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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<br>Credit:SingleName:Corporate:AustraliaCorporate<br>Credit:SingleName:Corporate:EmergingEuropeanCorporate<br>Credit:SingleName:Corporate:EmergingEuropeanCorporateLPN<br>Credit:SingleName:Corporate:EuropeanCorporate<br>Credit:SingleName:Corporate:JapanCorporate<br>Credit:SingleName:Corporate:LatinAmericaCorporate<br>Credit:SingleName:Corporate:LatinAmericaCorporateBond<br>Credit:SingleName:Corporate:LatinAmericaCorporateBondOrLoan<br>Credit:SingleName:Corporate:NewZealandCorporate<br>Credit:SingleName:Corporate:NorthAmericanCorporate<br>Credit:SingleName:Corporate:SingaporeCorporate<br>Credit:SingleName:Corporate:StandardAsiaCorporate<br>Credit:SingleName:Corporate:StandardAustraliaCorporate<br>Credit:SingleName:Corporate:StandardEmergingEuropeanCorporate<br>Credit:SingleName:Corporate:StandardEmergingEuropeanCorporateLPN<br>Credit:SingleName:Corporate:StandardJapanCorporate<br>Credit:SingleName:Corporate:StandardLatinAmericaCorporateBond<br>Credit:SingleName:Corporate:StandardLatinAmericaCorporateBondOrLoan<br>Credit:SingleName:Corporate:StandardNewZealandCorporate<br>Credit:SingleName:Corporate:StandardNorthAmericanCorporate<br>Credit:SingleName:Corporate:StandardSingaporeCorporate<br>Credit:SingleName:Corporate:StandardSubordinatedEuropeanInsuranceCorporate<br>Credit:SingleName:Corporate:StandardSukukCorporate<br>Credit:SingleName:Corporate:SubordinatedEuropeanInsuranceCorporate<br>Credit:SingleName:Corporate:SukukCorporate<br>Credit:SingleName:Corporate:StandardEuropeanCorporate |
| Credit:SingleName:Sovereign        | Credit:SingleName:Sovereign:AsiaSovereign<br>Credit:SingleName:Sovereign:AustraliaSovereign   |

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

| Shortened form of product taxonomy | Products covered by the shortened form   |
|------------------------------------|--|
|                                    | Credit:Index:iTraxx:iTraxxJapan<br>Credit:Index:iTraxx:iTraxxLevX<br>Credit:Index:iTraxx:iTraxxSovX<br>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><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption, InterestRate:CapFloor</p> <p><b>Description:</b><br/>If Effective Date exists and if Termination Date exists, then <a href="#">unadjusted date of Termination Date</a> must be after <a href="#">unadjusted date of Effective Date</a>.</p> | <p><a href="#">unadjusted date of Termination Date:</a><br/>/trade/(swap/swapStream[1 2] swaption/swap/swapStream[1 2] capFloor/capFloorStream)/calculationPeriodDates/terminationDate/unadjustedDate</p> <p><a href="#">unadjusted date of Effective Date:</a><br/>/trade/(swap/swapStream[1 2] swaption/swap/swapStream[1 2] capFloor/capFloorStream)/calculationPeriodDates/effectiveDate/unadjustedDate</p> | <p><a href="#">unadjusted date of Termination Date:</a><br/>Leg 1 - Calculation Period Dates Block<br/>Leg 2 - Calculation Period Dates Block</p> <p><a href="#">unadjusted date of Effective Date:</a><br/>Leg 1 - Calculation Period Dates Block<br/>Leg 2 - Calculation Period Dates Block</p> |
| fpml-ird-33-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> InterestRate:FRA</p> <p><b>Description:</b><br/><a href="#">Adjusted date of Termination Date</a> must be after <a href="#">adjusted date of Effective Date</a>.</p>   | <p><a href="#">adjusted date of Termination Date:</a><br/>/trade/fra/adjustedTerminationDate</p> <p><a href="#">adjusted date of Effective Date:</a><br/>/trade/fra/adjustedEffectiveDate</p>   | <p><a href="#">adjusted date of Termination Date:</a><br/>Leg 1 - Calculation Period Dates Block</p> <p><a href="#">adjusted date of Effective Date:</a><br/>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 | <b>Action:</b> Request<br><br><b>Event:</b> New Trade, Backloading, Amendment , Full Termination<br><br><b>Product:</b> ForeignExchange:NDF, ForeignExchange:Forward<br><br><b>Description:</b><br>Exchanged Currency 1 must not be equal to Exchanged Currency 2.         | New Trade, Backloading, Amendment<br><br>Exchanged Currency 1:<br>/trade/fxSingleLeg/exchangedCurrency1/paymentAmount/currency<br><br>Exchanged Currency 2:<br>/trade/fxSingleLeg/exchangedCurrency2/paymentAmount/currency<br><br>Full Termination<br><br>Change In Notional Currency<br>/(changeInNotionalAmount[1]/currency   changeInNotionalAmount[2]/currency)<br><br>Outstanding Notional Currency:<br>/(outstandingNotionalAmount[1]/currency   outstandingNotionalAmount[2]/currency | New Trade, Backloading, Amendment<br><br>Exchanged Currency 1:<br>Exchanged Currency 1 - Payment Amount > Currency - Fx Single Leg Block<br><br>Exchanged Currency 2:<br>Exchanged Currency 2 - Payment Amount > Currency - Fx Single Leg Block<br><br>Full Termination<br><br>Change In Notional Currency<br>Event Block > Change In Notional Amount (Currency 1) > Currency<br>Event Block > Change In Notional Amount (Currency 2) > Currency<br><br>Outstanding Notional Currency:<br>Event Block > Outstanding Notional Amount (Currency 1) > Currency<br>Event Block > Outstanding Notional Amount (Currency 2) > Currency |
| fpml-fx-23-r | <b>Action:</b> Request<br><br><b>Event:</b> New Trade, Backloading, Amendment, Full Termination<br><br><b>Product:</b> ForeignExchange:VanillaOption, ForeignExchange:NDO<br><br><b>Description:</b><br>Put Notional Currency must not be equal to Call Notional Currency. | New Trade, Backloading, Amendment<br><br>Put Notional Currency:<br>/trade/fxOption/putCurrencyAmount/currency<br><br>Call Notional Currency:<br>/trade/fxOption/callCurrencyAmount/currency<br><br>Full Termination<br><br>Change In Notional Currency  | New Trade, Backloading, Amendment<br><br>Put Notional Currency:<br>Fx Option Block<br><br>Call Notional Currency:<br>Fx Option Block<br><br>Full Termination<br><br>Change In Notional Currency  |

