg/payerPartyReference</div> <div>/trade/commodityForward/bullionPhysicalLeg/payerPartyReference</div>	<div>Commodity:Forward:FixedMetal: Fixed Rate Payer, Metal Physical Leg Payer</div> <div>Commodity:Forward:AverageBullion: Average Price Leg Payer, Bullion Physical Leg Payer</div> <div>Commodity:Forward:AverageMetal: Average Price Leg Payer, Metal Physical Leg Payer</div> <div>Commodity:Swap:FixedFloat: Fixed Rate Payer, Floating Leg 1 Payer</div> <div>Commodity:Swap:FloatFloat: Floating Leg 1 Payer, Floating Leg 2 Payer</div> <div>Commodity:Swap:FloatCoal: Floating Leg 1 Payer, Coal Physical Leg Payer</div> <div>Commodity:Swap:FloatGas: Floating Leg 1 Payer, Gas Physical Leg Payer</div> <div>Commodity:Swap:FloatOil: Floating Leg 1 Payer, Oil Physical Leg Payer</div> <div>Commodity:Swap:FloatElectricity: Floating Leg 1 Payer, Electricity Physical Leg Payer</div> <div>Commodity:Swap:FixedCoal: Fixed Rate Payer, Coal Physical Leg Payer</div> <div>Commodity:Swap:FixedGas: Fixed Rate Payer, Gas Physical Leg Payer</div> <div>Commodity:Swap:FixedOil: Fixed Rate Payer, Oil Physical Leg Payer</div>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		Commodity:Forward:FixedMetal: /trade/commodityForward/fixedLeg/payerPartyReference /trade/commodityForward/metalPhysicalLeg/payerPartyReference Commodity:Forward:AverageBullion: /trade/commodityForward/averagePriceLeg/payerPartyReference /trade/commodityForward/bullionPhysicalLeg/payerPartyReference Commodity:Forward:AverageMetal: /trade/commodityForward/averagePriceLeg/payerPartyReference /trade/commodityForward/metalPhysicalLeg/payerPartyReference Commodity:Swap:FixedFloat: /trade/commoditySwap/fixedLeg/payerPartyReference /trade/commoditySwap/floatingLeg[1]/payerPartyReference Commodity:Swap:FloatFloat: /trade/commoditySwap/floatingLeg[1]/payerPartyReference /trade/commoditySwap/floatingLeg[2]/payerPartyReference Commodity:Swap:FloatCoal: /trade/commoditySwap/floatingLeg[1]/payerPartyReference /trade/commoditySwap/coalPhysicalLeg/payerPartyReference Commodity:Swap:FloatGas:	Commodity:Swap:FixedElectricity: Fixed Rate Payer, Electricity Physical Leg Payer

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		<div>/trade/commoditySwap/floatingLeg[1]/payerPartyReference</div> <div>/trade/commoditySwap/gasPhysicalLeg/payerPartyReference</div> <div>Commodity:Swap:FloatOil:</div> <div>/trade/commoditySwap/floatingLeg[1]/payerPartyReference</div> <div>/trade/commoditySwap/oilPhysicalLeg/payerPartyReference</div> <div>Commodity:Swap:FloatElectricity:</div> <div>/trade/commoditySwap/floatingLeg[1]/payerPartyReference</div> <div>/trade/commoditySwap/electricityPhysicalLeg/payerPartyReference</div> <div>Commodity:Swap:FixedCoal:</div> <div>/trade/commoditySwap/fixedLeg/payerPartyReference</div> <div>/trade/commoditySwap/coalPhysicalLeg/payerPartyReference</div> <div>Commodity:Swap:FixedGas:</div> <div>/trade/commoditySwap/fixedLeg/payerPartyReference</div> <div>/trade/commoditySwap/gasPhysicalLeg/payerPartyReference</div> <div>Commodity:Swap:FixedOil:</div> <div>/trade/commoditySwap/fixedLeg/payerPartyReference</div> <div>/trade/commoditySwap/oilPhysicalLeg/payerPartyReference</div> <div>Commodity:Swap:FixedElectricity:</div> <div>/trade/commoditySwap/fixedLeg/payerPartyReference</div> <div>/trade/commoditySwap/electricityPhysicalLeg/payerPartyReference</div>	

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-gen-busi-39-r	Action: Request Event: All Product: All Description: Reporting For must be a valid Party Type.	Reporting For: /tr:eventActivityReport/tr:reportingFor	Reporting For: Trade Event Request
hktr-gen-busi-40-r	Action: Cancel Event: Relink Product: All Description: Agent is not allowed to cancel the event which is submitted by reporting party.		
hktr-gen-busi-41-r	Action: Request Event: Relink Product: All Description: Submitting Party must be eligible to submit a Relink event for the Reporting Party.	Submitting Party: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty Reporting Party: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty	Submitting Party: Submitting Party (Type), and Submitting Party (ID) – File Level Request Reporting Party: Reporting Party (Type), and Reporting Party (ID) – File Level Request
hktr-gen-busi-46-r	Action: Request Event: All Product: All Description: The Party Name should be consistent for a certain		

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	combination of Party Type and Party ID.		
hktr-gen-busi-48-r	<p>Action: Request</p> <p>Event: Amendment, Full Termination, Partial Termination, Quit, Withdrawal</p> <p>Product: All</p> <p>Description: For the post trade events submitted by agent, either one of the following trade references can be used to correlate the post trade event to the target trade. TR Trade Reference, Agent Trade Reference, User Trade Reference, UTI-USI and UTI-TID</p>	<p>TR Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/trade-ref"</p> <p>Agent Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"</p> <p>User Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref"</p> <p>UTI-USI: /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier" /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier"</p> <p>UTI-TID: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id"</p> <p>agent: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty</p>	<p>TR Trade Reference: Trade Event – Event Block</p> <p>Agent Trade Reference: Trade Event – Event Block</p> <p>User Trade Reference: Trade Event – Event Block</p> <p>UTI-USI: Trade Event – Event Block</p> <p>UTI-TID: Trade Event – Event Block</p> <p>agent: Submitting Party (Type), and Submitting Party (ID) – File Level Request</p>
hktr-gen-busi-51-	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p>	<p>UTI-TID: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id"</p>	<p>UTI-TID: Trade Header</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
r	<p>Product: All</p> <p>Description: UTI-TID must be unique for the reporting party within the reporting view (except the status of the trade is withdrawn/quit/terminated).</p>	<p>e-transaction-identifier-unique-trade-id”</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=”http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier-unique-trade-id”</p>	

D.2.3.3 FpML and CSV common rules - Events

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

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
busi-11-r	<p>Event: Amendment</p> <p>Product: All</p> <p>Description: The Asset Class and Product Taxonomy in the Amendment event must be the same as the original trade.</p>	<p>/trade/fxSingleLeg/primaryAssetClass /trade/fxOption/primaryAssetClass</p> <p>For IR /trade/swap/primaryAssetClass /trade/capFloor/primaryAssetClass /trade/fra/primaryAssetClass /trade/swaption/primaryAssetClass</p> <p>For EQ /trade/varianceSwapTransactionSupplement/primaryAssetClass /trade/equitySwapTransactionSupplement/primaryAssetClass /trade/equityOptionTransactionSupplement/primaryAssetClass /trade/dividendSwapTransactionSupplement/primaryAssetClass</p> <p>For CD /trade/creditDefaultSwap/primaryAssetClass</p> <p>For CM /trade/commodityOption/primaryAssetClass /trade/commodityForward/primaryAssetClass /trade/commoditySwap/primaryAssetClass</p> <p>Product Taxonomy: For FX /trade/fxSingleLeg/productType /trade/fxOption/productType</p> <p>For IR /trade/swap/productType /trade/capFloor/productType /trade/fra/productType /trade/swaption/productType</p>	<p>Product Taxonomy: Trade Event Request</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		<p>For EQ /trade/varianceSwapTransactionSupplement/productType /trade/equitySwapTransactionSupplement/productType /trade/equityOptionTransactionSupplement/productType /trade/dividendSwapTransactionSupplement/productType</p> <p>For CD /trade/creditDefaultSwap/productType</p> <p>For CM /trade/commodityOption/productType /trade/commodityForward/productType /trade/commoditySwap/productType</p>	
hktr-event-busi-12-r	<p>Action: Cancel</p> <p>Event: Relink</p> <p>Product: All</p> <p>Description: The trade event can be cancelled only when the trade event exists and the status is "Unmatched".</p>		
hktr-event-busi-14-r	<p>Action: Request</p> <p>Event: Full Termination, Partial Termination</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed,</p>	<p>Change in Notional Amount: /changeInNotionalAmount[1 2]/amount</p> <p>Outstanding Notional Amount: /outstandingNotionalAmount[1 2]/amount</p> <p>Notional Amount: IR Swap</p>	<p>Change in Notional Amount: Event Block</p> <p>Outstanding Notional Amount: Event Block</p> <p>Notional Amount: Calculation Period Amount and Rate Block ></p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:Option:Swaption, InterestRate:FRA, ForeignExchange:NDF, ForeignExchange:VanillaOption, ForeignExchange:Forward, ForeignExchange:NDO, Credit:SingleName:Corporate, Credit:SingleName:Sovereign, Credit:Index:CDX, Credit:Index:iTraxx, Credit:IndexTranche:CDX, Credit:IndexTranche:iTraxx</p> <p>Description: The sum of the Change in Notional Amount and the Outstanding Notional Amount should be equal to the current Notional Amount.</p>	<p>/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue or /trade/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/initialValue</p> <p>FRA /trade/fra/notional/amount</p> <p>CapFloor /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> <p>Swaption /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue or /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/initialValue</p> <p>FX:NDF & Forward /trade/fxSingleLeg/exchangedCurrency1/paymentAmount/amount /trade/fxSingleLeg/exchangedCurrency2/paymentAmount/amount</p> <p>FX Option & FX:NDO /trade/fxOption/putCurrencyAmount/amount /trade/fxOption/callCurrencyAmount/amount</p> <p>Credit Single Name, Credit Index & Credit Index Tranche:</p>	<p>Notional Amount > Amount or Calculation Period Amount and Rate Block > Known Amount > Amount</p> <p>FX:NDF & Forward Exchanged Currency 1 - Payment Amount, Exchanged Currency 2 - Payment Amount</p> <p>FX Option & FX:NDO Put Notional, Call Notional</p> <p>CD Protection Terms Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		/trade/creditDefaultSwap/protectionTerms/calculationAmount/amount	
hktr-event-busi-37-r	Action: Request Event: Amendment Product: All Description: The Trade Date is not allowed to be modified.	Trade Date: /trade/tradeHeader/tradeDate	Trade Date: Trade Header
hktr-event-busi-39-r	Action: Request Event: Amendment Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption, InterestRate:CapFloor, InterestRate:FRA, ForeignExchange:NDF, ForeignExchange:VanillaOption, ForeignExchange:Forward, ForeignExchange:NDO, Credit:SingleName:Corporate, Credit:SingleName:Sovereign, Credit:Index:CDX, Credit:Index:iTraxx, Credit:IndexTranche:CDX, Credit:IndexTranche:iTraxx, Description: The Notional Currency is not allowed to modify.	Notional Currency : IR Swap /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency or /trade/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/currency FRA /trade/fra/notional/currency CapFloor /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency Swaption /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency or /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/currency	Notional Currency: IR Calculation Period Amount and Rate Block > Notional Amount > Currency or Calculation Period Amount and Rate Block > Known Amount > Currency FX:NDF & Forward Exchanged Currency 1 - Payment Amount – Fx Single Leg Block Exchanged Currency 2 - Payment Amount – Fx Single Leg Block FX Option & FX:NDO Put/Call notional currency - FX Option Block CD Protection Terms Block > Notional Amount > Currency

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		FX:NDF & Forward /trade/fxSingleLeg/exchangedCurrency1/paymentAmount/currency /trade/fxSingleLeg/exchangedCurrency2/paymentAmount/currency FX Option & FX:NDO /trade/fxOption/putCurrencyAmount/currency /trade/fxOption/callCurrencyAmount/currency Credit Single Name, Credit Index & Credit Index Tranche: /trade/creditDefaultSwap/protectionTerms/calculationAmount/currency	
hktr-event-busi-49-r	Action: Request Event: Full Termination Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:FRA, InterestRate:Option:Swaption, ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:NDO, ForeignExchange:VanillaOption, Credit:SingleName:Corporate, Credit:SingleName:Sovereign, Credit:Index:CDX, Credit:Index:iTraxx, Credit:IndexTranche:CDX, Credit:IndexTranche:iTraxx	Outstanding Notional Amount: /outstandingNotionalAmount[1 2]/amount	Outstanding Notional Amount: Event Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	Description: For Full Termination, Outstanding Notional Amount must be zero.		
hktr-event-busi-56-r	Action: Request Event: Relink Product: All Description: The related trade(s) for Relink must exist and the status is/are not withdrawn/quitted.		
hktr-event-busi-67-r	Action: Request Event: New Trade, Backloading Product: All Description: Participant is not allowed to submit the trade event with event date outside the latest Reporting Obligation period.	event date: For New Trade, /trade/tradeHeader/tradeDate For Backloading, /tr:backloadingDate	event date: For New Trade, Trade Date – Trade Header For Backloading, Backloading Date – Event Block
hktr-event-busi-72-r	Action: Request Event: Relink Product: All Description: The trades of Relink From and Relink To must not be currently linking to each other.	Relink From: /tr:relinkFrom Relink To: /tr:relinkTo	Relink From: Event Block Relink To: Event Block
hktr-	Action: Request	Relink From:	Relink From:

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
event-busi-73-r	Event: Relink Product: All Description: Relink From and Relink To must not be the same.	/tr:relinkFrom Relink To: /tr:relinkTo	Event Block Relink To: Event Block
hktr-event-busi-81-r	Action: Request Event: Backloading Product: All Description: The Backloading Date should be equal to or after the Trade Date.	Backloading Date: /tr:backloadingDate Trade Date: /trade/tradeHeader/tradeDate	Backloading Date: Event Block Trade Date: Trade Header
hktr-event-busi-82-r	Action: Request Event: Backloading Product: All Description: The Backloading Date must not be a future date.	Backloading Date: /tr:backloadingDate	Backloading Date: Event Block
hktr-event-busi-83-r	Action: Request Event: New Trade, Backloading Product: All Description: The Trade Date must not be a future date.	Trade Date: /trade/tradeHeader/tradeDate	Trade Date: Trade Header
hktr-	Action: Request	Change in Notional Currency:	Change In Notional Currency