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



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

### D.1.3 Equity

| Rule ID           | Description  | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field   |
|-------------------|--|--|---|
| fpml-<br>eqd-2-r  | <b>Action:</b> Request<br><br><b>Event:</b> New Trade, Backloading, Amendment<br><br><b>Product:</b><br>Equity:Option:PriceReturnBasicPerformance<br><br><b>Description:</b><br>For American Exercise, its Expiration Date must be after or equal to the Trade Date. | <b>Trade Date:</b><br>/trade/tradeHeader/tradeDate<br><br><b>Expiration Date:</b><br>/trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate/unadjustedDate | <b>Trade Date:</b><br>Trade Header<br><br><b>Expiration Date:</b><br>Option Exercise Block<br><br>(American exercise is represented by the “Option style” field being filled with “American”) |
| fpml-<br>eqd-12-r | <b>Action:</b> Request<br><br><b>Event:</b> New Trade, Backloading, Amendment<br><br><b>Product:</b><br>Equity:Option:PriceReturnBasicPerformance<br><br><b>Description:</b><br>For European Exercise, its Expiration Date must be after or equal to the Trade Date. | <b>Trade Date:</b><br>/trade/tradeHeader/tradeDate<br><br><b>Expiration Date:</b><br>/trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise/expirationDate/adjustableDate/unadjustedDate | <b>Trade Date:</b><br>Trade Header<br><br><b>Expiration Date:</b><br>Option Exercise Block<br><br>(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-1-r  | <b>Action:</b> Request<br><br><b>Event:</b> New Trade, Backloading, Amendment<br><br><b>Product:</b><br>Credit:SingleName:Sovereign<br>Credit:SingleName:Corporate<br>Credit:Index:CDX<br>Credit:Index:iTraxx<br>Credit:IndexTranche:CDX<br>Credit:IndexTranche:iTraxx<br><br><b>Description:</b><br>Trade Date must be before the Effective Date.                 | <b>Trade Date:</b><br>/trade/tradeHeader/tradeDate<br><br><b>Effective Date:</b><br>/trade/creditDefaultSwap/generalTerms/effectiveDate/unadjustedDate  | <b>Trade Date:</b><br>Trade Header Block<br><br><b>Effective Date:</b><br>General Terms Block                  |
| fpml-cd-5-r  | <b>Action:</b> Request<br><br><b>Event:</b> New Trade, Backloading, Amendment<br><br><b>Product:</b><br>Credit:SingleName:Sovereign<br>Credit:SingleName:Corporate<br>Credit:Index:CDX<br>Credit:Index:iTraxx<br>Credit:IndexTranche:CDX<br>Credit:IndexTranche:iTraxx<br><br><b>Description:</b><br>Effective Date must be before the Scheduled Termination Date. | <b>Effective Date:</b><br>/trade/creditDefaultSwap/generalTerms/effectiveDate/unadjustedDate<br><br><b>Scheduled Termination Date:</b><br>/trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate | <b>Effective Date:</b><br>General Terms Block<br><br><b>Scheduled Termination Date:</b><br>General Terms Block |
| fpml-cd-40-r | <b>Action:</b> Request<br><br><b>Event:</b> New Trade, Backloading, Amendment  | <b>Attachment Point:</b><br>/trade/creditDefaultSwap/generalTerms/indexReferenceInformation/tranche/attachmentPoint   | <b>Attachment Point:</b><br>General Terms Block<br><br><b>Exhaustion Point:</b>                                |

| Rule ID | Description   | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field |
|---------|---|---|---|
|         | <p><b>Product:</b><br/> <a href="#">Credit:IndexTranche:CDX</a><br/> <a href="#">Credit:IndexTranche:iTraxx</a></p> <p><b>Description:</b><br/> If both <a href="#">Attachment Point</a> and <a href="#">Exhaustion Point</a> exists, <a href="#">Attachment Point</a> must be less or equal to <a href="#">Exhaustion Point</a>.</p> | <p><a href="#">Exhaustion Point</a>:<br/> /trade/creditDefaultSwap/generalTerms/indexReference<br/> Information/tranche/exhaustionPoint</p> | General Terms Block                           |

## 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><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate: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><b>Payer Party and Receiver Party:</b></p> <p>For IR<br/> /trade/(swap   swaption/swap)/swapStream[1   2]/payerPartyReference</p> <p>For FX<br/> /trade/fxSingleLeg/exchangedCurrency1/payerPartyReference<br/> /trade/fxSingleLeg/exchangedCurrency2/payerPartyReference</p> <p>For EQ<br/> For Equity Swap:<br/> (Equity Leg)<br/> /trade/equitySwapTransactionSupplement/returnLeg/payerPartyReference<br/> /trade/equitySwapTransactionSupplement/returnLeg/receiverPartyReference</p> <p>(Interest Leg)<br/> /trade/equitySwapTransactionSupplement/interestLeg/payerPartyReference<br/> /trade/equitySwapTransactionSupplement/interestLeg/receiverPartyReference</p> <p>For Variance Swap:<br/> /trade/varianceSwapTransactionSupplement/varianceLeg/payerPartyReference<br/> /trade/varianceSwapTransactionSupplement/varianceLeg/receiverPartyReference</p> <p>For Dividend Swap:<br/> (Dividend Leg)</p> | <p><b>Payer Party and Receiver Party:</b></p> <p>For IR and FX<br/> Not applicable.<br/> This rule is FpML specific.</p> <p>For EQ<br/> For Equity Swap:<br/> Equity Leg: Equity Leg Block<br/> Interest Leg: Interest Leg Block</p> <p>For Variance Swap<br/> Variance Leg – General Information Block</p> <p>For Dividend Swap:<br/> Dividend Leg: Dividend Leg Block<br/> Fixed Leg: Fixed Leg Block</p> <p>For CM<br/> Not applicable.<br/> 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,<br/>Commodity:Forward:AverageMetal</p> <p><b>Description:</b><br/>Payer Party must not be equal to Receiver Party within a leg.</p> | <p>/trade/dividendSwapTransactionSupplement/dividendLeg/payerPartyReference<br/>/trade/dividendSwapTransactionSupplement/dividendLeg/receiverPartyReference</p> <p>(Fixed Leg)<br/>/trade/dividendSwapTransactionSupplement/fixedLeg/payerPartyReference<br/>/trade/dividendSwapTransactionSupplement/fixedLeg/receiverPartyReference</p> <p>For CM<br/>(Forward Average Price Leg)<br/>/trade/commodityOption/commodityForward/averagePriceLeg/payerPartyReference</p> <p>(Bullion Physical Leg)<br/>/trade/commodityOption/commodityForward/bullionPhysicalLeg/payerPartyReference</p> <p>(Metal Physical Leg)<br/>/trade/commodityOption/commodityForward/metalPhysicalLeg/payerPartyReference</p> <p>(Fixed Leg)<br/>/trade/commodityOption/commodityForward/fixedLeg/payerPartyReference</p> <p>(Floating Leg 1)<br/>/trade/commoditySwap/floatingLeg[1]/payerPartyReference</p> <p>(Floating Leg 2)<br/>/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><br>Gas Physical Leg<br>trade/commoditySwap/gasPhysicalLeg/payerPartyReference<br><br>Oil Physical Leg<br>trade/commoditySwap/oilPhysicalLeg/payerPartyReference<br><br>Electricity Physical Leg<br>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-8-r  | <p><b>Context:</b> <a href="#">CalculationPeriodDatesReference</a></p> <p><b>Description:</b><br/> (Applicable to FpML 5.2 only)<br/> The <a href="#">@href</a> attribute is equal to the <a href="#">@id</a> attribute of an element of type <a href="#">CalculationPeriodDates</a>.</p> | As described.                                  | <p>Not applicable.</p> <p>This rule is FpML specific.</p> |
| fpml-idref-12-r | <p><b>Context:</b> <a href="#">ResetDatesReference</a></p> <p><b>Description:</b><br/> (Applicable to FpML 5.2 only)<br/> The <a href="#">@href</a> attribute is equal to the <a href="#">@id</a> attribute of an element of type <a href="#">ResetDates</a>.</p>                         | As described.                                  | <p>Not applicable.</p> <p>This rule is FpML specific.</p> |
| fpml-idref-26-r | <p><b>Context:</b> <a href="#">BusinessCentersReference</a></p> <p><b>Description:</b><br/> (Applicable to FpML 5.2 only)<br/> The <a href="#">@href</a> attribute is equal to the <a href="#">@id</a> attribute of an element of type <a href="#">BusinessCenters</a>.</p>               | As described.                                  | <p>Not applicable.</p> <p>This rule is FpML specific.</p> |
| fpml-idref-29-r | <p><b>Context:</b> <a href="#">PartyReference</a></p> <p><b>Description:</b><br/> The <a href="#">@href</a> attribute is equal to the <a href="#">@id</a> attribute of an element of type <a href="#">Party</a>.</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 | Check if the file name is in the following format:<br>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:<br>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 | <b>Context:</b> File header<br><br><b>Description:</b><br>The <a href="#">message version</a> must be supported by the system. (i.e. FpML - version 5.2 / 5.5 / 5.7, CSV – version 1.0 / 2.0 / 2.1 / 3.0)                  | <b>File header:</b><br>RequestDocumentHeader<br><br><b>message version:</b><br>version   | <b>File header:</b><br>File Level Request<br><br><b>message version:</b><br>Version  |
| hktr-file-header-2 | <b>Context:</b> File header<br><br><b>Description:</b><br>The file reference from file name should be equal to the <a href="#">file reference in file content</a>  | <b>File header:</b><br>RequestDocumentHeader<br><br><b>file reference in file content:</b><br>fileReference                                    | <b>File header:</b><br>File Level Request<br><br><b>file reference in file content:</b><br>File Reference  |
| hktr-file-header-3 | <b>Context:</b> File header<br><br><b>Description:</b><br>The <a href="#">file reference</a> should not be already used (Note: <a href="#">File reference</a> + <a href="#">submitting party</a> is the key of the record) | <b>File header:</b><br>RequestDocumentHeader<br><br><b>file reference:</b><br>fileReference<br><br><b>submitting party:</b><br>submittingParty | <b>File header:</b><br>File Level Request<br><br><b>file reference:</b><br>File Reference<br><br><b>submitting party:</b><br>Submitting Party (Type) and Submitting Party (ID) |
| hktr-file-header-5 | <b>Context:</b> File header<br><br><b>Description:</b><br>Number of records found in the submitted file must match the <a href="#">number of items</a> specified in the <a href="#">file header</a> .                      | <b>File header:</b><br>RequestDocumentHeader<br><br><b>number of items:</b><br>numItems  | <b>File header:</b><br>File Level Request<br><br><b>number of items:</b><br>Number of Trade Event Requests (Trade) /<br>Number of Valuation Requests (Valuation)               |
| hktr-file-header-  | <b>Context:</b> Fileheader<br><br><b>Description:</b>  | <b>File header:</b><br>RequestDocumentHeader   | <b>File header:</b><br>File Level Request  |