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
event-busi-89-r	<p>Event: Full Termination, Partial Termination</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:FRA, InterestRate:Option:Swaption, ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:NDO, ForeignExchange:VanillaOption, Credit:SingleName:Corporate, Credit:SingleName:Sovereign, Credit:Index:CDX, Credit:Index:iTraxx, Credit:IndexTranche:CDX, Credit:IndexTranche:iTraxx</p> <p>Description: The Change in Notional Currency must be same as the Outstanding Notional Currency and these must match with the Notional Currency of the original trade.</p>	<p>/changeInNotionalAmount[1 2]/currency</p> <p>Outstanding Notional Currency: /outstandingNotionalAmount[1 2]/currency</p> <p>Notional Currency: IR Swap /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency or /trade/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/currency FRA /trade/fra/notional/currency CapFloor /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency Swaption /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency or /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/currency FX:NDF & Forward /trade/fxSingleLeg/exchangedCurrency1/paymentAmount/currency /trade/fxSingleLeg/exchangedCurrency2/paymentAmount/currency</p>	<p>IR & FX Event Block > Change In Notional Amount (Currency 1) > Currency Event Block > Change In Notional Amount (Currency 2) > Currency</p> <p>CD Event Block > Change In Notional Amount > Currency</p> <p>Outstanding Notional Currency: IR & FX Event Block > Outstanding Notional Amount (Currency 1) > Currency Event Block > Outstanding Notional Amount (Currency 2) > Currency</p> <p>CD Event Block > Outstanding Notional Amount > Currency</p> <p>Notional Currency: Calculation Period Amount and Rate Block > Notional Amount > Currency or Calculation Period Amount and Rate Block > Known Amount > Currency</p> <p>FX:NDF & Forward Exchanged Currency 1 - Payment Amount > Currency, Exchanged Currency 2 - Payment Amount > Currency</p> <p>FX Option & FX:NDO Put Notional > Currency, Call Notional > Currency</p> <p>Credit Single Name, Credit Index & Credit Index</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		FX Option & FX:NDO /trade/fxOption/putCurrencyAmount/currency /trade/fxOption/callCurrencyAmount/currency Credit Single Name, Credit Index & Credit Index Tranche: /trade/creditDefaultSwap/protectionTerms/calculationAmount/currency	Tranche: Protection Terms Block > Notional Amount > Currency
hktr-event-busi-92-r	Action: Request Event: Full Termination, Partial Termination, Quit, Withdrawal, Suppress Uncertain Product: All Description: The party of Reporting For in the post trade event must be same as the party of Reporting For in the original trade. For Suppress Uncertain event, the Reporting For must be the counter trade party in the target trade.	Reporting For: /tr:eventActivityReport/tr:reportingFor	Reporting For: Trade Event Request Block
hktr-event-busi-93-r	Action: Request Event: New Trade, Backloading, Amendment, Full Termination, Partial Termination, Relink, Quit, Suppress Uncertain Product: All Description: If the Reporting For is a TR entity with originating party, the Reporting Party must have effective originating relationship with the Reporting For on the event date.	Reporting For: /tr:eventActivityReport/tr:reportingFor	Reporting For: Trade Event Request Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-event-busi-97-r	Action: Request Event: New Trade, Backloading, Amendment Product: All Description: Bilateral Comments must be unique within the reporting view (except the status of the trade is withdrawn/quit/terminated) for the Reporting Party.	Bilateral Comments: tr:bilateralComments	Bilateral Comments: Trade Header
hktr-event-busi-108-r	Action: Request Event: Full Termination, Partial Termination, Relink, Quit, Withdrawal, Suppress Uncertain Product: All Description: The product taxonomy of the post trade events must match with the data in the trade.	Not applicable	
hktr-event-busi-110-r	Action: Request Event: New Trade, Backloading, Amendment Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption, ForeignExchange:NDF, ForeignExchange:Forward,	Payer Party / Receiver Party: For IR: /trade/(swap swaption/swap)/swapStream[1 2]/payerPartyReference /trade/(swap swaption/swap)/swapStream[1 2]/receiverPartyReference For FX: /trade/fxSingleLeg/exchangedCurrency1/payerPartyReference /trade/fxSingleLeg/exchangedCurrency1/receiverPartyReference /trade/fxSingleLeg/exchangedCurrency2/payerPartyReference	Payer Party / Receiver Party: For IR and FX: Not applicable . This rule is FpML specific. For EQ: Equity Swap Equity Leg – Equity Leg Block Interest Leg – Interest Leg Block Dividend Swap Dividend Leg – Dividend Leg Block Fixed Leg – Fixed Leg Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Equity:Swap:PriceReturnBasicPerformance, Equity:Swap:ParameterReturnDividend, Commodity:Swap:FixedFloat, Commodity:Swap:FloatFloat, Commodity:Swap:FloatCoal, Commodity:Swap:FloatGas, Commodity:Swap:FloatOil, Commodity:Swap:FloatElectricity, Commodity:Swap:FixedCoal, Commodity:Swap:FixedGas, Commodity:Swap:FixedOil, Commodity:Swap:FixedElectricity, Commodity:Option:FixedBullion, Commodity:Option:FixedMetal, Commodity:Option:AverageBullion, Commodity:Option:AverageMetal, Commodity:Forward:FixedBullion, Commodity:Forward:FixedMetal, Commodity:Forward:AverageBullion, Commodity:Forward:AverageMetal</p> <p>Description: The Payer Party of one leg must match the Receiver Party of the other leg and vice versa.</p>	<p>ference /trade/fxSingleLeg/exchangedCurrency2/receiverPartyReference</p> <p>For EQ: Equity Swap /trade/equitySwapTransactionSupplement/returnLeg/payerPartyReference /trade/equitySwapTransactionSupplement/returnLeg/receiverPartyReference /trade/equitySwapTransactionSupplement/interestLeg/payerPartyReference /trade/equitySwapTransactionSupplement/interestLeg/receiverPartyReference</p> <p>Dividend Swap /trade/dividendSwapTransactionSupplement/dividendLeg/payerPartyReference /trade/dividendSwapTransactionSupplement/dividendLeg/receiverPartyReference /trade/dividendSwapTransactionSupplement/fixedLeg/payerPartyReference /trade/dividendSwapTransactionSupplement/fixedLeg/receiverPartyReference</p> <p>For CM Forward Average Price Leg /trade/commodityOption/commodityForward/averagePriceLeg/payerPartyReference /trade/commodityOption/commodityForward/averagePriceLeg/receiverPartyReference</p> <p>Bullion Physical Leg /trade/commodityOption/commodityForward/bullionPhysicalLeg/payerPartyReference /trade/commodityOption/commodityForward/bullionPhysicalLeg/receiverPartyReference</p>	<p>For CM Not applicable . This rule is FpML specific.</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		<p>Metal Physical Leg /trade/commodityOption/commodityForward/metalPhysicalLeg/payerPartyReference /trade/commodityOption/commodityForward/metalPhysicalLeg/receiverPartyReference</p> <p>Fixed Leg /trade/commodityOption/commodityForward/fixedLeg/payerPartyReference /trade/commodityOption/commodityForward/fixedLeg/receiverPartyReference</p> <p>Floating Leg 1 /trade/commoditySwap/floatingLeg[1]/payerPartyReference /trade/commoditySwap/floatingLeg[1]/receiverPartyReference</p> <p>Floating Leg 2 /trade/commoditySwap/floatingLeg[2]/payerPartyReference /trade/commoditySwap/floatingLeg[2]/receiverPartyReference</p> <p>Coal Physical Leg /trade/commoditySwap/coalPhysicalLeg/payerPartyReference /trade/commoditySwap/coalPhysicalLeg/receiverPartyReference</p> <p>Gas Physical Leg /trade/commoditySwap/gasPhysicalLeg/payerPartyReference /trade/commoditySwap/gasPhysicalLeg/receiverPartyReference</p>	

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		Oil Physical Leg /trade/commoditySwap/oilPhysicalLeg/payerPartyReference /trade/commoditySwap/oilPhysicalLeg/receiverPartyReference Electricity Physical Leg /trade/commoditySwap/electricityPhysicalLeg/payerPartyReference /trade/commoditySwap/electricityPhysicalLeg/receiverPartyReference	
hktr-event-busi-111-r	Action: Request Event: Partial Termination Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:Option:Swaption, InterestRate:FRA, Credit:SingleName:Corporate, Credit:SingleName:Sovereign, Credit:Index:CDX, Credit:Index:iTraxx, Credit:IndexTranche:CDX, Credit:IndexTranche:iTraxx Description: For Partial Termination, the Change in Notional Amount and Outstanding Notional Amount cannot be zero for all leg.	Change in Notional Amount: /changeInNotionalAmount[1 2]/amount Outstanding Notional Amount: /outstandingNotionalAmount[1 2]/amount Notional Amount: IR Swap /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue CapFloor /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue FRA /trade/fra/notional/amount Swaption /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue	Change in Notional Amount: Event Block Outstanding Notional Amount: Event Block Notional Amount: Calculation Period Amount and Rate Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-event-busi-116-r	Action: Request Event: Amendment, Full Termination, Partial Termination Product: All Description: The Effective Date of post trade event must be equals to or after the Trade Date .	Effective Date: /effectiveDate Trade Date: /trade/tradeHeader/tradeDate	Effective Date: Event Block Trade Date: Trade Header
hktr-event-busi-117-r	Action: Request Event: New Trade, Backloading, Amendment Product: All Description: CP Trade Reference is not allowed when Confirmation Platform ID is "PAPER"; Optional when platform is "OTHERS"; Required otherwise.	Confirmation Platform ID: /trade/tradeHeader/partyTradeInformation/relatedParty/partyReference with coding scheme of role equals to ConfirmationPlatform CP Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId For New Trade or Backloading event, with URI http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref For Amendment, with URI http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref	Confirmation Platform ID: Trade Header CP Trade Reference: Trade Header
hktr-event-busi-118-r	Action: Request Event: New Trade, Backloading, Amendment Product: All	UTI-USI Indicator: /trade/tradeHeader/partyTradeIdentifier/tr:utiIndicator UTI-USI: /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.fpml.org/coding-	UTI-USI Indicator: Trade Header UTI-USI: Trade Header

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	Description: UTI-USI is required when UTI-USI Indicator is "Yes"; Not allowed otherwise.	scheme/external/cftc/issuer-identifier" /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier" Or /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.hkicl.com.hk/scheme/hktr/new-issuer-identifier" /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-unique-transaction-identifier"	
hktr-event-busi-119-r	Action: Request Event: New Trade, Backloading, Amendment Product: All Description: Central Counterparty ID is required only when Clearing is "Yes"; Not allowed otherwise.	Clearing: /trade/tradeHeader/partyTradeInformation/tr:clearing Central Counterparty ID: /trade/tradeHeader/partyTradeInformation/relatedParty/partyReference	Clearing: Trade Header Central Counterparty ID: Trade Header
hktr-event-busi-123-r	Action: Request Event: Relink Product: All Description: If Relink To is blank, the trade of Relink From must be linked or unlinked.	Relink From: /tr:relinkFrom Relink To: /tr:relinkTo	Relink From: Event Block Relink To: Event Block
hktr-event-busi-	Action: Request Event: Relink	Relink From: /tr:relinkFrom	Relink From: Event Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
130-r	<p>Product: All</p> <p>Description: If Relink To is blank, the counter trade party of Relink From must be an Overseas Incorporated AI or a designated BE of an overseas incorporated AI.</p>	Relink To: /tr:relinkTo	Relink To: Event Block
hktr-event-busi-131-r	<p>Action: Request</p> <p>Event: Relink</p> <p>Product: All</p> <p>Description: If Relink To is not blank, the linking fields of the trades of Relink From and Relink To must be matched.</p>	Relink To: /tr:relinkTo	Relink To: Event Block
hktr-event-busi-132-r	<p>Action: Request</p> <p>Event: Amendment</p> <p>Product: All</p> <p>Description: The following change of counterparty is allowed. 1) change active TR entity without reporting service and originating party to non-registered party, provided that the party type used in the Amendment event is not maintained in the TR entity 2) change closed business entity to non-registered party 3) change non-registered party to TR participant, active business entity, non-registered party 4) change active TR entity to non-registered party, provided that the party type and ID used in the</p>		

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	Amendment event match with the original trade		
hktr-event-busi-133-r	Action: Request Event: Amendment Product: All Description: The direction of trade parties can be changed only when the trade parties are same as the original trade.		
hktr-event-busi-137-r	Action: Request Event: Suppress Uncertain Product: All Description: The request is allowed by Overseas Incorporated AI only.		
hktr-event-busi-138-r	Action: Request Event: Suppress Uncertain Product: All Description: The Suppress Uncertain Indicator from the event must be different from the current value.	Suppress Uncertain Indicator: /tr:suppressUncertainIndicator	Suppress Uncertain Indicator: Suppress Uncertain Indicator - Event Block
hktr-event-busi-139-r	Action: Request Event: Suppress Uncertain Product: All		

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	Description: Agent is not allowed to submit Suppress Uncertain as the target trade is not linked with a trade submitted by the agent.		
hktr-event-busi-142-r	Action: Request Event: Withdrawal Product: All Description: The target trade for the trade event must exist and the status is not withdrawn.		
hktr-event-busi-143-r	Action: Request Event: New Trade, Backloading, Amendment Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:OIS, InterestRate:IRSwap:Basis, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption, ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:NDO, ForeignExchange:VanillaOption Description: If one of the Notional Amount is zero, the other one must be zero.	Notional Amount: IR Swap /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue or /trade/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/initialValue Swaption /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue or /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/initialValue FX:NDF & Forward /trade/fxSingleLeg/exchangedCurrency1/paymentAmount/amount	Notional Amount: Calculation Period Amount and Rate Block > Notional Amount > Amount or Calculation Period Amount and Rate Block > Known Amount > Amount FX:NDF & Forward Exchanged Currency 1 - Payment Amount, Exchanged Currency 2 - Payment Amount FX Option & FX:NDO Put Notional, Call Notional

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		<trade amount<br="" exchangedcurrency2="" fxsingleleg="" paymentamount=""></trade> FX Option & FX:NDO trade/fxOption/putCurrencyAmount/amount trade/fxOption/callCurrencyAmount/amount	
hktr-event-busi-144-r	Action: Request Event: Relink Product: All Description: If Relink To is not blank, the trades must be linked or unlinked originally.	Relink To: /tr:relinkTo	Relink To: Event Block
hktr-event-busi-145-r	Action: Request Event: Quit, Suppress Uncertain Product: All Description: Participant is not allowed to submit the trade event outside the latest Reporting Obligation period.		
hktr-event-busi-147-r	Action: Request Event: Relink Product: All Description: The Reporting Party of Relink From and Relink To must not be the same.	Relink From: /tr:relinkFrom Relink To: /tr:relinkTo	Relink From: Event Block Relink To: Event Block

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

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

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
busi-154-r	Event: Amendment, Full Termination, Partial Termination Product: All Description: The Agreement Date must not be a future date.		
hktr-event-busi-155-r	Action: Request Event: Amendment, Full Termination, Partial Termination Product: All Description: The Event Date of the post trade event must be later than the Event Date of completed bulk change request.		
hktr-event-busi-156-r	Action: Request Event: Partial Termination Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:Option:Swaption, InterestRate:FRA, Credit:SingleName:Corporate, Credit:SingleName:Sovereign, Credit:Index:CDX, Credit:Index:iTraxx, Credit:IndexTranche:CDX,	Outstanding Notional Amount: /outstandingNotionalAmount[1 2]/amount Notional Amount: IR Swap /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue CapFloor /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue FRA /trade/fra/notional/amount	Outstanding Notional Amount IR Event Block > Outstanding Notional Amount (Currency 1) > Amount Event Block > Outstanding Notional Amount (Currency 2) > Amount CD Event Block > Outstanding Notional Amount > Amount Notional Amount: IR Calculation Period Amount and Rate Block > Notional Amount > Amount CD

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Credit:IndexTranche:iTraxx</p> <p>Description: The Outstanding Notional Amount must be smaller than the current Notional Amount of the trade.</p>	<p>Swaption /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> <p>Credit Single Name, Credit Index & Credit Index Tranche: /trade/creditDefaultSwap/protectionTerms/calculationAmount/amount</p>	<p>Protection Terms Block > Notional Amount > Amount</p>
hktr-event-busi-158-r	<p>Action: Request</p> <p>Event: Amendment, Full Termination, Partial Termination</p> <p>Product: All</p> <p>Description: If the trade is quitted by the system, the Event Date of the post trade event must be before or equal to the quitted date.</p>	<p>Event Date: /agreementDate</p>	<p>Event Date: Agreement Date – Event Block</p>
hktr-event-busi-159-r	<p>Action: Request</p> <p>Event: Amendment</p> <p>Product: All</p> <p>Description: It is not allowed to modify the trade party of a linked trade.</p>		
hktr-event-busi-161-r	<p>Action: Request</p> <p>Event: Amendment, Full Termination, Partial Termination, Quit, Withdrawal</p>		

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	Product: All Description: If there is more than one trade with the same quoted trade reference, a unique trade reference must be used to correlate the post trade event.		
hktr-event-busi-163-r	Action: Request Event: Suppress Uncertain Product: All Description: The target trade for the trade event must exist and the status is active/terminated.	target trade: Trade or TradeIdentifier	target trade: Trade Reference – Event Block Agent Trade Reference – Event Block User Trade Reference – Event Block Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) – Event Block Unique Transaction Identifier - Unique Trade ID (UTI-TID) – Event Block
hktr-event-busi-179-r	Action: Request Event: New Trade, Backloading, Amendment Product: All Description: The party type and ID of Reporting For must be same as the party type and ID of the Trade Party 1 or Trade Party 2 .	Reporting For: /tr:eventActivityReport/tr:reportingFor Trade Party 1: /tr:tradeParty1 Trade Party 2: /tr:tradeParty2	Reporting For: Trade Event Request Trade Party 1: Trade Party 1 > Type, ID – Trade Header Trade Party 2: Trade Party 2 > Type, ID – Trade Header
hktr-event-busi-180-r	Action: Request Event: New Trade, Backloading, Amendment Product: All Description: The Trade Party 1 must not be equal to the Trade Party 2 .	Trade Party 1: /tr:tradeParty1 Trade Party 2: /tr:tradeParty2	Trade Party 1: Trade Party 1 – Trade Header Trade Party 2: Trade Party 2 – Trade Header