| Rule ID             | Description   | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field  |
|---------------------|---|---|--|
| 6                   | When the value “Reporting” is specified in the <a href="#">purpose field</a> in <a href="#">file header</a> , check if the reporting service is available in HKTR system.   | <a href="#">Purpose field:</a><br>purpose   | <a href="#">Purpose field:</a><br>Purpose  |
| hktr-file-header-7  | <b>Context:</b> <a href="#">File header</a><br><br><b>Description:</b><br>Check if the <a href="#">number of items</a> specified in the <a href="#">file header</a> is between 1 and 125 (inclusive)  | <a href="#">File header:</a><br>RequestDocumentHeader<br><br><a href="#">number of items:</a><br>numItems         | <a href="#">File header:</a><br>File Level Request<br><br><a href="#">number of items:</a><br>Number of Trade Event Requests                     |
| hktr-file-header-8  | <b>Context:</b> <a href="#">File header</a><br><br><b>Description:</b><br>Check if the <a href="#">submitting party</a> specified in <a href="#">file header</a> is the same as the implicit identification in the submitting channel.  | <a href="#">File header:</a><br>RequestDocumentHeader<br><br><a href="#">submitting party:</a><br>submittingParty | <a href="#">File header:</a><br>File Level Request<br><br><a href="#">submitting party:</a><br>Submitting Party (Type) and Submitting Party (ID) |
| hktr-file-header-9  | <b>Context:</b> <a href="#">File header</a><br><br><b>Description:</b><br>Check if the <a href="#">purpose field</a> in <a href="#">file header</a> aligns with the file service (i.e. confirmation / reporting / valuation, determined from the submitting page) provided.<br><br>Applicable to web submission only. | <a href="#">File header:</a><br>RequestDocumentHeader<br><br><a href="#">Purpose field:</a><br>purpose            | <a href="#">File header:</a><br>File Level Request<br><br><a href="#">Purpose field:</a><br>Purpose  |
| hktr-file-header-10 | <b>Context:</b> <a href="#">File header</a><br><br><b>Description:</b><br>Check if the <a href="#">purpose field</a> in <a href="#">file header</a> is either "Confirmation", "Reporting" or “Valuation”.   | <a href="#">File header:</a><br>RequestDocumentHeader<br><br><a href="#">Purpose field:</a><br>purpose            | <a href="#">File header:</a><br>File Level Request<br><br><a href="#">Purpose field:</a><br>Purpose  |
| hktr-file-header-11 | <b>Context:</b> <a href="#">File header</a><br><br><b>Description:</b><br>For valuation reporting, check if the <a href="#">number of items</a>   | <a href="#">File header:</a><br>RequestDocumentHeader<br><br><a href="#">number of items:</a>                     | <a href="#">File header:</a><br>File Level Request<br><br><a href="#">number of items:</a>   |