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-event-busi-181-r	Action: Request Event: Suppress Uncertain Product: All Description: The Reporting For must be the Reporting Party itself or a designated TR business entity of the Reporting Party.	Reporting For: /tr:eventActivityReport/tr:reportingFor	Reporting For: Trade Event Request
hktr-event-busi-182-r	Action: Request Event: Amendment Product: All Description: The target trade for the trade event must exist and the status is active, matured, terminated or quitted by the system.	target trade: Trade or TradeIdentifier	target trade: Trade Reference – Event Block Agent Trade Reference – Event Block User Trade Reference – Event Block Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) – Event Block Unique Transaction Identifier - Unique Trade ID (UTI-TID) – Event Block
hktr-event-busi-183-r	Action: Request Event: Amendment Product: All Description: If the target trade is terminated, the event date of the post trade event must be same as the event date of the lastly submitted event.	target trade: Trade or TradeIdentifier	target trade: Trade Reference – Event Block Agent Trade Reference – Event Block User Trade Reference – Event Block Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) – Event Block Unique Transaction Identifier - Unique Trade ID (UTI-TID) – Event Block
hktr-event-busi-	Action: Request Event: Amendment		

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
184-r	<p>Product: All</p> <p>Description: It is not allowed to update the trade status of the terminated trade.</p>		

D.2.3.4 FpML and CSV common rules - Interest Rate

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-ird-busi-4-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment, Partial Termination, Full Termination</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation</p> <p>Description: The Notional Currency and Notional Amount or the Outstanding Notional Currency and Outstanding Notional Amount in the two legs of the swap must be the same if there exists no Known Currency and Amount.</p>	<p>Notional Currency: /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency</p> <p>Notional Amount: /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> <p>Known Currency: /trade/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/currency</p> <p>Known Amount: /trade/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/initialValue</p> <p>Outstanding Notional Currency: /(outstandingNotionalAmount[1 2]/currency</p> <p>Outstanding Notional Amount /outstandingNotionalAmount[1 2]/amount</p>	<p>Notional Currency: Leg 1 - Calculation Period Amount and Rate Block > Notional Amount > Currency or Leg 2 - Calculation Period Amount and Rate Block > Notional Amount > Currency</p> <p>Notional Amount: Leg 1 - Calculation Period Amount and Rate Block > Notional Amount > Amount or Leg 2 - Calculation Period Amount and Rate Block > Notional Amount > Amount</p> <p>Known Currency: Leg 1 - Calculation Period Amount and Rate Block > Known Amount > Currency or Leg 2 - Calculation Period Amount and Rate Block > Known Amount > Currency</p> <p>Known Amount: Leg 1 - Calculation Period Amount and Rate Block > Known Amount > Amount or Leg 2 - Calculation Period Amount and Rate Block > Known Amount > Amount</p> <p>Outstanding Notional Currency: Event Block > Outstanding Notional Amount (Currency 1) > Currency or Event Block > Outstanding Notional Amount (Currency 2) > Currency</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
			<p>Outstanding Notional Amount: Event Block > Outstanding Notional Amount (Currency 1) > Amount or Event Block > Outstanding Notional Amount (Currency 2) > Amount</p>
hktr-ird-busi-12-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption, InterestRate:CapFloor, InterestRate:FRA, InterestRate:Other</p> <p>Description: The Trade Date must be on or before the Maturity Date where the Maturity date can be determined as follows:</p> <p>For Swap, the latter Termination Date (unadjusted) among the 2 legs.</p> <p>For CapFloor and FRA, the Termination Date.</p> <p>For Swaption, the Expiration Date if American or European exercise; the last date in Bermuda Exercise Dates if Bermuda exercise.</p>	<p>Trade Date: /trade/tradeHeader/tradeDate</p> <p>For Swap, the Termination Date: /trade/swap/swapStream[1 2]/calculationPeriodDates/terminationDate/unadjustedDate</p> <p>For CapFloor, the Termination Date: /trade/capFloor/capFloorStream/calculationPeriodDate/s/terminationDate/unadjustedDate</p> <p>For FRA, the Termination Date: /trade/fra/adjustedTerminationDate</p> <p>For Swaption, the Expiration Date: /trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate</p> <p>the Bermuda Exercise Dates: /trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</p> <p>For Other, not applicable</p>	<p>Trade Date: Trade Header</p> <p>Termination Date: Calculation Period Dates Block</p> <p>Expiration Date / Bermuda Exercise Dates: Swaption Block</p> <p>Final Maturity Date (Other) General Trade Details Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-ird-busi-22-r	<p>For Other, the Final Maturity date.</p> <p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment, Partial Termination, Full Termination</p> <p>Product: InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis, InterestRate:CrossCurrency:FixedFixed</p> <p>Description: The Notional Currency in the two legs of the swap must not be the same, except with the existence of Known Currency and Amount.</p>	<p>New Trade, Backloading, Amendment</p> <p>Notional Currency: /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency</p> <p>Known Currency and Amount: /trade/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/currency</p> <p>/trade/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/initialValue</p> <p>Partial Termination, Full Termination</p> <p>Change In Notional Currency /(changeInNotionalAmount[1]/currency changeInNotionalAmount[2]/currency)</p> <p>Outstanding Notional Currency: /(outstandingNotionalAmount[1]/currency outstandingNotionalAmount[2]/currency)</p>	<p>New Trade, Backloading, Amendment</p> <p>Notional currency: Calculation Period Amount and Rate Block > Notional Amount > Currency</p> <p>Known Currency and Amount: Leg 1 - Calculation Period Amount and Rate Block > Known Amount or Leg 2 - Calculation Period Amount and Rate Block > Known Amount</p> <p>Partial Termination, Full Termination</p> <p>Change In Notional Currency Event Block > Change In Notional Amount (Currency 1) > Currency Event Block > Change In Notional Amount (Currency 2) > Currency</p> <p>Outstanding Notional Currency: Event Block > Outstanding Notional Amount (Currency 1) > Currency Event Block > Outstanding Notional Amount (Currency 2) > Currency</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-ird-busi-30-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: InterestRate:Option:Swaption</p> <p>Description: The Buyer and Seller must be equal to Payer Party and Receiver Party.</p>	<p>Buyer: /trade/swaption/buyerPartyReference</p> <p>Seller: /trade/swaption/sellerPartyReference</p> <p>Payer Party: /trade/swaption/swap/swapStream[1 2]/payerPartyReference</p> <p>Receiver Party: /trade/swaption/swap/swapStream[1 2]/receiverPartyReference</p>	<p>Buyer: Buyer</p> <p>Seller: Seller</p> <p>Payer Party or Receiver Party: Leg 1 Payer Leg 2 Payer</p>
hktr-ird-busi-31-r	<p>Action: Request</p> <p>Event: Backloading</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis, InterestRateCapFloor, InterestRate:FRA, InterestRate:Option:Swaption, InterestRate:Other</p> <p>Description: The Backloading Date must be equal to or before the Maturity Date.</p> <p>For Swap, the Maturity Date is chosen from the latest of Termination Date (unadjusted) among 2</p>	<p>Backloading Date: /tr:backloadingDate</p> <p>For Swap, the Termination Date: /trade/swap/swapStream[1 2]/calculationPeriodDates/terminationDate/unadjustedDate</p> <p>For CapFloor, the Termination Date: /trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/unadjustedDate</p> <p>For Swaption, the Expiration Date: /trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate the Bermuda Exercise Dates: /trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</p> <p>For FRA, the Termination Date: /trade/fra/adjustedTerminationDate</p> <p>For Other, not applicable</p>	<p>Backloading Date: Event Block</p> <p>Termination Date: Calculation Period Dates Block</p> <p>Expiration Date: Swaption Block</p> <p>Bermuda Exercise Dates: Swaption Block</p> <p>Final Maturity Date (Other) General Trade Details Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>legs.</p> <p>For CapFloor and FRA, the Termination Date.</p> <p>For Swaption, the Expiration Date if American or European exercise style; the last date in Bermuda Exercise Dates if Bermuda exercise.</p> <p>For Other, the Final Maturity date.</p>		
hktr-ird-busi-32-r	<p>Action: Request</p> <p>Event: Amendment</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:FRA, InterestRate:Option:Swaption, InterestRate:Other</p> <p>Description: The Event Date of the post trade event must be before or equal to the Maturity Date specified in that event.</p> <p>For Swap, the Maturity Date is chosen from the latter Termination Date (unadjusted) among 2 legs.</p> <p>For CapFloor and FRA, the Termination Date.</p> <p>For Swaption, the Expiration Date if American or</p>	<p>Event Date: /agreementDate</p> <p>For Swap, the Termination Date: /trade/swap/swapStream[1 2]/calculationPeriodDates /terminationDate/unadjustedDate</p> <p>For CapFloor, the Termination Date: /trade/capFloor/capFloorStream/calculationPeriodDate s/terminationDate/unadjustedDate</p> <p>For Swaption, the Expiration Date: /trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate the Bermuda Exercise Dates: /trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</p> <p>For FRA, the Termination Date: /trade/fra/adjustedTerminationDate</p> <p>For Other, not applicable</p>	<p>Event Date: Agreement Date – Event Block</p> <p>Termination Date: Calculation Period Dates Block</p> <p>Expiration Date: Swaption Block</p> <p>Bermuda Exercise Dates: Swaption Block</p> <p>Final Maturity Date (Other) General Trade Details Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>European exercise; the last date in Bermuda Exercise Dates if Bermuda exercise.</p> <p>For Other, the Final Maturity Date.</p>		
hktr-ird-busi-33-r	<p>Action: Request</p> <p>Event: Full Termination, Partial Termination</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:FRA, InterestRate:Option:Swaption,</p> <p>Description: The Event Date of the post trade event must be before the Maturity Date of the original trade.</p> <p>For Swap, the Maturity Date is chosen from the latter Termination Date (unadjusted) among 2 legs.</p> <p>For CapFloor and FRA, the Termination Date.</p> <p>For Swaption, the Expiration Date if American or European exercise; the last date in Bermuda Exercise Dates if Bermuda exercise.</p>	<p>Event Date: /agreementDate</p> <p>For Swap, the Termination Date: /trade/swap/swapStream[1 2]/calculationPeriodDates /terminationDate/unadjustedDate</p> <p>For CapFloor, the Termination Date: /trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/unadjustedDate</p> <p>For Swaption, the Expiration Date: /trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate the Bermuda Exercise Dates: /trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</p> <p>For FRA, the Termination Date: /trade/fra/adjustedTerminationDate</p>	<p>Event Date: Agreement Date – Event Block</p> <p>Termination Date: Calculation Period Dates Block</p> <p>Expiration Date: Swaption Block</p> <p>Bermuda Exercise Dates: Swaption Block</p>
hktr-ird-busi-34-r	<p>Action: Request</p> <p>Event: Amendment</p>	<p>Effective Date: /effectiveDate</p> <p>For Swap, the Termination Date:</p>	<p>Effective Date: Event Block</p> <p>Termination Date:</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:FRA, InterestRate:Option:Swaption, InterestRate:Other</p> <p>Description: The Effective Date of post trade event must be before or equal to the Maturity Date specified in that event.</p> <p>For Swap, the Maturity Date is chosen from the latter Termination Date (unadjusted) among 2 legs.</p> <p>For CapFloor and FRA, the Termination Date.</p> <p>For Swaption, the Expiration Date if American or European exercise; the last date in Bermuda Exercise Dates if Bermuda exercise.</p> <p>For Other, the Final Maturity Date.</p>	<p>/trade/swap/swapStream[1 2]/calculationPeriodDates /terminationDate/unadjustedDate</p> <p>For CapFloor, the Termination Date: /trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/unadjustedDate</p> <p>For Swaption, the Expiration Date: /trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate</p> <p>the Bermuda Exercise Dates: /trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</p> <p>For FRA, the Termination Date: /trade/fra/adjustedTerminationDate</p> <p>For Other, not applicable</p>	<p>Calculation Period Dates Block</p> <p>Expiration Date: Swaption Block</p> <p>Bermuda Exercise Dates: Swaption Block</p> <p>Final Maturity Date (Other) General Trade Details Block</p>
hktr-ird-busi-35-r	<p>Action: Request</p> <p>Event: Full Termination, Partial Termination</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat,</p>	<p>Effective Date: /effectiveDate</p> <p>For Swap, the Termination Date: /trade/swap/swapStream[1 2]/calculationPeriodDates /terminationDate/unadjustedDate</p> <p>For CapFloor, the Termination Date: /trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/unadjustedDate</p>	<p>Effective Date: Event Block</p> <p>Termination Date: Calculation Period Dates Block</p> <p>Expiration Date: Swaption Block</p> <p>Bermuda Exercise Dates:</p>

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

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	The inflation leg can be identified by the value Floating Rate Index under the coding scheme "InflationIndexDescription".		
hktr-ird-busi-37-r	<p>Action: Request</p> <p>Event: Amendment</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:FRA, InterestRate:Option:Swaption, InterestRate:Other</p> <p>Description: The Event Date of the post trade event must be before or equal to the Maturity Date of the original trade.</p> <p>For Swap, the Maturity Date is chosen from the latter Termination Date (unadjusted) among 2 legs.</p> <p>For CapFloor and FRA, the Termination Date.</p> <p>For Swaption, the Expiration Date if American or European exercise; the last date in Bermuda Exercise Dates if Bermuda exercise.</p> <p>For Other, the Final Maturity Date.</p>	<p>Event Date: /agreementDate</p> <p>For Swap, the Termination Date: /trade/swap/swapStream[1 2]/calculationPeriodDates /terminationDate/unadjustedDate</p> <p>For CapFloor, the Termination Date: /trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/unadjustedDate</p> <p>For Swaption, the Expiration Date: /trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate the Bermuda Exercise Dates: /trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</p> <p>For FRA, the Termination Date: /trade/fra/adjustedTerminationDate</p> <p>For Other, not applicable</p>	<p>Event Date: Agreement Date – Event Block</p> <p>Termination Date: Calculation Period Dates Block</p> <p>Expiration Date: Swaption Block</p> <p>Bermuda Exercise Dates: Swaption Block</p> <p>Final Maturity Date (Other) General Trade Details Block</p>
hktr-	Action: Request	Effective Date:	Effective Date:

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
ird-busi-38-r	<p>Event: Amendment</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:FRA, InterestRate:Option:Swaption, InterestRate:Other</p> <p>Description: The Effective Date of post trade event must be before or equal to the Maturity Date of the original trade.</p> <p>For Swap, the Maturity Date is chosen from the latter Termination Date (unadjusted) among 2 legs.</p> <p>For CapFloor and FRA, the Termination Date.</p> <p>For Swaption, the Expiration Date if American or European exercise; the last date in Bermuda Exercise Dates if Bermuda exercise.</p> <p>For Other, the Final Maturity Date.</p>	<p>/effectiveDate</p> <p>For Swap, the Termination Date: /trade/swap/swapStream[1 2]/calculationPeriodDates /terminationDate/unadjustedDate</p> <p>For CapFloor, the Termination Date: /trade/capFloor/capFloorStream/calculationPeriodDate s/terminationDate/unadjustedDate</p> <p>For Swaption, the Expiration Date: /trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate the Bermuda Exercise Dates: /trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</p> <p>For FRA, the Termination Date: /trade/fra/adjustedTerminationDate</p> <p>For Other, not applicable</p>	<p>Event Block</p> <p>Termination Date: Calculation Period Dates Block</p> <p>Expiration Date: Swaption Block</p> <p>Bermuda Exercise Dates: Swaption Block</p> <p>Final Maturity Date (Other) General Trade Details Block</p>
hktr-ird-busi-39-r	<p>Action: Request</p> <p>Event: Partial Termination</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:OIS,</p>	<p>Known Currency and Amount: /trade/[swaption/swap swap]/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/currency</p> <p>/trade/[swaption/swap swap]/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/initialVal</p>	<p>Known Currency and Amount: Leg 1 - Calculation Period Amount and Rate Block > Known Amount or Leg 2 - Calculation Period Amount and Rate Block > Known Amount</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:Option:Swaption</p> <p>Description: Trade with existence of Known Currency and Amount does not support patiral termination event.</p>	ue	
hktr-ird-busi-40-r	<p>Action: Request</p> <p>Event: Partial Termination, Full Termination</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption</p> <p>Description: For Interest Rate Swap and Swaption, the following fields must be populated: 1. Outstanding Notional Amount (Currency 1) 2. Outstanding Notional Amount (Currency 2)</p> <p>The following fields are not applicable and must not be populated: 1. Change in Number of Options 2. Outstanding Number of Options 3. Change in Number of Units 4. Outstanding Number of Units</p>	<p>Outstanding Notional Amount (Currency 1): /outstandingNotionalAmount[1]</p> <p>Outstanding Notional Amount (Currency 2): /outstandingNotionalAmount[2]</p> <p>Change in Number of Options: /changeInNumberOfOptions</p> <p>Outstanding Number of Options: /outstandingNumberOfOptions</p> <p>Change in Number of Units: /changeInNumberOfUnits</p> <p>Outstanding Number of Units: /outstandingNumberOfUnits</p>	<p>Outstanding Notional Amount (Currency 1): Event Block</p> <p>Outstanding Notional Amount (Currency 2): Event Block</p> <p>Change in Number of Options: Event Block</p> <p>Outstanding Number of Options: Event Block</p> <p>Change in Number of Units: Event Block</p> <p>Outstanding Number of Units: Event Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-ird-busi-41-r	<p>Action: Request</p> <p>Event: Partial Termination, Full Termination</p> <p>Product: InterestRate:CapFloor, InterestRate:FRA</p> <p>Description: For Interest Rate CapFloor and FRA, the following fields must be populated: 1. Outstanding Notional Amount (Currency 1)</p> <p>The following fields are not applicable and must not be populated: 1. Outstanding Notional Amount (Currency 2) 2. Change in Number of Options 3. Outstanding Number of Options 4. Change in Number of Units 5. Outstanding Number of Units</p>	<p>Outstanding Notional Amount (Currency 1): /outstandingNotionalAmount[1]</p> <p>Outstanding Notional Amount (Currency 2): /outstandingNotionalAmount[2]</p> <p>Change in Number of Options: /changeInNumberOfOptions</p> <p>Outstanding Number of Options: /outstandingNumberOfOptions</p> <p>Change in Number of Units: /changeInNumberOfUnits</p> <p>Outstanding Number of Units: /outstandingNumberOfUnits</p>	<p>Outstanding Notional Amount (Currency 1): Event Block</p> <p>Outstanding Notional Amount (Currency 2): Event Block</p> <p>Change in Number of Options: Event Block</p> <p>Outstanding Number of Options: Event Block</p> <p>Change in Number of Units: Event Block</p> <p>Outstanding Number of Units: Event Block</p>
hktr-ird-busi-42-r	<p>Context: Swap</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat</p> <p>Description: There must be 1 and only 1 Fixed Leg / Known Amount, and 1 and only 1 Floating Leg.</p>	<p>Fixed Leg: /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/fixedRateSchedule element exists</p> <p>Known Amount: /trade/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule element exists</p> <p>Floating Leg: /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation element exists</p>	<p>Fixed Leg: Leg 1 – Calculation Period Amount and Rate Block - > Fixed Rate or Leg 2 – Calculation Period Amount and Rate Block - > Fixed Rate element exists</p> <p>Known Amount: Leg 1 – Calculation Period Amount and Rate Block - > Known Amount or Leg 2 – Calculation Period Amount and Rate Block - > Known Amount element exists</p> <p>Floating Leg:</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
			Leg 1 – Calculation Period Amount and Rate Block - > Floating Rate Index or Leg 2 – Calculation Period Amount and Rate Block - > Floating Rate Index element exists
hktr-ird-busi-44-r	<p>Context: Swap</p> <p>Product: InterestRate:IRSwap:FixedFixed, InterestRate:CrossCurrency:FixedFixed</p> <p>Description: There must be 2 and only 2 Fixed Legs / Known Amounts.</p>	<p>Fixed Leg: /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/fixedRateSchedule element exists</p> <p>Known Amount: /trade/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule element exists</p>	<p>Fixed Leg: Leg 1 – Calculation Period Amount and Rate Block - > Fixed Rate or Leg 2 – Calculation Period Amount and Rate Block - > Fixed Rate element exists</p> <p>Known Amount: Leg 1 – Calculation Period Amount and Rate Block - > Known Amount or Leg 2 – Calculation Period Amount and Rate Block - > Known Amount element exists</p>
hktr-ird-busi-45-r	<p>Context: Swap</p> <p>Product: InterestRate:Option:Swaption</p> <p>Description: There must be 2 and only 2 swapStream elements, and each of the two legs must be either Floating Leg / Fixed Leg / Known Amount.</p>	<p>Fixed Leg: /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/fixedRateSchedule element exists</p> <p>Known Amount: /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule element exists</p> <p>Floating Leg: /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation</p>	<p>Fixed Leg: Leg 1 – Calculation Period Amount and Rate Block - > Fixed Rate or Leg 2 – Calculation Period Amount and Rate Block - > Fixed Rate element exists</p> <p>Known Amount: Leg 1 – Calculation Period Amount and Rate Block - > Known Amount or</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		element exists	<p>Leg 2 - Calculation Period Amount and Rate Block - > Known Amount element exists</p> <p>Floating Leg: Leg 1 - Calculation Period Amount and Rate Block - > Floating Rate Index or Leg 2 - Calculation Period Amount and Rate Block - > Floating Rate Index element exists</p>

D.2.3.5 FpML and CSV common rules - Foreign Exchange

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-fx-busi-15-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: ForeignExchange:NDF, ForeignExchange:Forward</p> <p>Description: The Exchange Rate - Quoted Currency Pair Currency 1 and Exchange Rate - Quoted Currency Pair Currency 2 must be equal to the exchanged currencies.</p>	<p>Exchange Rate - Quoted Currency Pair Currency 1: /trade/fxSingleLeg/exchangeRate/quotedCurrencyPair/currency1</p> <p>Exchange Rate - Quoted Currency Pair Currency 2: /trade/fxSingleLeg/exchangeRate/quotedCurrencyPair/currency2</p>	<p>Exchange Rate - Quoted Currency Pair Currency 1: Fx Single Leg Block</p> <p>Exchange Rate - Quoted Currency Pair Currency 2: Fx Single Leg Block</p>
hktr-fx-busi-22-r	<p>Action: Request</p> <p>Event: Backloading</p> <p>Product: ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO, ForeignExchange:Other</p> <p>Description: The Backloading Date must be equal to or before the Maturity Date where the Maturity date can be determined as follows:</p> <p>For FX Forward or NDF, the Value Date.</p> <p>For FX Option or NDO, the Expiration Date.</p> <p>For FX Other, the Final Maturity Date.</p>	<p>Backloading Date: /tr:backloadingDate</p> <p>Value Date: /trade/fxSingleLeg/valueDate</p> <p>Expiration Date: American Option: /trade/fxOption/americanExercise/expiryDate European Option: /trade/fxOption/europeanExercise/expiryDate</p> <p>Final Maturity Date Not applicable</p>	<p>Backloading Date: Event Block</p> <p>Value Date: Value Date</p> <p>Expiration Date: Expiration Date</p> <p>Final Maturity Date General Trade Details Block</p>
hktr-fx-	Action: Request	Event Date:	Event Date:

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
busi-23-r	<p>Event: Amendment</p> <p>Product: ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO , ForeignExchange:Other</p> <p>Description: The Event Date of the post trade event must be before or equal to the Maturity Date specified in that event where the Maturity date can be determined as follows:</p> <p>For FX Forward or NDF, the Value Date.</p> <p>For FX Option or NDO, the Expiration Date.</p> <p>For FX Other, the Final Maturity Date.</p>	<p>/agreementDate</p> <p>Value Date: /trade/fxSingleLeg/valueDate</p> <p>Expiration Date: American Option: /trade/fxOption/americanExercise/expiryDate European Option: /trade/fxOption/europeanExercise/expiryDate</p> <p>Final Maturity Date Not applicable</p>	<p>Event Block</p> <p>Value Date: Value Date</p> <p>Expiration Date: Expiration Date</p> <p>Final Maturity Date General Trade Details Block</p>
hktr-fx-busi-24-r	<p>Action: Request</p> <p>Event: Full Termination</p> <p>Product: ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO</p> <p>Description: The Event Date of the post trade event must be before the Maturity Date of the original trade where the Maturity date can be determined as follows:</p> <p>For FX Forward or NDF, the Value Date.</p> <p>For FX Option or NDO, the Expiration Date.</p>	<p>Event Date: /agreementDate</p> <p>Value Date: /trade/fxSingleLeg/valueDate</p> <p>Expiration Date: American Option: /trade/fxOption/americanExercise/expiryDate European Option: /trade/fxOption/europeanExercise/expiryDate</p>	<p>Event Date: Event Block</p> <p>Value Date: Value Date</p> <p>Expiration Date: Expiration Date</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-fx-busi-25-r	<p>Action: Request</p> <p>Event: Amendment</p> <p>Product: ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO, ForeignExchange:Other</p> <p>Description: The Effective Date of post trade event must be before or equal to the Maturity Date specified in that event where the Maturity date can be determined as follows:</p> <p>For FX Forward or NDF, the Value Date.</p> <p>For FX Option or NDO, the Expiration Date.</p> <p>For FX Other, the Final Maturity Date.</p>	<p>Effective Date: /effectiveDate</p> <p>Value Date: /trade/fxSingleLeg/valueDate</p> <p>Expiration Date: American Option: /trade/fxOption/americanExercise/expiryDate European Option: /trade/fxOption/europeanExercise/expiryDate</p> <p>Final Maturity Date Not applicable</p>	<p>Effective Date: Event Block</p> <p>Value Date: Value Date</p> <p>Expiration Date: Expiration Date</p> <p>Final Maturity Date General Trade Details Block</p>
hktr-fx-busi-26-r	<p>Action: Request</p> <p>Event: Full Termination</p> <p>Product: ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO</p> <p>Description: The Effective Date of post trade event must be before the Maturity Date of the original trade where the Maturity date can be determined as follows:</p> <p>For FX Forward or NDF, the Value Date.</p>	<p>Effective Date: /effectiveDate</p> <p>Value Date: /trade/fxSingleLeg/valueDate</p> <p>Expiration Date: American Option: /trade/fxOption/americanExercise/expiryDate European Option: /trade/fxOption/europeanExercise/expiryDate</p>	<p>Effective Date: Event Block</p> <p>Value Date: Value Date</p> <p>Expiration Date: Expiration Date</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	For FX Option or NDO, the Expiration Date .		
hktr-fx-busi-27-r	Action: Request Event: New Trade , Backloading , Amendment Product: ForeignExchange:Other Description: The Final Maturity Date must be equal to or after Trade Date .		Trade Date : Trade Header Final Maturity Date General Trade Details Block
hktr-fx-busi-28-r	Action: Request Event: Amendment Product: ForeignExchange:NDF , ForeignExchange:Forward , ForeignExchange:VanillaOption , ForeignExchange:NDO , ForeignExchange:Other Description: The Event Date of the post trade event must be before or equal to the Maturity Date of the original trade where the Maturity date can be determined as follows: For FX Forward or NDF, the Value Date . For FX Option or NDO, the Expiration Date . For FX Other, the Final Maturity Date .	Event Date : /agreementDate Value Date : /trade/fxSingleLeg/valueDate Expiration Date : American Option: /trade/fxOption/americanExercise/expiryDate European Option: /trade/fxOption/europeanExercise/expiryDate Final Maturity Date Not applicable	Event Date : Event Block Value Date : Value Date Expiration Date : Expiration Date Final Maturity Date General Trade Details Block
hktr-fx-busi-29-r	Action: Request Event: Amendment	Effective Date : /effectiveDate	Effective Date : Event Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Product: ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO, ForeignExchange:Other</p> <p>Description: The Effective Date of post trade event must be before or equal to the Maturity Date of the original trade where the Maturity date can be determined as follows:</p> <p>For FX Forward or NDF, the Value Date.</p> <p>For FX Option or NDO, the Expiration Date.</p> <p>For FX Other, the Final Maturity Date.</p>	<p>Value Date: /trade/fxSingleLeg/valueDate</p> <p>Expiration Date: American Option: /trade/fxOption/americanExercise/expiryDate European Option: /trade/fxOption/europeanExercise/expiryDate</p> <p>Final Maturity Date Not applicable</p>	<p>Value Date: Value Date</p> <p>Expiration Date: Expiration Date</p> <p>Final Maturity Date General Trade Details Block</p>
hktr-fx-busi-30-r	<p>Action: Request</p> <p>Event: Full Termination</p> <p>Product: ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO</p> <p>Description: For FX, the following fields must be populated: 1. Outstanding Notional Amount (Currency 1) 2. Outstanding Notional Amount (Currency 2)</p> <p>The following fields are not applicable and must not be populated: 1. Change in Number of Options 2. Outstanding Number of Options 3. Change in Number of Units</p>	<p>Outstanding Notional Amount (Currency 1): /outstandingNotionalAmount[1]</p> <p>Outstanding Notional Amount (Currency 2): /outstandingNotionalAmount[1]</p> <p>Change in Number of Options: /changeInNumberOfOptions</p> <p>Outstanding Number of Options: /outstandingNumberOfOptions</p> <p>Change in Number of Units: /changeInNumberOfUnits</p> <p>Outstanding Number of Units: /outstandingNumberOfUnits</p>	<p>Outstanding Notional Amount (Currency 1): Event Block</p> <p>Outstanding Notional Amount (Currency 2): Event Block</p> <p>Change in Number of Options: Event Block</p> <p>Outstanding Number of Options: Event Block</p> <p>Change in Number of Units: Event Block</p> <p>Outstanding Number of Units: Event Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	4. Outstanding Number of Units		

D.2.3.6 FpML and CSV common rules - Equity

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-eqd-busi-1-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: Equity:Swap:PriceReturnBasicPerformance Equity:Option:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Equity:Swap:ParameterReturnDividend</p> <p>Description:</p> <p>When the transaction type is SingleName, the underlying Asset Type must be “Equity” (FpML) / “share” (CSV);</p> <p>When the transaction type is SingleIndex, the underlying Asset Type must be “Index”.</p>	<p>SingleName: /trade/varianceSwapTransactionSupplement/varianceLeg/underlyer/singleUnderlyer/equity</p> <p>Or</p> <p>/trade/equitySwapTransactionSupplement/returnLeg/underlyer/singleUnderlyer/equity</p> <p>Or</p> <p>/trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/equity</p> <p>Or</p> <p>/trade/dividendSwapTransactionSupplement/underlyer/singleUnderlyer/equity</p> <p>SingleIndex: /trade/varianceSwapTransactionSupplement/varianceLeg/underlyer/singleUnderlyer/index</p> <p>Or</p> <p>/trade/equitySwapTransactionSupplement/returnLeg/underlyer/singleUnderlyer/index</p> <p>Or</p> <p>/trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/index</p> <p>Or</p> <p>/trade/dividendSwapTransactionSupplement/underlyer</p>	<p>SingleName: Single Underlyer Block</p> <p>SingleIndex: Single Underlyer Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		/singleUnderlyer/index	
hktr- eqd- busi-2-r	Action: Request Event: New Trade, Backloading, Amendment Product: Equity:Option:PriceReturnBasicPerformance Description: For Bermuda Exercise, its Expiration Date must be after the Trade Date.	Trade Date: /trade/tradeHeader/tradeDate Expiration Date: /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate	Trade Date: Trade Header Expiration Date: Option Exercise Block (Bermuda exercise is represented by the “Option style” field being filled with “Bermuda”)
hktr- eqd- busi-7-r	Action: Request Event: Full Termination , Partial Termination Product: Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Description: The sum of the Change in Notional Amount 1 and the Outstanding Notional Amount 1 should be equal to the current deal notional amount (for Equity Swap) or variance amount (for Variance Swap).	Change in Notional Amount 1 /changeInNotionalAmount[1] Outstanding Notional Amount 1 /outstandingNotionalAmount[1]	Change in Notional Amount 1 Event Block Outstanding Notional Amount 1 Event Block
hktr- eqd- busi-10-r	Action: Request Event: Full Termination, Partial Termination Product: Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Description:	Change in Notional Amount 1 /changeInNotionalAmount[1] Outstanding Notional Amount 1 /outstandingNotionalAmount[1]	Change in Notional Amount 1 Event Block Outstanding Notional Amount 1 Event Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	The currency of Change in Notional Amount 1 and Outstanding Notional Amount 1 must match with the currency of Deal Notional Amount (for Equity Swap) or Variance Amount (for Variance Swap) of the original trade.		
hktr- eqd- busi-13-r	Action: Request Event: Partial Termination Product: Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Description: For Partial Termination, the outstanding notional amount 1 must be smaller than the current deal notional (for Equity Swap) or variance amount (for Variance Swap) of the trade.	Outstanding Notional Amount 1 /outstandingNotionalAmount[1]	Outstanding Notional Amount 1 Event Block
hktr- eqd- busi-15-r	Action: Request Event: Full Termination Product: Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Description: For Full Termination, the Outstanding Notional Amount 1 must be zero.	Outstanding Notional Amount 1 /outstandingNotionalAmount[1]	Outstanding Notional Amount 1 Event Block
hktr- eqd- busi-18-r	Action: Request Event: Partial Termination Product: Equity:Swap:PriceReturnBasicPerformance,	Outstanding Notional Amount 1 /outstandingNotionalAmount[1]	Outstanding Notional Amount 1 Event Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Equity:Swap:ParameterReturnVariance</p> <p>Description: For Partial Termination, the Outstanding Notional Amount 1 cannot be zero.</p>		
hktr-eqd-busi-22-r	<p>Action: Request</p> <p>Event: Amendment</p> <p>Product: Equity:Swap:PriceReturnBasicPerformance</p> <p>Description: The deal notional currency is not allowed to modify.</p>	<p>deal notional currency : /a/trade/equitySwapTransactionSupplement/returnLeg/notional/notionalAmount/currency</p>	<p>deal notional currency: Equity Leg Block</p>
hktr-eqd-busi-23-r	<p>Action: Request</p> <p>Event: Amendment</p> <p>Product: Equity:Swap:ParameterReturnVariance</p> <p>Description: The variance Amount currency is not allowed to modify.</p>	<p>Variance Amount : /a/trade/varianceSwapTransactionSupplement/varianceLeg/amount/variance/varianceAmount/currency</p>	<p>Variance Amount: Variance Leg – Amount Information</p>
hktr-eqd-busi-26-r	<p>Action: Request</p> <p>Event: Full Termination, Partial Termination</p> <p>Product: Equity:Option:PriceReturnBasicPerformance</p> <p>Description: The sum of the Change in Number of Options and the Outstanding Number of Options should be equal to the current number of options.</p>	<p>Change in Number of Options /a/changeInNumberOfOptions</p> <p>Outstanding Number of Options /a/outstandingNumberOfOptions</p>	<p>Change in Number of Options Event Block</p> <p>Outstanding Number of Options Event Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr- eqd- busi-27-r	Action: Request Event: Full Termination Product: Equity:Option:PriceReturnBasicPerformance Description: For Full Termination, the Outstanding Number of Options must be zero.	Outstanding Number of Options /outstandingNumberOfOptions	Outstanding Number of Options Event Block
hktr- eqd- busi-28-r	Action: Request Event: Partial Termination Product: Equity:Option:PriceReturnBasicPerformance Description: For Partial Termination, the Outstanding Number of Options cannot be zero.	Outstanding Number of Options /outstandingNumberOfOptions	Outstanding Number of Options Event Block
hktr- eqd- busi-29-r	Action: Request Event: Backloading Product: Equity:Option:PriceReturnBasicPerformance Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Equity:Swap:ParameterReturnDividend Equity:Other Description: The Backloading Date must be equal to or before the Trade Maturity Date.	Backloading Date: /tr:backloadingDate Expiration Date (Equity Option): /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate OR /trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise/expirationDate/adjustableDate/unadjustedDate OR /trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate	Backloading Date: Event Block Expiration Date (Equity Option) Option Exercise Block Valuation Date (Variance Swap) Variance Leg – General Information Block Termination Date (Equity Swap) Interest Leg Block OR Equity Leg Block