| Rule ID             | Description   | FpML Location of Involved Field Group or Field | CSV Location of Involved Field Group or Field |
|---------------------|---|--|---|
|                     | specified in the <a href="#">file header</a> is between 1 and 2500 inclusive for FpML, and between 1 and 5000 inclusive for CSV.                    | numItems                                       | Number of Valuation Requests                  |
| hktr-file-content-1 | <b>Context:</b> File Content<br><b>Description:</b><br>The file uploaded should not contain characters that are not in the allowable character set. | N/A  | N/A   |
| hktr-file-content-2 | <b>Context:</b> File Content<br><b>Description:</b><br>The file uploaded should not be empty.   | 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><b>Context:</b> <a href="#">Party</a> elements defined in <a href="#">all kinds of request elements</a></p> <p><b>Description:</b><br/>Each <a href="#">party</a>/<a href="#">partyId</a> must be unique.</p>  | <p><a href="#">All kinds of request elements:</a><br/>/tr:eventActivityReport<br/>/tr:eventActivityReportRetracted</p>   | <p>Not applicable.</p> <p>This rule is FpML specific.</p> |
| hktr-fpml-misc-1-r | <p><b>Context:</b> <a href="#">Trade</a></p> <p><b>Description:</b><br/>For FpML 5.2, <a href="#">product</a> can only be substituted by the <a href="#">swap</a> element or the <a href="#">fxSingleLeg</a> element,</p> <p>For FpML 5.5, <a href="#">product</a> can only be substituted by the <a href="#">swap</a> element or the <a href="#">fxSingleLeg</a> element, or the <a href="#">fxOption</a> element, or the <a href="#">capFloor</a> element, or the <a href="#">fra</a> element, or the <a href="#">swaption</a> element, or the <a href="#">varianceSwapTransactionSupplement</a> element, or the <a href="#">equitySwapTransactionSupplement</a> element, or the <a href="#">equityOptionTransactionSupplement</a> element, or the <a href="#">dividendSwapTransactionSupplement</a> element</p> <p>For FpML 5.7, <a href="#">product</a> can only be substituted by the <a href="#">creditDefaultSwap</a> element, or the <a href="#">commoditySwap</a> element, or the <a href="#">commodityOption</a> element, or the <a href="#">commodityForward</a> element</p> | As described.  | <p>Not applicable.</p> <p>This rule is FpML specific.</p> |
| hktr-fpml-misc-2-r | <p><b>Context:</b> <a href="#">RequestDocumentDetails</a></p> <p><b>Description:</b><br/>/tr:eventActivityReport/header/onBehalfOf or<br/>/tr:eventActivityReportRetracted/header/onBehalf</p>  | <p>As described.</p> <p><a href="#">The reporting party in file header:</a><br/>RequestDocumentHeader/reportingParty</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      |
|--------------------|--|---|--|
|                    | Of, if present, should be the same as <a href="#">the reporting party in file header</a> .   |   |  |
| hktr-fpml-misc-3-r | <b>Context:</b> <a href="#">RequestDocumentDetails</a><br><br><b>Description:</b><br>/tr:eventActivityReport/header/sentBy or<br>/tr:eventActivityReportRetracted/header/sentBy<br>must be the same as <a href="#">the submitting party in the file header</a> . | As described.<br><br><b>The submitting party in file header:</b><br>RequestDocumentHeader/submittingParty | Not applicable.<br><br>This rule is FpML specific. |
| hktr-fpml-misc-4-r | <b>Context:</b> All events defined under <a href="#">Events.model</a><br><br><b>Description:</b><br>Only event types under the TR namespace are supported. Official FpML event types cannot be used.   | As described.   | Not applicable.<br><br>This rule is FpML specific. |
| hktr-fpml-misc-5-r | <b>Context:</b> <a href="#">RequestDocumentDetails</a><br><br><b>Description:</b><br>Check if the file items (/tr:eventActivityReport, /tr:eventActivityReportRetracted) comply with the <a href="#">purpose</a> in the <a href="#">file header</a> .            | <b>File header:</b><br>RequestDocumentHeader<br><br><b>message version:</b><br>purpose                    | Not applicable.<br><br>The rule is FpML specific.  |
| hktr-fpml-misc-6-r | <b>Context:</b> <a href="#">RequestDocumentDetails</a><br><br><b>Description:</b><br>/tr:eventActivityReport/tr:reportingFor/tr:reportingPartyReference should be equal to the <a href="#">reporting party in file header</a> .                                  | <b>File header:</b><br>RequestDocumentHeader<br><br><b>reporting party:</b><br>reportingParty             | Not applicable.<br><br>The rule is FpML specific.  |
| hktr-fpml-misc-7-r | <b>Context:</b> <a href="#">RequestDocumentDetails</a><br><br><b>Description:</b><br>Check if the values are present and within the following coding schemes supported by HKTR system.<br>- messageAddressScheme<br>- correlationIdScheme                        | As described.   | Not applicable.<br><br>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"> <li>- partyIdScheme</li> <li>- productTypeScheme (FpML 5.2 only)</li> <li>- tradeIdScheme</li> <li>- eventIdScheme</li> <li>- productIdScheme</li> <li>- Equity's instrumentIdScheme (FpML 5.5 only)</li> <li>- Credit's instrumentIdScheme (FpML 5.7 only)</li> </ul>                    |  |  |
| hktr-fpml-misc-8-r  | <b>Context:</b> <a href="#">RequestDocumentDetails</a><br><br><b>Description:</b><br>If the request is submitted by agent, <a href="#">&lt;onBehalfOf&gt;</a> tag must exist.  | As described.  | Not applicable.<br><br>This rule is FpML specific. |
| hktr-fpml-misc-9-r  | <b>Context:</b> <a href="#">RequestDocumentDetails</a><br><br><b>Description:</b><br>If the request is submitted by reporting party itself, <a href="#">&lt;onBehalfOf&gt;</a> tag must not exist.   | As described.  | Not applicable.<br><br>This rule is FpML specific. |
| hktr-fpml-misc-11-r | For FpML 5.2,<br><b>Action:</b> <a href="#">Request</a><br><br><b>Event:</b> <a href="#">New Trade</a> , <a href="#">Backloading</a> , <a href="#">Amendment</a><br><br><b>Description:</b><br><a href="#">Product Type</a> must be InterestRateSwap in <swap> element, or FxNonDeliverableForward in <fxSingleLeg> element. | For FpML 5.2,<br><b>Product Type:</b><br>/trade/swap/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-type-simple"<br><br>Or<br><br>/trade/fxSingleLeg/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-type-simple" | Not applicable.<br><br>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>For FpML 5.5,<br/> <b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade</a>, <a href="#">Backloading</a>, <a href="#">Amendment</a></p> <p><b>Description:</b><br/> <a href="#">Product Taxonomy</a> must be<br/> (InterestRate:IRSwap:FixedFloat or<br/> InterestRate:IRSwap:Basis or<br/> InterestRate:IRSwap:OIS or<br/> InterestRate:IRSwap:FixedFixed or<br/> InterestRate:IRSwap:Inflation, or<br/> InterestRate:CrossCurrency:FixedFloat or<br/> InterestRate:CrossCurrency:FixedFixed or<br/> InterestRate:CrossCurrency:Basis)<br/> in &lt;swap&gt; element,</p> <p>or InterestRate:CapFloor<br/> in &lt;capFloor&gt; element,</p> <p>or InterestRate:FRA<br/> in &lt;fra&gt; element,</p> <p>or InterestRate:Option:Swaption in &lt;swaption&gt;<br/> element,</p> <p>or (ForeignExchange:NDF or<br/> ForeignExchange:Forward) in &lt;fxSingleLeg&gt;<br/> element,</p> <p>or (ForeignExchange:VanillaOption or<br/> ForeignExchange:NDO) in &lt;fxOption&gt; element,</p> <p>or Equity:Swap:ParameterReturnVariance in<br/> &lt;varianceSwapTransactionSupplement&gt; element,</p> <p>or Equity:Swap:PriceReturnBasicPerformance in</p> | <p>For FpML 5.5,<br/> <a href="#">Product Taxonomy</a>:<br/> /trade/swap/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/fxSingleLeg/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/fxOption/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>trade/swaption/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>trade/fra/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <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> |   |



| Rule ID | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field |
|---------|---|--|---|
|         | <p>&lt;equitySwapTransactionSupplement&gt; element,</p> <p>or Equity:Option:PriceReturnBasicPerformance in &lt;equityOptionTransactionSupplement&gt; element</p> <p>or Equity:Swap:ParameterReturnDividend in &lt;dividendSwapTransactionSupplement&gt; element</p> | <p>Or</p> <p>/trade/equitySwapTransactionSupplement/productType/@productTypeScheme="<a href="http://www.fpml.org/coding-scheme/product-taxonomy">http://www.fpml.org/coding-scheme/product-taxonomy</a>"</p> <p>Or</p> <p>/trade/equityOptionTransactionSupplement/productType/@productTypeScheme="<a href="http://www.fpml.org/coding-scheme/product-taxonomy">http://www.fpml.org/coding-scheme/product-taxonomy</a>"</p> <p>Or</p> <p>/trade/dividendSwapTransactionSupplement/productType/@productTypeScheme="<a href="http://www.fpml.org/coding-scheme/product-taxonomy">http://www.fpml.org/coding-scheme/product-taxonomy</a>"</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,<br/> <b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade</a>, <a href="#">Backloading</a>, <a href="#">Amendment</a></p> <p><b>Description:</b><br/> <a href="#">Product Taxonomy</a> must be<br/> (Credit:SingleName:Corporate or<br/> Credit:SingleName:Sovereign or Credit:Index:CDX<br/> or Credit:Index:iTraxx or Credit:IndexTranche:CDX<br/> or Credit:IndexTranche:iTraxx) in<br/> &lt;creditDefaultSwap&gt; element</p> <p>or (Commodity:Swap:FixedFloat or<br/> Commodity:Swap:FloatFloat or<br/> Commodity:Swap:FloatCoal or<br/> Commodity:Swap:FloatGas or<br/> Commodity:Swap:FloatOil or<br/> Commodity:Swap:FloatElectricity or<br/> Commodity:Swap:FixedOil or<br/> Commodity:Swap:FixedGas or<br/> Commodity:Swap:FixedCoal or<br/> Commodity:Swap:FixedElectricity) in<br/> &lt;commoditySwap&gt; element</p> <p>or (Commodity:Option:OptionOption or<br/> Commodity:Option:FixedBullion or<br/> Commodity:Option:FixedMetal or<br/> Commodity:Option:AverageBullion or<br/> Commodity:Option:AverageMetal) in<br/> &lt;commodityOption&gt; element</p> <p>or (Commodity:Forward:FixedBullion or<br/> Commodity:Forward:FixedMetal or<br/> Commodity:Forward:AverageBullion or<br/> Commodity:Forward:AverageMetal) in<br/> &lt;commodityForward&gt; element</p> | <p>For FpML 5.7,<br/> <b>Product Taxonomy:</b><br/> /trade/creditDefaultSwap/productType/@productType<br/> Scheme="http://www.fpml.org/coding-<br/> scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/commoditySwap/productType/@productTypeSc<br/> heme="http://www.hkicl.com.hk/scheme/hktr/produc<br/> t-taxonomy"</p> <p>Or</p> <p>/trade/commodityOption/productType/@productType<br/> Scheme="http://www.hkicl.com.hk/scheme/hktr/prod<br/> uct-taxonomy"</p> <p>Or</p> <p>/trade/commodityForward/productType/@productTyp<br/> eScheme="http://www.hkicl.com.hk/scheme/hktr/pro<br/> 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 | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> All trade events<br><b>Description:</b><br>Check the value in "tradeIdScheme" of <a href="#">&lt;tradeId&gt; element</a> to see if it is a valid entry for the specified trade event.  | <a href="#">&lt;tradeId&gt; element</a> :<br>/part:TradeIdentifier/tradeId  | Not applicable.<br>This rule is FpML specific. |
| hktr-fpml-misc-13-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> All trade events<br><b>Description:</b><br>Check if the <a href="#">correlation ID</a> is consistent with the <a href="#">event ID</a> in partyEventInformation element.   | <a href="#">Correlation ID</a> :<br>/tr:eventActivityReport/correlationId<br>Or<br>/tr:eventActivityReportRetracted/correlationId<br><br><a href="#">Event ID</a> :<br>/tr:partyEventInformation/tr:eventId | Not applicable.<br>This rule is FpML specific. |
| hktr-fpml-misc-14-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> New Trade, Backloading, Amendment<br><b>Description:</b><br>For values in element /tradeHeader/partyTradeInformation/relatedParty, it must adhere to the following rules: <ul style="list-style-type: none"> <li>- Each role should be unique within the partyTradeInformation block.</li> <li>- There can only be one "ClearingService" and "ConfirmationPlatform" in the document.</li> <li>- "PrimeBroker" party and "ExecutingBroker" party should not be referring to the same trade party.</li> <li>- "PrimeBroker" / "ExecutingBroker" parties</li> </ul> | As described.   | Not applicable.<br>This rule is FpML specific. |

| Rule ID             | Description   | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field      |
|---------------------|---|---|--|
|                     | should be one of the trade parties.   |   |  |
| hktr-fpml-misc-15-r | <b>Context:</b> All <a href="#">period</a> and <a href="#">periodMultiplier</a> fields<br><br><b>Description:</b><br>The pair of <a href="#">period</a> and <a href="#">periodMultiplier</a> elements under the same parent element must co-exist.  | As described.   | Not applicable.<br><br>This rule is FpML specific. |
| hktr-fpml-misc-16-r | <b>Action:</b> <a href="#">Request</a><br><br><b>Event:</b> All trade events<br><br><b>Description:</b><br>Check if the <a href="#">TR trade reference</a> , <a href="#">CP trade reference</a> , <a href="#">UTI</a> , <a href="#">Prior-UTI</a> , <a href="#">UTI-TID</a> and <a href="#">Prior-UTI-TID</a> values are consistent across different <a href="#">&lt;partyTradeIdentifier&gt;</a> elements. | <b>TR Trade Reference:</b><br>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/trade-ref"<br><br><b>CP Trade Reference:</b><br>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref"<br><br>Or<br><br>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref"<br><br><b>UTI:</b><br>/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier"<br><br>Or<br><br>/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier"<br><br><b>Prior-UTI:</b><br>/partyTradeIdentifier/tradeId/@tradeIdScheme="http:// | Not applicable.<br><br>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><a href="http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier">/www.hkicl.com.hk/scheme/prior-unique-transaction-identifier</a></p> <p>Or</p> <p><a href="http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier">/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier"</a></p> <p>UTI-TID:</p> <p><a href="http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id">/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id"</a></p> <p>Or</p> <p><a href="http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier-unique-trade-id">/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier-unique-trade-id"</a></p> <p>Prior UTI-TID:</p> <p><a href="http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier-unique-trade-id">/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier-unique-trade-id"</a></p> <p>Or</p> <p><a href="http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier-unique-trade-id">/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier-unique-trade-id"</a></p> |   |
| hktr-fpml-misc-18-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> All trade events</p> <p><b>Description:</b></p> | <p><b>User Trade Reference:</b></p> <p><a href="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref">/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref"</a></p>  | <p>Not applicable.</p> <p>This rule is FpML specific.</p> |

| Rule ID             | Description   | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field             |
|---------------------|---|---|---|
|                     | Check if the <a href="#">user trade reference</a> , <a href="#">agent trade reference</a> values are consistent for the same referenced party across different <a href="#">partyTradeIdentifier</a> elements.   | <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="<a href="http://www.hkicl.com.hk/scheme/hktr/new-user-trade-ref">http://www.hkicl.com.hk/scheme/hktr/new-user-trade-ref</a>"</p> <p>Agent Trade Reference:</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="<a href="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref">http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref</a>"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="<a href="http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref">http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref</a>"</p> |   |
| hktr-fpml-misc-19-r | <p><b>Context:</b> <a href="#">Trade</a></p> <p><b>Description:</b><br/>Every <a href="#">PartyReference</a> in elements of <a href="#">PartyTradeInformation</a> list should be unique.</p>  | As described.   | <p>Not applicable.</p> <p>This rule is FpML specific.</p> |
| hktr-fpml-misc-21-r | <p>For FpML 5.7 only</p> <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Full Termination</a>, <a href="#">Partial Termination</a></p> <p><b>Description:</b><br/>There must be one <a href="#">sizeChange</a> element of <a href="#">NotionalAmount</a> or one or two <a href="#">sizeChange</a> elements of <a href="#">NumberOfUnits</a> in <a href="#">TradeNotionalChange</a> typed elements.</p> | <p><a href="#">Full Termination</a>, <a href="#">Partial Termination</a>:</p> <p>/sizeChange</p>  | <p>Not applicable.</p> <p>This rule is FpML specific.</p> |
| hktr-fpml-          | <b>Context:</b> <a href="#">Swap</a>  | <p><a href="#">Floating Leg</a>:</p> <p>/trade/swap/swapStream[1 2]/calculationPeriodAmou</p>   | Not applicable.   |