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

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

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

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>The Effective Date of amendment event must be before or equal to the Trade Maturity Date.</p> <p>Trade Maturity Date is:</p> <ul style="list-style-type: none"> - For Equity Option, the expiration date; - For Variance Swap, the valuation date; - For Equity Swap, the latter termination date (unadjusted) between equity leg and interest leg - For Dividend Swap, the termination date (unadjusted) of dividend leg - For Equity Other, the final maturity date. 	<p>/trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Valuation Date (Variance Swap): /trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate</p> <p>Termination Date (Equity Swap): Equity leg: /trade/equitySwapTransactionSupplement/returnLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Interest leg: /trade/equitySwapTransactionSupplement/interestLeg/interestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate</p> <p>Termination Date (Dividend Swap): Dividend leg: /trade/dividendSwapTransactionSupplement/dividendLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Final Maturity Date (Equity Other) Not applicable</p>	<p>Equity Leg Block</p> <p>Termination Date (Dividend Swap) Dividend Leg Block</p> <p>Final Maturity Date (Equity Other) General Trade Details Block</p>
hktr-eqd-busi-33-r	<p>Action: Request</p> <p>Event: Partial Termination, Full Termination</p> <p>Product: Equity:Option:PriceReturnBasicPerformance Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Equity:Swap:ParameterReturnDividend</p> <p>Description:</p>	<p>Effective Date: /effectiveDate</p> <p>Expiration Date (Equity Option): /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate OR /trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise/expirationDate/adjustableDate/unadjustedDate</p>	<p>Effective Date: Event Block</p> <p>Expiration Date (Equity Option) Option Exercise Block</p> <p>Valuation Date (Variance Swap) Variance Leg – General Information Block</p> <p>Termination Date (Equity Swap) Interest Leg Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>The Effective Date of post trade event must be before the original Trade Maturity Date.</p> <p>Trade Maturity Date is:</p> <ul style="list-style-type: none"> - For Equity Option, the expiration date; - For Variance Swap, the valuation date; - For Equity Swap, the latter termination date (unadjusted) between equity leg and interest leg - For Dividend Swap, the termination date (unadjusted) of dividend leg 	<p>OR</p> <p>/trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Valuation Date (Variance Swap):</p> <p>/trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate</p> <p>Termination Date (Equity Swap):</p> <p>Equity leg:</p> <p>/trade/equitySwapTransactionSupplement/returnLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Interest leg:</p> <p>/trade/equitySwapTransactionSupplement/interestLeg/interestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate</p> <p>Termination Date (Dividend Swap):</p> <p>Dividend leg:</p> <p>/trade/dividendSwapTransactionSupplement/dividendLeg/terminationDate/adjustableDate/unadjustedDate</p>	<p>OR</p> <p>Equity Leg Block</p> <p>Termination Date (Dividend Swap)</p> <p>Dividend Leg Block</p>
hktr-eqd-busi-34-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product:</p> <p>Equity:Swap:PriceReturnBasicPerformance</p> <p>Equity:Swap:ParameterReturnVariance</p> <p>Equity:Swap:ParameterReturnDividend</p> <p>Equity:Other</p> <p>Description:</p> <p>The Trade Date must be equal to or before the Trade Maturity Date.</p>	<p>Trade Date:</p> <p>/trade/tradeHeader/tradeDate</p> <p>Valuation Date (Variance Swap):</p> <p>/trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate</p> <p>Termination Date (Equity Swap):</p> <p>Equity leg:</p> <p>/trade/equitySwapTransactionSupplement/returnLeg/terminationDate/adjustableDate/unadjustedDate</p>	<p>Trade Date:</p> <p>Trade Header</p> <p>Valuation Date (Variance Swap)</p> <p>Variance Leg – General Information Block</p> <p>Termination Date (Equity Swap)</p> <p>Interest Leg Block</p> <p>OR</p> <p>Equity Leg Block</p> <p>Termination Date (Dividend Swap)</p> <p>Dividend Leg Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Trade Maturity Date is:</p> <ul style="list-style-type: none"> - For Variance Swap, the valuation date; - For Equity Swap, the latter termination date (unadjusted) between equity leg and interest leg - For Dividend Swap, the termination date (unadjusted) of dividend leg - For Equity Other, the final maturity date. 	<p>Interest leg: /trade/equitySwapTransactionSupplement/interestLeg/interestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate</p> <p>Termination Date (Dividend Swap): Dividend leg: /trade/dividendSwapTransactionSupplement/dividendLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Final Maturity Date (Equity Other) Not applicable</p>	<p>Final Maturity Date (Equity Other) General Trade Details Block</p>
hktr-eqd-busi-35-r	<p>Action: Request</p> <p>Event: Partial Termination</p> <p>Product: Equity:Option:PriceReturnBasicPerformance</p> <p>Description: The Outstanding Number of Options must be smaller than the current number of options of the trade.</p>	<p>Outstanding Number of Options /outstandingNumberOfOptions</p>	<p>Change in Number of Options Event Block</p>
hktr-eqd-busi-36-r	<p>Action: Request</p> <p>Event: Full Termination, Partial Termination</p> <p>Product: Equity:Option:PriceReturnBasicPerformance</p> <p>Description: For Equity Option, the following fields must be populated: 1. Outstanding Number Of Options</p> <p>The following fields are not applicable and must not be populated:</p>	<p>Outstanding Number of Options /outstandingNumberOfOptions</p> <p>Change In Notional Amount (Currency 1) /changeInNotionalAmount[1]</p> <p>Outstanding Notional Amount (Currency 1) /outstandingNotionalAmount[1]</p> <p>Change In Notional Amount (Currency 2) /changeInNotionalAmount[2]</p> <p>Outstanding Notional Amount (Currency 2) /outstandingNotionalAmount[2]</p>	<p>Outstanding Number of Options Event Block</p> <p>Change In Notional Amount (Currency 1) Event Block</p> <p>Outstanding Notional Amount (Currency 1) Event Block</p> <p>Change In Notional Amount (Currency 2) Event Block</p> <p>Outstanding Notional Amount (Currency 2) Event Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<ol style="list-style-type: none"> 1. Change In Notional Amount (Currency 1) 2. Outstanding Notional Amount (Currency 1) 3. Change In Notional Amount (Currency 2) 4. Outstanding Notional Amount (Currency 2) 5. Change In Number Of Units 6. Outstanding Number Of Units 	<p>Change in Number of Units /changeInNumberOfUnits</p> <p>Outstanding Number of Units /outstandingNumberOfUnits</p>	<p>Change in Number of Units Event Block</p> <p>Outstanding Number of Units Event Block</p>
hktr- eqd- busi-37-r	<p>Action: Request</p> <p>Event: Full Termination, Partial Termination</p> <p>Product: Equity:Swap:PriceReturnBasicPerformance</p> <p>Description: For Equity Swap, the following field must be populated:</p> <ol style="list-style-type: none"> 1. Outstanding Notional Amount (Currency 1) <p>The following fields are not applicable and must not be populated:</p> <ol style="list-style-type: none"> 1. Change In Notional Amount (Currency 2) 2. Outstanding Notional Amount (Currency 2) 3. Change In Number Of Options 4. Outstanding Number Of Options 5. Change In Number Of Units 6. Outstanding Number Of Units 	<p>Outstanding Notional Amount (Currency 1) /outstandingNotionalAmount[1]</p> <p>Change In Notional Amount (Currency 2) /changeInNotionalAmount[2]</p> <p>Outstanding Notional Amount (Currency 2) /outstandingNotionalAmount[2]</p> <p>Change In Number of Options /changeInNumberOfOptions</p> <p>Outstanding Number of Options /outstandingNumberOfOptions</p> <p>Change in Number of Units /changeInNumberOfUnits</p> <p>Outstanding Number of Units /outstandingNumberOfUnits</p>	<p>Outstanding Notional Amount (Currency 1) Event Block</p> <p>Change In Notional Amount (Currency 2) Event Block</p> <p>Outstanding Notional Amount (Currency 2) Event Block</p> <p>Change In Number of Options Event Block</p> <p>Outstanding Number of Options Event Block</p> <p>Change in Number of Units Event Block</p> <p>Outstanding Number of Units Event Block</p>
hktr- eqd- busi-38-r	<p>Action: Request</p> <p>Event: Full Termination, Partial Termination</p> <p>Product: Equity:Swap:ParameterReturnVariance</p> <p>Description: For Variance Swap, the following fields must be</p>	<p>Outstanding Notional Amount (Currency 1) /outstandingNotionalAmount[1]</p> <p>Change In Notional Amount (Currency 2) /changeInNotionalAmount[2]</p> <p>Outstanding Notional Amount (Currency 2) /outstandingNotionalAmount[2]</p>	<p>Outstanding Notional Amount (Currency 1) Event Block</p> <p>Change In Notional Amount (Currency 2) Event Block</p> <p>Outstanding Notional Amount (Currency 2) Event Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>populated:</p> <ol style="list-style-type: none"> Outstanding Notional Amount (Currency 1) <p>The following fields are not applicable and must not be populated:</p> <ol style="list-style-type: none"> Change In Notional Amount (Currency 2) Outstanding Notional Amount (Currency 2) Change In Number Of Options Outstanding Number Of Options Change In Number Of Units Outstanding Number Of Units 	<p>Change In Number of Options /changeInNumberOfOptions</p> <p>Outstanding Number of Options /outstandingNumberOfOptions</p> <p>Change in Number of Units /changeInNumberOfUnits</p> <p>Outstanding Number of Units /outstandingNumberOfUnits</p>	<p>Change In Number of Options Event Block</p> <p>Outstanding Number of Options Event Block</p> <p>Change in Number of Units Event Block</p> <p>Outstanding Number of Units Event Block</p>
hktr- eqd- busi-39-r	<p>Action: Request</p> <p>Event: Full Termination, Partial Termination</p> <p>Product: Equity:Swap:ParameterReturnDividend</p> <p>Description: For Dividend Swap, the following fields must be populated:</p> <ol style="list-style-type: none"> Outstanding Number Of Units <p>The following fields are not applicable and must not be populated:</p> <ol style="list-style-type: none"> Change In Notional Amount (Currency 1) Outstanding Notional Amount (Currency 1) Change In Notional Amount (Currency 2) Outstanding Notional Amount (Currency 2) Change In Number Of Options Outstanding Number Of Options 	<p>Outstanding Number of Units /outstandingNumberOfUnits</p> <p>Change In Notional Amount (Currency 1) /changeInNotionalAmount[1]</p> <p>Outstanding Notional Amount (Currency 1) /outstandingNotionalAmount[1]</p> <p>Change In Notional Amount (Currency 2) /changeInNotionalAmount[2]</p> <p>Outstanding Notional Amount (Currency 2) /outstandingNotionalAmount[2]</p> <p>Change In Number of Options /changeInNumberOfOptions</p> <p>Outstanding Number of Options /outstandingNumberOfOptions</p>	<p>Outstanding Number of Units Event Block</p> <p>Change In Notional Amount (Currency 1) Event Block</p> <p>Outstanding Notional Amount (Currency 1) Event Block</p> <p>Change In Notional Amount (Currency 2) Event Block</p> <p>Outstanding Notional Amount (Currency 2) Event Block</p> <p>Change In Number of Options Event Block</p> <p>Outstanding Number of Options Event Block</p>
hktr- eqd-	<p>Action: Request</p>	<p>Event Date: /agreementDate</p>	<p>Event Date: Event Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
busi-40-r	<p>Event: Amendment</p> <p>Product: Equity:Option:PriceReturnBasicPerformance Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Equity:Swap:ParameterReturnDividend Equity:Other</p> <p>Description: The Event Date of the post trade event must be before or equal to the original Trade Maturity Date.</p> <p>Trade Maturity Date is:</p> <ul style="list-style-type: none"> - For Equity Option, the expiration date; - For Variance Swap, the valuation date; - For Equity Swap, the latter termination date (unadjusted) between equity leg and interest leg; - For Dividend Swap, the termination date (unadjusted) of dividend leg; - For Equity Other, the final maturity date. 	<p>Expiration Date (Equity Option): /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate OR /trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise/expirationDate/adjustableDate/unadjustedDate OR /trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Valuation Date (Variance Swap): /trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate</p> <p>Termination Date (Equity Swap): Equity leg: /trade/equitySwapTransactionSupplement/returnLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Interest leg: /trade/equitySwapTransactionSupplement/interestLeg/interestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate</p> <p>Termination Date (Dividend Swap): Dividend leg: /trade/dividendSwapTransactionSupplement/dividendLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Final Maturity Date (Equity Other) Not applicable</p>	<p>Expiration Date (Equity Option) Option Exercise Block</p> <p>Valuation Date (Variance Swap) Variance Leg – General Information Block</p> <p>Termination Date (Equity Swap) Interest Leg Block OR Equity Leg Block</p> <p>Termination Date (Dividend Swap) Dividend Leg Block</p> <p>Final Maturity Date (Equity Other) General Trade Details Block</p>
hktr-	Action: Request	Effective Date:	Effective Date:

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
eqd-busi-41-r	<p>Event: Amendment</p> <p>Product: Equity:Option:PriceReturnBasicPerformance Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Equity:Swap:ParameterReturnDividend Equity:Other</p> <p>Description: The Effective Date of post trade event must be before or equal to the original Trade Maturity Date.</p> <p>Trade Maturity Date is:</p> <ul style="list-style-type: none"> - For Equity Option, the expiration date; - For Variance Swap, the valuation date; - For Equity Swap, the latter termination date (unadjusted) between equity leg and interest leg; - For Dividend Swap, the termination date (unadjusted) of dividend leg; - For Equity Other, the final maturity date. 	<p>/effectiveDate</p> <p>Expiration Date (Equity Option): /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate OR /trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise/expirationDate/adjustableDate/unadjustedDate OR /trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Valuation Date (Variance Swap): /trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate</p> <p>Termination Date (Equity Swap): Equity leg: /trade/equitySwapTransactionSupplement/returnLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Interest leg: /trade/equitySwapTransactionSupplement/interestLeg/interestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate</p> <p>Termination Date (Dividend Swap): Dividend leg: /trade/dividendSwapTransactionSupplement/dividendLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Final Maturity Date (Equity Other) Not applicable</p>	<p>Event Block</p> <p>Expiration Date (Equity Option) Option Exercise Block</p> <p>Valuation Date (Variance Swap) Variance Leg – General Information Block</p> <p>Termination Date (Equity Swap) Interest Leg Block OR Equity Leg Block</p> <p>Termination Date (Dividend Swap) Dividend Leg Block</p> <p>Final Maturity Date (Equity Other) General Trade Details Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr- eqd- busi-42-r	Action: Request Event: Full Termination, Partial Termination Product: Equity:Swap:ParameterReturnDividend Description: The sum of the Change in Number of Units and the Outstanding Number of Units should be equal to the current number of units.	Change in Number of Units /changeInNumberOfUnits Outstanding Number of Units /outstandingNumberOfUnits	Change in Number of Units Event Block Outstanding Number of Units Event Block
hktr- eqd- busi-43-r	Action: Request Event: Full Termination Product: Equity:Swap:ParameterReturnDividend Description: For Full Termination, the Outstanding Number of Units must be zero.	Outstanding Number of Units /outstandingNumberOfUnits	Outstanding Number of Units Event Block
hktr- eqd- busi-44-r	Action: Request Event: Partial Termination Product: Equity:Swap:ParameterReturnDividend Description: For Partial Termination, the Outstanding Number of Units must be less than the current number of units.	Outstanding Number of Units /outstandingNumberOfUnits	Change in Number of Units Event Block
hktr- eqd- busi-45-r	Action: Request Event: Partial Termination	Outstanding Number of Units /outstandingNumberOfUnits	Outstanding Number of Units Event Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Product: Equity:Swap:ParameterReturnDividend</p> <p>Description: For Partial Termination, the Outstanding Number of Units cannot be zero.</p>		

D.2.3.7 FpML and CSV common rules - Credit

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-cd-busi-1-r	<p>Action: Request</p> <p>Event: Backloading</p> <p>Product: Credit:Single Name:Sovereign Credit:Single Name:Corporate Credit:Index:CDX Credit:Index:iTraxx Credit:IndexTranche:CDX Credit:IndexTranche:iTraxx Credit:Other</p> <p>Description: The Backloading Date must be equal to or before the Trade Maturity Date.</p> <p>Trade Maturity Date is:</p> <ul style="list-style-type: none"> - For Credit Single Name, Credit Index & Credit Index Tranche, the Scheduled Termination Date; - For Credit Other, the Final Maturity Date. 	<p>Backloading Date: /tr:backloadingDate</p> <p>Scheduled Termination Date: /trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate</p> <p>Final Maturity Date (Credit Other) Not applicable</p>	<p>Backloading Date: Event Block</p> <p>Scheduled Termination Date: General Terms Block</p> <p>Final Maturity Date (Credit Other) General Terms Block</p>
hktr-cd-busi-2-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: Credit:Other</p> <p>Description: The Trade Date must be equal to or before the Final Maturity Date.</p>	<p>Trade Date: /trade/tradeHeader/tradeDate</p> <p>Final Maturity Date (Credit Other) Not applicable</p>	<p>Trade Date: Trade Header</p> <p>Final Maturity Date (Credit Other) General Terms Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-cd-busi-3-r	<p>Action: Request</p> <p>Event: Amendment</p> <p>Product: Credit:Single Name:Sovereign Credit:Single Name:Corporate Credit:Index:CDX Credit:Index:iTraxx Credit:IndexTranche:CDX Credit:IndexTranche:iTraxx Credit:Other</p> <p>Description: The Event Date of amendment event must be before or equal to the Trade Maturity Date.</p> <p>Trade Maturity Date is:</p> <ul style="list-style-type: none"> - For Credit Single Name, Credit Index & Credit Index Tranche, the Scheduled Termination Date; - For Credit Other, the Final Maturity Date. 	<p>Event Date: /agreementDate</p> <p>Scheduled Termination Date: /trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate</p> <p>Final Maturity Date (Credit Other) Not applicable</p>	<p>Event Date: Event Block</p> <p>Scheduled Termination Date: General Terms Block</p> <p>Final Maturity Date (Credit Other) General Terms Block</p>
hktr-cd-busi-4-r	<p>Action: Request</p> <p>Event: Partial Termination, Full Termination</p> <p>Product: Credit:Single Name:Sovereign Credit:Single Name:Corporate Credit:Index:CDX Credit:Index:iTraxx Credit:IndexTranche:CDX Credit:IndexTranche:iTraxx</p>	<p>Event Date: /agreementDate</p> <p>Scheduled Termination Date: /trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate</p>	<p>Event Date: Event Block</p> <p>Scheduled Termination Date: General Terms Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Description: The Event Date of the post trade event must be before the original Trade Maturity Date.</p> <p>Trade Maturity Date is:</p> <ul style="list-style-type: none"> - For Credit Single Name, Credit Index & Credit Index Tranche, the Scheduled Termination Date. 		
hktr-cd-busi-5-r	<p>Action: Request</p> <p>Event: Amendment</p> <p>Product: Credit:Single Name:Sovereign Credit:Single Name:Corporate Credit:Index:CDX Credit:Index:iTraxx Credit:IndexTranche:CDX Credit:IndexTranche:iTraxx Credit:Other</p> <p>Description: The Effective Date of amendment event must be before or equal to the Trade Maturity Date.</p> <p>Trade Maturity Date is:</p> <ul style="list-style-type: none"> - For Credit Single Name, Credit Index & Credit Index Tranche, the Scheduled Termination Date; - For Credit Other, the Final Maturity Date. 	<p>Effective Date: /effectiveDate</p> <p>Scheduled Termination Date: /trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate</p> <p>Final Maturity Date (Credit Other) Not applicable</p>	<p>Effective Date: Event Block</p> <p>Scheduled Termination Date: General Terms Block</p> <p>Final Maturity Date (Credit Other) General Terms Block</p>
hktr-cd-busi-6-r	<p>Action: Request</p>	<p>Effective Date: /effectiveDate</p>	<p>Effective Date: Event Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Event: Partial Termination, Full Termination</p> <p>Product: Credit:Single Name:Sovereign Credit:Single Name:Corporate Credit:Index:CDX Credit:Index:iTraxx Credit:IndexTranche:CDX Credit:IndexTranche:iTraxx</p> <p>Description: The Effective Date of post trade event must be before the original Trade Maturity Date.</p> <p>Trade Maturity Date is:</p> <ul style="list-style-type: none"> - For Credit Single Name, Credit Index & Credit Index Tranche, the Scheduled Termination Date. 	<p>Scheduled Termination Date: /trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate</p>	<p>Scheduled Termination Date: General Terms Block</p>
hktr-cd-busi-7-r	<p>Action: Request</p> <p>Event: Amendment</p> <p>Product: Credit:Single Name:Sovereign Credit:Single Name:Corporate Credit:Index:CDX Credit:Index:iTraxx Credit:IndexTranche:CDX Credit:IndexTranche:iTraxx Credit:Other</p> <p>Description: The Event Date of the post trade event must be before or equal to the original Trade Maturity Date.</p>	<p>Event Date: /agreementDate</p> <p>Scheduled Termination Date: /trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate</p> <p>Final Maturity Date (Credit Other) Not applicable</p>	<p>Event Date: Event Block</p> <p>Scheduled Termination Date: General Terms Block</p> <p>Final Maturity Date (Credit Other) General Trade Details Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Trade Maturity Date is:</p> <ul style="list-style-type: none"> - For Credit Single Name, Credit Index & Credit Index Tranche, the Scheduled Termination Date. - For Credit Other, the final maturity date 		
hktr-cd-busi-8-r	<p>Action: Request</p> <p>Event: Amendment</p> <p>Product: Credit:Single Name:Sovereign Credit:Single Name:Corporate Credit:Index:CDX Credit:Index:iTraxx Credit:IndexTranche:CDX Credit:IndexTranche:iTraxx Credit:Other</p> <p>Description: The Effective Date of post trade event must be before or equal to the original Trade Maturity Date.</p> <p>Trade Maturity Date is:</p> <ul style="list-style-type: none"> - For Credit Single Name, Credit Index & Credit Index Tranche, the Scheduled Termination Date. - For Credit Other, the final maturity date 	<p>Effective Date: /effectiveDate</p> <p>Scheduled Termination Date: /trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate</p> <p>Final Maturity Date (Credit Other) Not applicable</p>	<p>Effective Date: Event Block</p> <p>Scheduled Termination Date: General Terms Block</p> <p>Final Maturity Date (Credit Other) General Trade Details Block</p>
hktr-cd-busi-9-r	<p>Action: Request</p> <p>Event: Full Termination, Partial Termination</p> <p>Product:</p>	<p>Outstanding Notional Amount /sizeChange[1]/outstandingNotionalAmount</p> <p>Leg Type (Leg 1) /sizeChange[1]/tr:legType</p>	<p>Outstanding Notional Amount Event Block</p> <p>Leg Type (Leg 1) Event Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Credit:Single Name:Sovereign Credit:Single Name:Corporate Credit:Index:CDX Credit:Index:iTraxx Credit:IndexTranche:CDX Credit:IndexTranche:iTraxx</p> <p>Description: For Credit, the following fields must be populated: 1. Outstanding Notional Amount</p> <p>The following fields are not applicable and must not be populated: 1. Leg Type (Leg 1) 2. Change in Number of Units (Leg 1) 3. Outstanding Number of Units (Leg 1) 4. Leg Type (Leg 2) 5. Change in Number of Units (Leg 2) 6. Outstanding Number of Units (Leg 2)</p>	<p>Change in Number of Units (Leg 1) /sizeChange[1]/changeInNumberOfUnits</p> <p>Outstanding Number of Units (Leg 1) /sizeChange[1]/outstandingNumberOfUnits</p> <p>Leg Type (Leg 2) /sizeChange[2]/tr:legType</p> <p>Change in Number of Units (Leg 2) /sizeChange[2]/changeInNumberOfUnits</p> <p>Outstanding Number of Units (Leg 2) /sizeChange[2]/outstandingNumberOfUnits</p>	<p>Change in Number of Units (Leg 1) Event Block</p> <p>Outstanding Number of Units (Leg 1) Event Block</p> <p>Leg Type (Leg 2) Event Block</p> <p>Change in Number of Units (Leg 2) Event Block</p> <p>Outstanding Number of Units (Leg 2) Event Block</p>