| Rule ID            | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field      |
|--------------------|---|--|--|
| ird-3-r            | <b>Product:</b> InterestRate:IRSwap:Basis,<br>InterestRate:CrossCurrency:Basis<br><br><b>Description:</b><br>There must be 2 and only 2 Floating Legs.  | nt/calculation/floatingRateCalculation element exists  | This rule is FpML specific.                        |
| hktr-fpml-ird-4-r  | <b>Context:</b> Swap<br><br><b>Description:</b><br>(Applicable to FpML 5.2 only)<br>/swapStream/calculationPeriodAmount/calculation/rateCalculation can only be substituted by floatingRateCalculation.   | As described.  | Not applicable.<br><br>This rule is FpML specific. |
| hktr-fpml-ird-5-r  | <b>Context:</b> Swap<br><br><b>Description:</b><br>(Applicable to FpML 5.2 only)<br>If productType is "IrsFloatingVsFixed" or "OvernightIndexSwap", for its fixed leg(s), the existence of the following elements are not allowed: <ul style="list-style-type: none"> <li>/swapStream/resetDates</li> <li>/swapStream/stubCalculationPeriodAmount/initialStub/floatingRate</li> <li>/swapStream/stubCalculationPeriodAmount/initialStub/stubRate</li> <li>/swapStream/stubCalculationPeriodAmount/finalStub/floatingRate</li> <li>/swapStream/stubCalculationPeriodAmount/finalStub/stubRate</li> </ul> | As described.  | Not applicable.<br><br>This rule is FpML specific. |
| hktr-fpml-ird-13-r | <b>Context:</b> Swap<br><br><b>Product:</b> InterestRate:IRSwap:FixedFloat,<br>InterestRate:IRSwap:Inflation,<br>InterestRate:IRSwap:Basis,   | inflationRateCalculation<br><br>/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/inflationRateCalculation | Not applicable.<br><br>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>InterestRate:IRSwap:OIS,<br/> InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis<br/> InterestRate: CapFloor,<br/> InterestRate:FRA<br/> InterestRate:Option:Swaption</p> <p><b>Description:</b><br/> The floatingRateIndexScheme attribute with value under “InflationIndexDescription” must be existed under <a href="#">inflationRateCalculation</a>. Not allowed otherwise.</p>                                |  |   |
| hktr-fpml-ird-14-r | <p><b>Context:</b> <a href="#">Swap</a></p> <p><b>Product:</b> <a href="#">InterestRate:IRSwap:Inflation</a></p> <p><b>Description:</b><br/> <a href="#">/trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/rateCalculation</a> on one and only one of the legs must be substituted by <a href="#">inflationRateCalculation</a>.</p>  | As described.                                  | <p>Not applicable.</p> <p>This rule is FpML specific.</p> |
| hktr-fpml-ird-15-r | <p><b>Context:</b> <a href="#">CapFloorStream</a></p> <p><b>Product:</b> <a href="#">InterestRate:CapFloor</a></p> <p><b>Description:</b><br/> There must be 1 and only 1 floating-leg only.</p> <p>Floating leg can be identified by:</p> <ul style="list-style-type: none"> <li>Floating Leg:<br/> <a href="#">/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation</a> element exists.</li> </ul> | As described.                                  | <p>Not applicable.</p> <p>This rule is FpML specific.</p> |
| hktr-              | <b>Context:</b> <a href="#">Swap</a>   | <a href="#">floatingRateIndex</a>              | Not applicable.   |



| Rule ID           | Description  | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field             |
|-------------------|--|---|---|
| fpml-ird-17-r     | <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis, InterestRate: CapFloor, InterestRate:FRA, InterestRate:Option:Swaption</p> <p><b>Description:</b><br/> (Applicable to FpML 5.5 only)<br/> The floatingRateIndexScheme attribute with value must be existed under floatingRateIndex.</p> | <p>For Swap &amp; Swaption:<br/> /trade/(swap   swaption/swap)/swapStream[1   2]/calculationPeriodAmount/calculation/(floatingRateCalculation   inflationRateCalculation)/floatingRateIndex</p> <p>For CapFloor:<br/> /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex</p> <p>For FRA:<br/> /trade/fra/floatingRateIndex</p>  | <p>This rule is FpML specific.</p>                        |
| hktr-fpml-eqd-1-r | <p><b>Action:</b> Request</p> <p><b>Product:</b> Equity:Swap:PriceReturnBasicPerformance</p> <p><b>Description:</b><br/> No duplicated Fee-In or Fee-Out should be found in the same request.</p>  | <p><b>Fee-In:</b><br/> /trade/equitySwapTransactionSupplement/additionalPayment/additionalPaymentAmount/paymentAmount/with<br/> /trade/equitySwapTransactionSupplement/additionalPayment/additionalPaymentAmount/paymentType="feeIn"</p> <p><b>Fee-Out:</b><br/> /trade/equitySwapTransactionSupplement/additionalPayment/additionalPaymentAmount/paymentAmount/with<br/> /trade/equitySwapTransactionSupplement/additionalPayment/additionalPaymentAmount/paymentType="feeOut"</p> | <p>Not applicable.</p> <p>This rule is FpML specific.</p> |
| hktr-fpml-eqd-3-r | <p><b>Action:</b> Request</p> <p><b>Product:</b> Equity:Swap:PriceReturnBasicPerformance</p> <p><b>Description:</b><br/> There must be one and only one ReturnLeg in</p>   | <p><b>ReturnLeg:</b><br/> /trade/equitySwapTransactionSupplement/returnLeg</p>  | <p>N/A</p>  |