D.2.3.8 FpML and CSV common rules - Commodity

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-cm-busi-1-r	<p>Action: Request</p> <p>Event: Backloading</p> <p>Product: Commodity:Swap:FixedFloat, Commodity:Swap:FloatFloat, Commodity:Swap:FloatCoal, Commodity:Swap:FloatGas, Commodity:Swap:FloatOil, Commodity:Swap:FloatElectricity, Commodity:Swap:FixedOil, Commodity:Swap:FixedGas, Commodity:Swap:FixedCoal, Commodity:Swap:FixedElectricity, Commodity:Option:OptionOption, Commodity:Option:FixedBullion, Commodity:Option:FixedMetal, Commodity:Option:AverageBullion, Commodity:Option:AverageMetal, Commodity:Forward:FixedBullion, Commodity:Forward:FixedMetal, Commodity:Forward:AverageBullion, Commodity:Forward:AverageMetal, Commodity:Other</p> <p>Description: The Backloading Date must be equal to or before the Maturity Date where the Maturity date can be determined as follows:</p> <p>For CM Swap, the Swap Termination Date.</p>	<p>Backloading Date: /tr:backloadingDate</p> <p>Swap Termination Date(Commodity Swap): /trade/commoditySwap/terminationDate/adjustableDate/unadjustedDate</p> <p>Value Date(Commodity Forward): /trade/commodityOption/commodityForward/valueDate/adjustableDate/unadjustedDate</p> <p>Expiration Date(Commodity Option): American Exercise: /trade/commodityOption/exercise/americanExercise/exercisePeriod/expirationDate/adjustableDate/unadjustedDate</p> <p>European Exercise: /trade/commodityOption/exercise/europeanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Physical American Exercise: /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[1] to /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Physical European Exercise: /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[1] to /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p>	<p>Backloading Date: Event Block</p> <p>Swap Termination Date(Commodity Swap): Swap Block</p> <p>Value Date(Commodity Forward): Forward Block</p> <p>Expiration Date(Commodity Option): Option Block/Physical Option Block</p> <p>Final Maturity Date (Commodity Other): General Trade Details Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>For CM Option, the Expiration Date of option exercise; or the latest Expiration Date of option physical exercise.</p> <p>For CM Forward, the Value Date</p> <p>For CM Other, the Final Maturity Date</p>	<p>rcise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Final Maturity Date (Commodity Other): Not applicable</p>	
hktr-cm-busi-2-r	<p>Action: Request</p> <p>Event: Amendment</p> <p>Product: Commodity:Swap:FixedFloat, Commodity:Swap:FloatFloat, Commodity:Swap:FloatCoal, Commodity:Swap:FloatGas, Commodity:Swap:FloatOil, Commodity:Swap:FloatElectricity, Commodity:Swap:FixedOil, Commodity:Swap:FixedGas, Commodity:Swap:FixedCoal, Commodity:Swap:FixedElectricity, Commodity:Option:OptionOption, Commodity:Option:FixedBullion, Commodity:Option:FixedMetal, Commodity:Option:AverageBullion, Commodity:Option:AverageMetal, Commodity:Forward:FixedBullion, Commodity:Forward:FixedMetal, Commodity:Forward:AverageBullion, Commodity:Forward:AverageMetal, Commodity:Other</p> <p>Description: The Event Date of the post trade event must be before or equal to the Maturity Date specified in</p>	<p>Event Date: /agreementDate</p> <p>Swap Termination Date(Commodity Swap): /trade/commoditySwap/terminationDate/adjustableDate/unadjustedDate</p> <p>Value Date(Commodity Forward): /trade/commodityOption/commodityForward/valueDate/adjustableDate/unadjustedDate</p> <p>Expiration Date(Commodity Option): American Exercise: /trade/commodityOption/exercise/americanExercise/exercisePeriod/expirationDate/adjustableDate/unadjustedDate European Exercise: /trade/commodityOption/exercise/europeanExercise/expirationDate/adjustableDate/unadjustedDate Physical American Exercise: /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[1] to /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p>	<p>Event Date: Agreement Date – Event Block</p> <p>Swap Termination Date(Commodity Swap): Swap Block</p> <p>Value Date(Commodity Forward): Forward Block</p> <p>Expiration Date(Commodity Option): Option Block/Physical Option Block</p> <p>Final Maturity Date (Commodity Other): General Trade Details Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>that event where the Maturity date can be determined as follows:</p> <p>For CM Swap, the Swap Termination Date.</p> <p>For CM Option, the Expiration Date of option exercise; or the latest Expiration Date of option physical exercise.</p> <p>For CM Forward, the Value Date</p> <p>For CM Other, the Final Maturity Date</p>	<p>Physical European Exercise: /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[1] to /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Final Maturity Date (Commodity Other): Not applicable</p>	
hktr-cm-busi-3-r	<p>Action: Request</p> <p>Event: Partial Termination, Full Termination</p> <p>Product: Commodity:Swap:FixedFloat, Commodity:Swap:FloatFloat, Commodity:Swap:FloatCoal, Commodity:Swap:FloatGas, Commodity:Swap:FloatOil, Commodity:Swap:FloatElectricity, Commodity:Swap:FixedOil, Commodity:Swap:FixedGas, Commodity:Swap:FixedCoal, Commodity:Swap:FixedElectricity, Commodity:Option:OptionOption, Commodity:Option:OptionFixedBullion, Commodity:Option:OptionFixedMetal, Commodity:Option:OptionAverageBullion, Commodity:Option:OptionAverageMetal, Commodity:Forward:FixedBullion, Commodity:Forward:FixedMetal, Commodity:Forward:AverageBullion, Commodity:Forward:AverageMetal</p>	<p>Event Date: /agreementDate</p> <p>Swap Termination Date(Commodity Swap): /trade/commoditySwap/terminationDate/adjustableDate/unadjustedDate</p> <p>Value Date(Commodity Forward): /trade/commodityOption/commodityForward/valueDate/adjustableDate/unadjustedDate</p> <p>Expiration Date(Commodity Option): American Exercise: /trade/commodityOption/exercise/americanExercise/exercisePeriod/expirationDate/adjustableDate/unadjustedDate</p> <p>European Exercise: /trade/commodityOption/exercise/europeanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Physical American Exercise: /trade/commodityOption/physicalExercise/americanExercise/expirationDate/adjustableDate/unadjustedDate</p>	<p>Event Date: Agreement Date – Event Block</p> <p>Swap Termination Date(Commodity Swap): Swap Block</p> <p>Value Date(Commodity Forward): Forward Block</p> <p>Expiration Date(Commodity Option): Option Block/Physical Option Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Description: The Event Date of the post trade event must be before the Maturity Date of the original trade where the Maturity date can be determined as follows:</p> <p>For CM Swap, the Swap Termination Date.</p> <p>For CM Option, the Expiration Date of option exercise; or the latest Expiration Date of option physical exercise.</p> <p>For CM Forward, the Value Date</p>	<p>rcise/expirationDates/adjustableDates/unadjustedDate[1] to /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Physical European Exercise: /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[1] to /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p>	
hktr-cm-busi-4-r	<p>Action: Request</p> <p>Event: Amendment</p> <p>Product: Commodity:Swap:FixedFloat, Commodity:Swap:FloatFloat, Commodity:Swap:FloatCoal, Commodity:Swap:FloatGas, Commodity:Swap:FloatOil, Commodity:Swap:FloatElectricity, Commodity:Swap:FixedOil, Commodity:Swap:FixedGas, Commodity:Swap:FixedCoal, Commodity:Swap:FixedElectricity, Commodity:Option:OptionOption, Commodity:Option:FixedBullion, Commodity:Option:FixedMetal, Commodity:Option:AverageBullion, Commodity:Option:AverageMetal, Commodity:Forward:FixedBullion, Commodity:Forward:FixedMetal,</p>	<p>Effective Date: /effectiveDate</p> <p>Swap Termination Date(Commodity Swap): /trade/commoditySwap/terminationDate/adjustableDate/unadjustedDate</p> <p>Value Date(Commodity Forward): /trade/commodityOption/commodityForward/valueDate/adjustableDate/unadjustedDate</p> <p>Expiration Date(Commodity Option): American Exercise: /trade/commodityOption/exercise/americanExercise/exercisePeriod/expirationDate/adjustableDate/unadjustedDate</p> <p>European Exercise: /trade/commodityOption/exercise/europeanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Physical American Exercise:</p>	<p>Effective Date: Event Block</p> <p>Swap Termination Date(Commodity Swap): Swap Block</p> <p>Value Date(Commodity Forward): Forward Block</p> <p>Expiration Date(Commodity Option): Option Block/Physical Option Block</p> <p>Final Maturity Date (Commodity Other): General Trade Details Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Commodity:Forward:AverageBullion, Commodity:Forward:AverageMetal, Commodity:Other</p> <p>Description: The Effective Date of post trade event must be before or equal to the Maturity Date specified in that event where the Maturity date can be determined as follows:</p> <p>For CM Swap, the Swap Termination Date.</p> <p>For CM Option, the Expiration Date of option exercise; or the latest Expiration Date of option physical exercise.</p> <p>For CM Forward, the Value Date</p> <p>For CM Other, the Final Maturity Date</p>	<p>/trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[1] to /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Physical European Exercise: /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[1] to /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Final Maturity Date (Commodity Other): Not applicable</p>	
hktr-cm-busi-5-r	<p>Action: Request</p> <p>Event: Partial Termination, Full Termination</p> <p>Product: Commodity:Swap:FixedFloat, Commodity:Swap:FloatFloat, Commodity:Swap:FloatCoal, Commodity:Swap:FloatGas, Commodity:Swap:FloatOil, Commodity:Swap:FloatElectricity, Commodity:Swap:FixedOil, Commodity:Swap:FixedGas, Commodity:Swap:FixedCoal, Commodity:Swap:FixedElectricity, Commodity:Option:OptionOption, Commodity:Option:FixedBullion,</p>	<p>Effective Date: /effectiveDate</p> <p>Swap Termination Date(Commodity Swap): /trade/commoditySwap/terminationDate/adjustableDate/unadjustedDate</p> <p>Value Date(Commodity Forward): /trade/commodityOption/commodityForward/valueDate/adjustableDate/unadjustedDate</p> <p>Expiration Date(Commodity Option): American Exercise: /trade/commodityOption/exercise/americanExercise/exercisePeriod/expirationDate/adjustableDate/unadjustedDate</p>	<p>Effective Date: Event Block</p> <p>Swap Termination Date(Commodity Swap): Swap Block</p> <p>Value Date(Commodity Forward): Forward Block</p> <p>Expiration Date(Commodity Option): Option Block/Physical Option Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Commodity:Option:FixedMetal, Commodity:Option:AverageBullion, Commodity:Option:AverageMetal, Commodity:Forward:FixedBullion, Commodity:Forward:FixedMetal, Commodity:Forward:AverageBullion, Commodity:Forward:AverageMetal</p> <p>Description: The Effective Date of post trade event must be before the Maturity Date of the original trade where the Maturity date can be determined as follows:</p> <p>For CM Swap, the Swap Termination Date.</p> <p>For CM Option, the Expiration Date of option exercise; or the latest Expiration Date of option physical exercise.</p> <p>For CM Forward, the Value Date</p>	<p>European Exercise: /trade/commodityOption/exercise/europeanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Physical American Exercise: /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[1] to /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Physical European Exercise: /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[1] to /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p>	
hktr-cm-busi-7-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: Commodity:Swap:FixedFloat, Commodity:Swap:FloatFloat, Commodity:Swap:FloatCoal, Commodity:Swap:FloatGas, Commodity:Swap:FloatOil, Commodity:Swap:FloatElectricity, Commodity:Swap:FixedOil, Commodity:Swap:FixedGas, Commodity:Swap:FixedCoal, Commodity:Swap:FixedElectricity,</p>	<p>Trade Date: /trade/tradeHeader/tradeDate</p> <p>Swap Termination Date(Commodity Swap): /trade/commoditySwap/terminationDate/adjustableDate/unadjustedDate</p> <p>Value Date(Commodity Forward): /trade/commodityOption/commodityForward/valueDate/adjustableDate/unadjustedDate</p> <p>Expiration Date(Commodity Option): American Exercise: /trade/commodityOption/exercise/americanExercise/exercisePeriod/expirationDate/adjustableDate/unadjustedDate</p>	<p>Trade Date: Trade Header</p> <p>Swap Termination Date(Commodity Swap): Swap Block</p> <p>Value Date(Commodity Forward): Forward Block</p> <p>Expiration Date(Commodity Option): Option Block/Physical Option Block</p> <p>Final Maturity Date (Commodity Other): General Trade Details Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Commodity:Option:OptionOption, Commodity:Option:FixedBullion, Commodity:Option:FixedMetal, Commodity:Option:AverageBullion, Commodity:Option:AverageMetal, Commodity:Forward:FixedBullion, Commodity:Forward:FixedMetal, Commodity:Forward:AverageBullion, Commodity:Forward:AverageMetal, Commodity:Other</p> <p>Description: The Trade Date must be equal to or before the Maturity Date where the Maturity date can be determined as follows:</p> <p>For CM Swap, the Swap Termination Date.</p> <p>For CM Option, the Expiration Date of option exercise; or the latest Expiration Date of option physical exercise.</p> <p>For CM Forward, the Value Date</p> <p>For CM Other, the Final Maturity Date</p>	<p>Date</p> <p>European Exercise: /trade/commodityOption/exercise/europeanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Physical American Exercise: /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[1] to /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Physical European Exercise: /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[1] to /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Final Maturity Date (Commodity Other): Not applicable</p>	
hktr-cm-busi-9-r	<p>Action: Request</p> <p>Event: Partial Termination, Full Termination</p> <p>Product: Commodity:Swap:FixedFloat, Commodity:Swap:FloatFloat, Commodity:Swap:FloatCoal, Commodity:Swap:FloatGas, Commodity:Swap:FloatOil, Commodity:Swap:FloatElectricity, Commodity:Swap:FixedOil,</p>	<p>change in number of units /changeInNumberOfUnits[1] And/or /changeInNumberOfUnits[1]</p> <p>outstanding number of units /outstandingNumberOfUnits[1] And/or /outstandingNumberOfUnits[2]</p>	<p>change in number of units Event Block</p> <p>outstanding number of units Event Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	Commodity:Swap:FixedGas, Commodity:Swap:FixedCoal, Commodity:Swap:FixedElectricity, Commodity:Option:OptionOption, Commodity:Option:FixedBullion, Commodity:Option:FixedMetal, Commodity:Option:AverageBullion, Commodity:Option:AverageMetal, Commodity:Forward:FixedBullion, Commodity:Forward:FixedMetal, Commodity:Forward:AverageBullion, Commodity:Forward:AverageMetal Description: The sum of the change in number of units and the outstanding number of units should be equal to the current number of units.		
hktr-cm-busi-10-r	Action: Request Event: Full Termination Product: Commodity:Swap:FixedFloat, Commodity:Swap:FloatFloat, Commodity:Swap:FloatCoal, Commodity:Swap:FloatGas, Commodity:Swap:FloatOil, Commodity:Swap:FloatElectricity, Commodity:Swap:FixedOil, Commodity:Swap:FixedGas, Commodity:Swap:FixedCoal, Commodity:Swap:FixedElectricity, Commodity:Option:OptionOption, Commodity:Option:FixedBullion, Commodity:Option:FixedMetal, Commodity:Option:OptionAverageBullion,	outstanding number of units /outstandingNumberOfUnits[1] And/or /outstandingNumberOfUnits[2]	outstanding number of units Event Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	Commodity:Option:AverageMetal, Commodity:Forward:FixedBullion, Commodity:Forward:FixedMetal, Commodity:Forward:AverageBullion, Commodity:Forward:AverageMetal Description: For Full Termination, the outstanding number of units must be zero.		
hktr-cm-busi-11-r	Action: Request Event: Partial Termination Product: Commodity:Swap:FixedFloat, Commodity:Swap:FloatFloat, Commodity:Swap:FloatCoal, Commodity:Swap:FloatGas, Commodity:Swap:FloatOil, Commodity:Swap:FloatElectricity, Commodity:Swap:FixedOil, Commodity:Swap:FixedGas, Commodity:Swap:FixedCoal, Commodity:Swap:FixedElectricity, Commodity:Option:OptionOption, Commodity:Option:FixedBullion, Commodity:Option:FixedMetal, Commodity:Option:AverageBullion, Commodity:Option:AverageMetal, Commodity:Forward:FixedBullion, Commodity:Forward:FixedMetal, Commodity:Forward:AverageBullion, Commodity:Forward:AverageMetal Description: For Partial Termination, the outstanding number of	outstanding number of units /outstandingNumberOfUnits[1] And/or /outstandingNumberOfUnits[2]	outstanding number of units Event Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	units must be smaller than the current number of units.		
hktr-cm-busi-12-r	Action: Request Event: Partial Termination Product: Commodity:Swap:FixedFloat , Commodity:Swap:FloatFloat , Commodity:Swap:FloatCoal , Commodity:Swap:FloatGas , Commodity:Swap:FloatOil , Commodity:Swap:FloatElectricity , Commodity:Swap:FixedOil , Commodity:Swap:FixedGas , Commodity:Swap:FixedCoal , Commodity:Swap:FixedElectricity , Commodity:Option:OptionOption , Commodity:Option:FixedBullion , Commodity:Option:FixedMetal , Commodity:Option:AverageBullion , Commodity:Option:AverageMetal , Commodity:Forward:FixedBullion , Commodity:Forward:FixedMetal , Commodity:Forward:AverageBullion , Commodity:Forward:AverageMetal Description: For Partial Termination, the change in number of units and outstanding number of units cannot be zero.	change in number of units /changeInNumberOfUnits[1] And/or /changeInNumberOfUnits[1] outstanding number of units /outstandingNumberOfUnits[1] And/or /outstandingNumberOfUnits[2]	change in number of units Event Block outstanding number of units Event Block
hktr-cm-busi-13-r	Action: Request Event: New Trade , Backloading , Amendment	Commodity Swap: Fixed Leg:	Commodity Swap: Fixed Leg:

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	Product: Commodity:Swap:FixedFloat , Commodity:Swap:FloatFloat , Commodity:Swap:FloatCoal , Commodity:Swap:FloatGas , Commodity:Swap:FloatOil , Commodity:Swap:FloatElectricity , Commodity:Swap:FixedOil , Commodity:Swap:FixedGas , Commodity:Swap:FixedCoal , Commodity:Swap:FixedElectricity Description: If one of the quantities is zero, the other one must be zero.	/trade/commoditySwap/fixedLeg/totalNotionalQuantity Floating Leg: /trade/commoditySwap/floatingLeg[1 2]/totalNotionalQuantity Coal Physical Leg: /trade/commoditySwap/coalPhysicalLeg/deliveryQuantity/totalPhysicalQuantity Gas Physical Leg: /trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/totalPhysicalQuantity Oil Physical Leg: /trade/commoditySwap/oilPhysicalLeg/deliveryQuantity/totalPhysicalQuantity Electricity Physical Leg: /trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/totalPhysicalQuantity	Total Notional Quantity Fixed Leg Block Floating Leg: Total Notional Quantity Floating Leg 1/2 Block Coal Physical Leg: Delivery Quantity Total Physical Quantity Coal Physical Leg Block Gas Physical Leg: Delivery Quantity Total Physical Quantity Gas Physical Leg Block Oil Physical Leg: Delivery Quantity Total Physical Quantity Oil Physical Leg Block Electricity Physical Leg: Delivery Quantity Total Physical Quantity Electricity Physical Leg Block
hktr-cm-busi-14-r	Action: Request Event: Amendment Product: Commodity:Swap:FixedFloat , Commodity:Swap:FloatFloat , Commodity:Swap:FloatCoal , Commodity:Swap:FloatGas , Commodity:Swap:FloatOil , Commodity:Swap:FloatElectricity , Commodity:Swap:FixedOil , Commodity:Swap:FixedGas , Commodity:Swap:FixedCoal ,	Event Date: /agreementDate Swap Termination Date (Commodity Swap): /trade/commoditySwap/terminationDate/adjustableDate/unadjustedDate Value Date (Commodity Forward): /trade/commodityOption/commodityForward/valueDate/adjustableDate/unadjustedDate Expiration Date (Commodity Option): American Exercise:	Event Date: Agreement Date – Event Block Swap Termination Date (Commodity Swap): Swap Block Value Date (Commodity Forward): Forward Block Expiration Date (Commodity Option): Option Block/Physical Option Block Final Maturity Date (Commodity Other): General Trade Details Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Commodity:Swap:FixedElectricity, Commodity:Option:OptionOption, Commodity:Option:FixedBullion, Commodity:Option:FixedMetal, Commodity:Option:AverageBullion, Commodity:Option:AverageMetal, Commodity:Forward:FixedBullion, Commodity:Forward:FixedMetal, Commodity:Forward:AverageBullion, Commodity:Forward:AverageMetal, Commodity:Other</p> <p>Description: The Event Date of the post trade event must be before or equal to the Maturity Date of the original trade where the Maturity date can be determined as follows:</p> <p>For CM Swap, the Swap Termination Date.</p> <p>For CM Option, the Expiration Date of option exercise; or the latest Expiration Date of option physical exercise.</p> <p>For CM Forward, the Value Date</p> <p>For CM Other, the Final Maturity Date</p>	<p>/trade/commodityOption/exercise/americanExercise/exercisePeriod/expirationDate/adjustableDate/unadjustedDate</p> <p>European Exercise: /trade/commodityOption/exercise/europeanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Physical American Exercise: /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[1] to /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Physical European Exercise: /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[1] to /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Final Maturity Date (Commodity Other): Not applicable</p>	
hktr-cm-busi-15-r	<p>Action: Request</p> <p>Event: Amendment</p> <p>Product: Commodity:Swap:FixedFloat, Commodity:Swap:FloatFloat, Commodity:Swap:FloatCoal, Commodity:Swap:FloatGas,</p>	<p>Effective Date: /effectiveDate</p> <p>Swap Termination Date(Commodity Swap): /trade/commoditySwap/terminationDate/adjustableDate/unadjustedDate</p> <p>Value Date(Commodity Forward): /trade/commodityOption/commodityForward/valueDate</p>	<p>Effective Date: Event Block</p> <p>Swap Termination Date(Commodity Swap): Swap Block</p> <p>Value Date(Commodity Forward): Forward Block</p> <p>Expiration Date(Commodity Option):</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Commodity:Swap:FloatOil, Commodity:Swap:FloatElectricity, Commodity:Swap:FixedOil, Commodity:Swap:FixedGas, Commodity:Swap:FixedCoal, Commodity:Swap:FixedElectricity, Commodity:Option:OptionOption, Commodity:Option:FixedBullion, Commodity:Option:FixedMetal, Commodity:Option:AverageBullion, Commodity:Option:AverageMetal, Commodity:Forward:FixedBullion, Commodity:Forward:FixedMetal, Commodity:Forward:AverageBullion, Commodity:Forward:AverageMetal, Commodity:Other</p> <p>Description: The Effective Date of post trade event must be before or equal to the Maturity Date of the original trade where the Maturity date can be determined as follows:</p> <p>For CM Swap, the Swap Termination Date.</p> <p>For CM Option, the Expiration Date of option exercise; or the latest Expiration Date of option physical exercise.</p> <p>For CM Forward, the Value Date</p> <p>For CM Other, the Final Maturity Date</p>	<p>e/adjustableDate/unadjustedDate</p> <p>Expiration Date(Commodity Option): American Exercise: /trade/commodityOption/exercise/americanExercise/exercisePeriod/expirationDate/adjustableDate/unadjustedDate</p> <p>European Exercise: /trade/commodityOption/exercise/europeanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Physical American Exercise: /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[1] to /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Physical European Exercise: /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[1] to /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Final Maturity Date (Commodity Other): Not applicable</p>	<p>Option Block/Physical Option Block</p> <p>Final Maturity Date (Commodity Other): General Trade Details Block</p>
hktr-cm-busi-16-r	<p>Action: Request</p> <p>Event: Full Termination, Partial Termination</p>	<p>Outstanding Number of Units (Leg 1) /sizeChange[1]/outstandingNumberOfUnits</p> <p>Change in Notional Amount (Currency 1)</p>	<p>Outstanding Number of Units (Leg 1) Event Block</p> <p>Change in Notional Amount (Currency 1)</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Product: Commodity:Option:OptionOption, Commodity:Option:FixedBullion, Commodity:Option:FixedMetal, Commodity:Option:AverageBullion, Commodity:Option:AverageMetal</p> <p>Description: For Commodity Option, the following fields must be populated: 1. Outstanding Number of Units (Leg 1)</p> <p>The following fields are not applicable and must not be populated: 1. Change in Notional Amount (Currency 1) 2. Outstanding Notional Amount (Currency 1) 3. Leg Type (Leg 1) 4. Leg Type (Leg 2) 5. Change in Number of Units (Leg 2) 6. Outstanding Number of Units (Leg 2)</p>	<p>/sizeChange[1]/changeInNotionalAmount</p> <p>Outstanding Notional Amount (Currency 1) /sizeChange[1]/outstandingNotionalAmount</p> <p>Leg Type (Leg 1) /sizeChange[1]/legType</p> <p>Leg Type (Leg 2) /sizeChange[2]/legType</p> <p>Change in Number of Units (Leg 2) /sizeChange[2]/changeInNumberOfUnits</p> <p>Outstanding Number of Units (Leg 2) /sizeChange[2]/outstandingNumberOfUnits</p>	<p>Event Block</p> <p>Outstanding Notional Amount (Currency 1) Event Block</p> <p>Leg Type (Leg 1) Event Block</p> <p>Leg Type (Leg 2) Event Block</p> <p>Change in Number of Units (Leg 2) Event Block</p> <p>Outstanding Number of Units (Leg 2) Event Block</p>
hktr-cm-busi-17-r	<p>Action: Request</p> <p>Event: Full Termination, Partial Termination</p> <p>Product: Commodity:Forward:FixedBullion, Commodity:Forward:FixedMetal, Commodity:Forward:AverageBullion, Commodity:Forward:AverageMetal</p> <p>Description: For Commodity Forward, the following fields must be populated: 1. Outstanding Number of Units (Leg 1)</p>	<p>Outstanding Number of Units (Leg 1) /sizeChange[1]/outstandingNumberOfUnits</p> <p>Change in Notional Amount (Currency 1) /sizeChange[1]/changeInNotionalAmount</p> <p>Outstanding Notional Amount (Currency 1) /sizeChange[1]/outstandingNotionalAmount</p> <p>Leg Type (Leg 1) /sizeChange[1]/legType</p> <p>Leg Type (Leg 2) /sizeChange[2]/legType</p>	<p>Outstanding Number of Units (Leg 1) Event Block</p> <p>Change in Notional Amount (Currency 1) Event Block</p> <p>Outstanding Notional Amount (Currency 1) Event Block</p> <p>Leg Type (Leg 1) Event Block</p> <p>Leg Type (Leg 2) Event Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>The following fields are not applicable and must not be populated:</p> <ol style="list-style-type: none"> Change in Notional Amount (Currency 1) Outstanding Notional Amount (Currency 1) Leg Type (Leg 1) Leg Type (Leg 2) Change in Number of Units (Leg 2) Outstanding Number of Units (Leg 2) 	<p>Change in Number of Units (Leg 2) /sizeChange[2]/changeInNumberOfUnits</p> <p>Outstanding Number of Units (Leg 2) /sizeChange[2]/outstandingNumberOfUnits</p>	<p>Change in Number of Units (Leg 2) Event Block</p> <p>Outstanding Number of Units (Leg 2) Event Block</p>
hktr-cm-busi-18-r	<p>Action: Request</p> <p>Event: Full Termination, Partial Termination</p> <p>Product: Commodity:Swap:FixedFloat, Commodity:Swap:FloatFloat, Commodity:Swap:FloatCoal, Commodity:Swap:FloatGas, Commodity:Swap:FloatOil, Commodity:Swap:FloatElectricity, Commodity:Swap:FixedOil, Commodity:Swap:FixedGas, Commodity:Swap:FixedCoal, Commodity:Swap:FixedElectricity</p> <p>Description: For Commodity Swap, the following fields must be populated:</p> <ol style="list-style-type: none"> Leg Type (Leg 1) Outstanding Number of Units (Leg 1) Leg Type (Leg 2) Outstanding Number of Units (Leg 2) <p>The following fields are not applicable and must</p>	<p>Leg Type (Leg 1) /sizeChange[1]/legType</p> <p>Outstanding Number of Units (Leg 1) /sizeChange[1]/outstandingNumberOfUnits</p> <p>Leg Type (Leg 2) /sizeChange[2]/legType</p> <p>Outstanding Number of Units (Leg 2) /sizeChange[2]/outstandingNumberOfUnits</p> <p>Change in Notional Amount (Currency 1) /sizeChange[1]/changeInNotionalAmount</p> <p>Outstanding Notional Amount (Currency 1) /sizeChange[1]/outstandingNotionalAmount</p>	<p>Leg Type (Leg 1) Event Block</p> <p>Outstanding Number of Units (Leg 1) Event Block</p> <p>Leg Type (Leg 2) Event Block</p> <p>Outstanding Number of Units (Leg 2) Event Block</p> <p>Change in Notional Amount (Currency 1) Event Block</p> <p>Outstanding Notional Amount (Currency 1) Event Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	not be populated: 1. Change in Notional Amount (Currency 1) 2. Outstanding Notional Amount (Currency 1)		
hktr-cm-busi-19-r	Action: Request Event: Full Termination , Partial Termination Product: Commodity:Swap:FixedFloat , Commodity:Swap:FloatFloat , Commodity:Swap:FloatCoal , Commodity:Swap:FloatGas , Commodity:Swap:FloatOil , Commodity:Swap:FloatElectricity , Commodity:Swap:FixedOil , Commodity:Swap:FixedGas , Commodity:Swap:FixedCoal , Commodity:Swap:FixedElectricity Description: The Leg Type (Leg 1) and Leg Type (Leg 2) must match with the leg types of the original trade.	Leg Type (Leg 1) /sizeChange[1]/legType Leg Type (Leg 2) /sizeChange[2]/legType	Leg Type (Leg 1) Event Block Leg Type (Leg 2) Event Block

D.2.4 File Details for Valuation

D.2.4.1 FpML Specific Rules - Miscellaneous

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-fpml-vln-misc-1-r	<p>Context: RequestDocumentDetails</p> <p>Description: /valuationReport/onBehalfOf or /tr:valuationReportRetracted/onBehalfOf, if present, should be the same as the reporting party in file header.</p>	<p>As described.</p> <p>The reporting party in file header: RequestDocumentHeader/reportingParty</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-vln-misc-2-r	<p>Context: RequestDocumentDetails</p> <p>Description: /valuationReport/header/sentBy or /tr:valuationReportRetracted/header/sentBy must be the same as the submitting party in the file header.</p>	<p>As described.</p> <p>The submitting party in file header: RequestDocumentHeader/submittingParty</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-vln-misc-3-r	<p>Context: RequestDocumentDetails</p> <p>Description: Check if the file items (/valuationReport, /tr:valuationReportRetracted) comply with the purpose in the file header.</p>	<p>File header: RequestDocumentHeader</p> <p>message version: purpose</p>	<p>Not applicable.</p> <p>The rule is FpML specific.</p>
hktr-fpml-vln-misc-5-r	<p>Context: RequestDocumentDetails</p> <p>Description: Check if the values are present and within the following coding schemes/possible values supported by HKTR system.</p> <ul style="list-style-type: none"> - messageAddressScheme - partyIdScheme - tradeIdScheme 	<p>As described.</p>	<p>Not applicable.</p> <p>The rule is FpML specific.</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	- id attribute under the <assetValuation> element		
hktr-fpml-vln-misc-6-r	Context: RequestDocumentDetails Description: If the valuation request is submitted by agent, <onBehalfOf> tag must exist.	As described.	Not applicable. This rule is FpML specific.
hktr-fpml-vln-misc-7-r	Context: RequestDocumentDetails Description: If the valuation request is submitted by reporting party itself, <onBehalfOf> tag must not exist.	As described.	Not applicable. This rule is FpML specific.
hktr-fpml-vln-misc-8-r	Action: Request Request: All valuation requests Description: Check the value in "tradeIdScheme" of <tradeId> element to see if it is a valid entry for the valuation request. For a list of valid entries of tradeIdScheme, please refer to: - Appendix G.4.6.4	<tradeId> element: /partyTradeIdentifier/tradeId	Not applicable. This rule is FpML specific.
hktr-fpml-vln-misc-9-r	Action: Request Request: "AddOrModify" valuation requests Description: Check if there are two <assetValuation> elements with duplicated id attributes of "reportingParty", "counterparty" and "ccp".	<assetValuation> elements: /valuationReport/tradeValuationItem/valuationSet/assetValuation	Not applicable. This rule is FpML specific.

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-fpml-vln-misc-10-r	Action: Request Event: All valuation requests Description: Check if the <partyId> values of the same party ID type are consistent within the same <party> block.	As described.	Not applicable. This rule is FpML specific.
hktr-fpml-vln-misc-11-r	Action: Request Event: All valuation requests Description: Check if there is one and only one <partyTradeIdentifier>/<tradeIdentifier> block. If the block has <partyReference> element, check if the party reference points to the reporting party.	As described.	Not applicable. This rule is FpML specific.
hktr-fpml-vln-misc-12-r	Action: Request Request: "AddOrModify" valuation requests Description: Check if the <assetValuation> element with id="reportingForParty" must exist.	As described.	Not applicable. This rule is FpML specific.

D.2.4.2 FpML and CSV common rules - General

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-vln-gen-req-1-r	Context: Request message Description: Request ID of individual request should not be empty.	Request message: ValuationReport ValuationReportRetracted Request ID: header/messageId	Request message: Valuation Request Request ID: Valuation Request ID
hktr-vln-gen-req-2-r	Context: Request message Description: Request ID of individual request should not be longer than 40 characters.	Request message: ValuationReport ValuationReportRetracted Request ID: header/messageId	Request message: Valuation Request Request ID: Valuation Request ID
hktr-vln-gen-req-3-r	Context: Request message Description: Request ID of individual request should be unique within the submitting party under the reporting view.	Request message: ValuationReport ValuationReportRetracted Request ID: header/messageId	Request message: Valuation Request Request ID: Valuation Request ID
hktr-vln-gen-req-4-r	Context: All elements / all values within FpML / CSV Description: All values in FpML / CSV are validated against their type, length, character set, and allowable values (in case if it is bounded by coding schemes / enumerated values / number ranges)	As described	As described

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field

D.2.4.3 FpML and CSV common rules - Valuation

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-vln-busi-1-r	Action: AddOrModify , Delete Description: If there are more than one trade with the same quoted trade reference, a unique trade reference must be used to correlate the valuation request.		
hktr-vln-busi-2-r	Action: AddOrModify , Delete Description: Valuation Request ID must be unique within the reporting view for the Submitting Party.	Valuation Request ID: For AddOrModify: /valuationReport/header/messageId For Delete: /tr:valuationReportRetracted/header/messageId	Valuation Request ID: Valuation Request
hktr-vln-busi-8-r	Action: AddOrModify , Delete Description: For the valuation request submitted by reporting party, either one of the following trade references can be used to correlate the valuation request to the target trade. TR Trade Reference , User Trade Reference , UTI-USI and UTI-TID	TR Trade Reference: For AddOrModify: /valuationReport/tradeValuationItem/partyTradeIdentifier/tradeId For Delete: /tr:valuationReportRetracted/partyTradeIdentifier/tradeId User Trade Reference: For AddOrModify: /valuationReport/tradeValuationItem/partyTradeIdentifier/tradeId For Delete: /tr:valuationReportRetracted/partyTradeIdentifier/tradeId	TR Trade Reference: Trade Correlation User Trade Reference: Trade Correlation UTI-USI: Trade Correlation UTI-TID: Trade Correlation

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		<p>UTI-USI: For AddOrModify: /valuationReport/tradeValuationItem/partyTradeIdentifier/issuer /valuationReport/tradeValuationItem/partyTradeIdentifier/traded</p> <p>For Delete: /tr:valuationReportRetracted/partyTradeIdentifier/issuer /tr:valuationReportRetracted/partyTradeIdentifier/traded</p> <p>UTI-TID: For AddOrModify: /valuationReport/tradeValuationItem/partyTradeIdentifier/tradeId</p> <p>For Delete: /tr:valuationReportRetracted/partyTradeIdentifier/tradeId</p>	
hktr-vln-busi-9-r	<p>Action: AddOrModify, Delete</p> <p>Description: For the valuation request submitted by agent, either one of the following trade references can be used to correlate the valuation request to the target trade. TR Trade Reference, Agent Trade Reference, User Trade Reference, UTI-USI and UTI-TID</p>	<p>TR Trade Reference: For AddOrModify: /valuationReport/tradeValuationItem/partyTradeIdentifier/tradeId</p> <p>For Delete: /tr:valuationReportRetracted/partyTradeIdentifier/tradeId</p> <p>Agent Trade Reference: For AddOrModify: /valuationReport/tradeValuationItem/partyTradeIdentifier/tradeId</p>	<p>TR Trade Reference: Trade Correlation</p> <p>Agent Trade Reference: Trade Correlation</p> <p>User Trade Reference: Trade Correlation</p> <p>UTI-USI: Trade Correlation</p> <p>UTI-TID:</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		<p>For Delete: /tr:valuationReportRetracted/partyTradeIdentifier/tradeId</p> <p>User Trade Reference: For AddOrModify: /valuationReport/tradeValuationItem/partyTradeIdentifier/tradeId</p> <p>For Delete: /tr:valuationReportRetracted/partyTradeIdentifier/tradeId</p> <p>UTI-USI: For AddOrModify: /valuationReport/tradeValuationItem/partyTradeIdentifier/issuer /valuationReport/tradeValuationItem/partyTradeIdentifier/traded</p> <p>For Delete: /tr:valuationReportRetracted/partyTradeIdentifier/issuer /tr:valuationReportRetracted/partyTradeIdentifier/tradeId</p> <p>UTI-TID: For AddOrModify: /valuationReport/tradeValuationItem/partyTradeIdentifier/tradeId</p> <p>For Delete: /tr:valuationReportRetracted/partyTradeIdentifier/tradeId</p>	Trade Correlation

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-vln-busi-10-r	Action: AddOrModify, Delete Description: The target trade for the valuation request must exist and the status is not withdrawn.		
hktr-vln-busi-11-r	Action: AddOrModify Description: The Valuation Date must not be a future date.	Valuation Date: The date of /valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/time	Valuation Date: The date of Valuation Date Time in Valuation Information
hktr-vln-busi-17-r	Action: AddOrModify, Delete Description: Submitting Party must be eligible to submit a valuation request for the Reporting Party.		
hktr-vln-busi-18-r	Action: AddOrModify, Delete Description: The agent is not allowed to submit valuation request on behalf of the participant for this product taxonomy via this channel.		
hktr-vln-busi-23-r	Action: AddOrModify Description: The Valuation Date should not be earlier than the effective date of valuation service.	Valuation Date: The date of /valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/time	Valuation Date: The date of Valuation Date Time in Valuation Information
hktr-vln-busi-24-r	Action: Delete Description: The target valuation must exist.		

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-vln-busi-25-r	Action: AddOrModify Description: The Valuation Date must be equal to or later than the Trade Date of new trade or the Backloading Date of backloaded trade.	Valuation Date: The date of /valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/time	Valuation Date: The date of Valuation Date Time in Valuation Information