| Rule ID          | Description  | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field |
|------------------|--|--|---|
| hktr-fpml-cd-1-r | <p>EquitySwapTransactionSupplement</p> <p><b>Action:</b> Request</p> <p><b>Product:</b> Credit:SingleName:Corporate, Credit:SingleName:Sovereign</p> <p><b>Description:</b><br/>There must be one and only one <a href="#">referenceInformation</a> under creditDefaultSwap/generalTerms.</p>  | <p><a href="#">referenceInformation:</a><br/>/trade/creditDefaultSwap/generalTerms/referenceInformation</p>                      | N/A   |
| hktr-fpml-cd-2-r | <p><b>Action:</b> Request</p> <p><b>Product:</b> Credit:Index:CDX, Credit:Index:iTraxx, Credit:IndexTranche:CDX, Credit:IndexTranche:iTraxx</p> <p><b>Description:</b><br/>There must be one and only one <a href="#">indexReferenceInformation</a> under creditDefaultSwap/generalTerms.</p>  | <p><a href="#">indexReferenceInformation:</a><br/>/trade/creditDefaultSwap/generalTerms/indexReferenceInformation</p>            | N/A   |
| hktr-fpml-cd-3-r | <p><b>Action:</b> Request</p> <p><b>Product:</b> Credit:SingleName:Corporate, Credit:SingleName:Sovereign, Credit:Index:CDX, Credit:Index:iTraxx, Credit:IndexTranche:CDX, Credit:IndexTranche:iTraxx</p> <p><b>Description:</b><br/>There must be one and only one <a href="#">productType</a> element under creditDefaultSwap.</p> | <p><a href="#">productType:</a><br/>/trade/creditDefaultSwap/productType</p>   | N/A   |
| hktr-fpml-cm-1-r | <p><b>Action:</b> Request</p> <p><b>Product:</b> Commodity:Swap:FixedFloat, Commodity:Swap:FloatFloat, Commodity:Swap:FloatCoal, Commodity:Swap:FloatGas,</p>  | <p><a href="#">productType:</a></p> <p>For Commodity Swap:<br/>/trade/commoditySwap/productType</p> <p>For Commodity Option:</p> | N/A   |

| Rule ID          | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field |
|------------------|---|--|---|
|                  | <p>Commodity:Swap:FloatOil,<br/> Commodity:Swap:FloatElectricity,<br/> Commodity:Swap:FixedOil,<br/> Commodity:Swap:FixedGas,<br/> Commodity:Swap:FixedCoal,<br/> Commodity:Swap:FixedElectricity,<br/> Commodity:Option:OptionOption,<br/> Commodity:Option:FixedBullion,<br/> Commodity:Option:FixedMetal,<br/> Commodity:Option:AverageBullion,<br/> Commodity:Option:AverageMetal,<br/> Commodity:Forward:FixedBullion,<br/> Commodity:Forward:FixedMetal,<br/> Commodity:Forward:AverageBullion,<br/> Commodity:Forward:AverageMetal</p> <p><b>Description:</b><br/> There must be two and only two <b>productType</b> for Commodity products. One productType with FPML code scheme while another one with HKICL code scheme.</p> | <p>/trade/commodityOption/productType</p> <p>For Commodity Forward:<br/> /trade/commodityForward/productType</p> |   |
| hktr-fpml-cm-2-r | <p><b>Action:</b> Request</p> <p><b>Product:</b> Commodity:Swap:FixedFloat,<br/> Commodity:Swap:FloatFloat,<br/> Commodity:Swap:FloatCoal,<br/> Commodity:Swap:FloatGas,<br/> Commodity:Swap:FloatOil,<br/> Commodity:Swap:FloatElectricity,<br/> Commodity:Swap:FixedOil,<br/> Commodity:Swap:FixedGas,<br/> Commodity:Swap:FixedCoal,<br/> Commodity:Swap:FixedElectricity,<br/> Commodity:Option:FixedBullion,<br/> Commodity:Option:FixedMetal,<br/> Commodity:Option:AverageBullion,<br/> Commodity:Option:AverageMetal,</p>   |  |   |

| Rule ID | Description   | FpML Location of Involved Field Group or Field | CSV Location of Involved Field Group or Field |
|---------|---|--|---|
|         | <p>Commodity:Forward:FixedBullion,<br/> Commodity:Forward:FixedMetal,<br/> Commodity:Forward:AverageBullion,<br/> Commodity:Forward:AverageMetal</p> <p><b>Description:</b><br/> Check the combination of the product taxonomy and legs.</p> <p>If product taxonomy is<br/> Commodity:Option:FixedBullion, the legs are<br/> fixedLeg and bullionPhysicalLeg.<br/> If product taxonomy is<br/> Commodity:Option:FixedMetal, the legs are<br/> fixedLeg and metalPhysicalLeg.<br/> If product taxonomy is<br/> Commodity:Option:AverageBullion, the legs are<br/> averagePriceLeg and bullionPhysicalLeg.<br/> If product taxonomy is<br/> Commodity:Option:AverageMetal, the legs are<br/> averagePriceLeg and metalPhysicalLeg.<br/> If product taxonomy is<br/> Commodity:Forward:FixedBullion, the legs are<br/> fixedLeg and bullionPhysicalLeg.<br/> If product taxonomy is<br/> Commodity:Forward:FixedMetal, the legs are<br/> fixedLeg and metalPhysicalLeg.<br/> If product taxonomy is<br/> Commodity:Forward:AverageBullion, the legs are<br/> averagePriceLeg and bullionPhysicalLeg.<br/> If product taxonomy is<br/> Commodity:Forward:AverageMetal, the legs are<br/> averagePriceLeg and metalPhysicalLeg.<br/> If product taxonomy is<br/> Commodity:Swap:FixedFloat, the legs are fixedLeg<br/> and floatingLeg.<br/> If product taxonomy is Commodity:Swap:FloatFloat,</p> |  |   |

| Rule ID | Description  | FpML Location of Involved Field Group or Field | CSV Location of Involved Field Group or Field |
|---------|--|--|---|
|         | <p>the legs are floatingLeg and floatingLeg.</p> <p>If product taxonomy is Commodity:Swap:FloatCoal, the legs are floatingLeg and coalPhysicalLeg.</p> <p>If product taxonomy is Commodity:Swap:FloatGas, the legs are floatingLeg and gasPhysicalLeg.</p> <p>If product taxonomy is Commodity:Swap:FloatOil, the legs are floatingLeg and oilPhysicalLeg.</p> <p>If product taxonomy is Commodity:Swap:FloatElectricity, the legs are floatingLeg and electricityPhysicalLeg.</p> <p>If product taxonomy is Commodity:Swap:FixedCoal, the legs are fixedLeg and coalPhysicalLeg.</p> <p>If product taxonomy is Commodity:Swap:FixedGas, the legs are fixedLeg and gasPhysicalLeg.</p> <p>If product taxonomy is Commodity:Swap:FixedOil, the legs are fixedLeg and oilPhysicalLeg.</p> <p>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 | <b>Context:</b> <a href="#">Request message</a><br><b>Description:</b><br><a href="#">Request ID</a> of individual request should not be empty.   | <b>Request message:</b><br>EventActivityReport<br>EventActivityReportRetracted<br><br><b>Request ID:</b><br>header/messageId | <b>Request message:</b><br>Trade Event Request<br><br><b>Request ID:</b><br>Event Request ID |
| hktr-gen-req-2-r | <b>Context:</b> <a href="#">Request message</a><br><b>Description:</b><br><a href="#">Request ID</a> of individual request should not be longer than 40 characters.   | <b>Request message:</b><br>EventActivityReport<br>EventActivityReportRetracted<br><br><b>Request ID:</b><br>header/messageId | <b>Request message:</b><br>Trade Event Request<br><br><b>Request ID:</b><br>Event Request ID |
| hktr-gen-req-3-r | <b>Context:</b> <a href="#">Request message</a><br><b>Description:</b><br><a href="#">Request ID</a> of individual request should be unique within the submitting party under the reporting view.   | <b>Request message:</b><br>EventActivityReport<br>EventActivityReportRetracted<br><br><b>Request ID:</b><br>header/messageId | <b>Request message:</b><br>Trade Event Request<br><br><b>Request ID:</b><br>Event Request ID |
| hktr-gen-req-4-r | <b>Context:</b> All elements / all values within FpML / CSV<br><b>Description:</b><br>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-fld-fmt-1-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">New Trade</a> , <a href="#">Backloading</a> , <a href="#">Amendment</a>   | <b>UTI:</b><br>/partiesTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-            | <b>UTI:</b><br>Trade Header  |

| Rule ID          | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field   |
|------------------|---|--|---|
|                  | <p><b>Description:</b><br/> (Applicable to FpML 5.2 / CSV 1.0 only)<br/> Check trade <b>UTI</b> / <b>Prior-UTI</b> (if exists) for the following:</p> <ol style="list-style-type: none"> <li>1. Format check (contains at least one “ ” character)</li> <li>2. Field existence check (the issuer ID / UTI value, after splitting with the first “ ” character, should be non-empty)</li> <li>3. Field length check (check the field length of the issuer ID / UTI value)</li> </ol>   | <p><a href="#">transaction-identifier</a>”</p> <p>Or</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme=”<a href="#">http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier</a>”</p> <p><b>Prior-UTI:</b><br/> /partyTradeIdentifier/tradeId/@tradeIdScheme=”<a href="#">http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier</a>”</p> <p>Or</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme=”<a href="#">http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier</a>”</p> | <p><b>Prior-UTI:</b><br/> Trade Header</p>  |
| hktr-fld-fmt-2-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade</a>, <a href="#">Backloading</a>, <a href="#">Amendment</a></p> <p><b>Description:</b><br/> (Applicable to FpML 5.2 / CSV 1.0 only)<br/> Check trade <b>UPI</b> (if exists) for the following:</p> <ol style="list-style-type: none"> <li>1. Format check (contains at least one “ ” character - The first “ ” character is used to split <b>product ID type</b> and <b>product ID value</b>) (CSV 1.0 format only)</li> <li>2. Field existence check (Both <b>product ID type</b> and <b>product ID value</b> should be non-empty)</li> <li>3. Field length check (check the field length of</li> </ol> | <p><b>UPI:</b><br/> /trade/swap/productId</p> <p>Or</p> <p>/trade/fxSingleLeg/productId</p> <p><b>Product ID type:</b><br/> productId/@productIdScheme</p> <p><b>Product ID value:</b><br/> productId</p>  | <p><b>UPI :</b><br/> Trade Header</p> <p><b>Product ID type:</b><br/> Product ID type within the UPI field value separated by the first “ ” character.</p> <p><b>Product ID value:</b><br/> Product ID value within the UPI field value separated by the first “ ” character.</p> |

| Rule ID      | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|--------------|---|--|--|
|              | <p><a href="#">product ID type</a> and <a href="#">product ID value</a>)</p> <p>4. Coding scheme check (the <a href="#">product ID type</a> should be checked against their coding schemes)</p>   |  |  |
| hktr-gen-1-r | <p>For FpML 5.2 / CSV 1.0,<br/> <b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade</a>, <a href="#">Backloading</a>, <a href="#">Amendment</a></p> <p><b>Description:</b><br/> <a href="#">Product Type</a> must be populated with values supported by the HKTR system.</p> <p>Below are the values supported:</p> <ul style="list-style-type: none"> <li>- InterestRateSwap</li> <li>- FxNonDeliverableForward</li> </ul> <p><a href="#">Product Type</a> (<a href="#">Product Sub-type</a>) must be either InterestRateSwap (IrsFloatingVsFixed), InterestRateSwap (BasisSwap), InterestRateSwap (OvernightIndexSwap), or FxNonDeliverableForward (FxNonDeliverableForward).</p> | <p>For FpML 5.2,<br/> <a href="#">Product Type</a>:<br/> /trade/swap/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-type-simple"</p> <p>Or</p> <p>/trade/fxSingleLeg/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-type-simple"</p> <p><a href="#">Product Sub-type</a>:<br/> /trade/swap/productType/@productTypeScheme="http://www.hkicl.com.hk/scheme/hktr/product-sub-type"</p> <p>Or</p> <p>/trade/fxSingleLeg/productType/@productTypeScheme="http://www.hkicl.com.hk/scheme/hktr/product-sub-type"</p> | <p><a href="#">Product Type</a> / <a href="#">Product Sub-type</a>:<br/> Trade Event Request</p> |
|              | <p>For FpML 5.5 / CSV 2.0/2.1,<br/> <b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade</a>, <a href="#">Backloading</a>, <a href="#">Amendment</a></p> <p><b>Description:</b><br/> <a href="#">Product Taxonomy</a> must be populated with values supported by the HKTR system.</p>  | <p>For FpML 5.5,<br/> <a href="#">Product Taxonomy</a>:<br/> /trade/swap/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/fxSingleLeg/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-</p>  | <p><a href="#">Product Taxonomy</a>:<br/> Trade Event Request</p>                                |



| Rule ID | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field |
|---------|---|--|---|
|         | <p>Below are the values supported:</p> <ul style="list-style-type: none"> <li>- InterestRate:IRSwap:FixedFloat</li> <li>- InterestRate:IRSwap:Basis</li> <li>- InterestRate:IRSwap:OIS</li> <li>- InterestRate:IRSwap:FixedFixed</li> <li>- InterestRate:IRSwap:Inflation</li> <li>- InterestRate:CrossCurrency:FixedFloat</li> <li>- InterestRate:CrossCurrency:FixedFixed</li> <li>- InterestRate:CrossCurrency:Basis</li> <li>- InterestRate:CapFloor</li> <li>- InterestRate:FRA</li> <li>- InterestRate:Option:Swaption</li> <li>- InterestRate:Other (CSV 2.1 only)</li> <li>- ForeignExchange:NDF</li> <li>- ForeignExchange:Forward</li> <li>- ForeignExchange:VanillaOption</li> <li>- ForeignExchange:NDO</li> <li>- ForeignExchange:Other (CSV 2.1 only)</li> <li>- Equity:Swap:ParameterReturnVariance</li> <li>- Equity:Swap:PriceReturnBasicPerformance</li> <li>- Equity:Option:PriceReturnBasicPerformance</li> <li>- Equity:Swap:ParameterReturnDividend (FpML 5.5 and CSV 2.1 only)</li> <li>- Equity:Other (CSV 2.0/2.1 only)</li> </ul> | <p><a href="#">taxonomy</a>"</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/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/equityOptionTransactionSupplement/productType</p> |   |

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

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

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

| Rule ID            | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|--------------------|---|--|--|
| gen-busi-7-r       | <p><b>Event:</b> <a href="#">New Trade, Backloading, Amendment</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p><b>Description:</b><br/> <a href="#">Agent Trade Reference</a> must be unique within the reporting view (except the status of the trade is withdrawn/quit/terminated) for the <a href="#">agent</a>.</p> | <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref"</p> <p><a href="#">agent:</a><br/> /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty</p>                          | <p>Trade Header</p> <p><a href="#">agent:</a><br/> Submitting Party (Type), and Submitting Party (ID) – File Level Request</p>   |
| hktr-gen-busi-10-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">All</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p><b>Description:</b><br/> <a href="#">Agent Event Reference</a> is required for the <a href="#">agent</a>.</p>  | <p><a href="#">Agent Event Reference:</a><br/> /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-event-ref"</p> <p>Or</p> <p>/tr:partyEventInformation/tr:eventId/@eventIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-event-ref"</p> <p><a href="#">agent:</a><br/> /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty</p> | <p><a href="#">Agent Event Reference:</a><br/> Trade Event – General Block</p> <p><a href="#">agent:</a><br/> Submitting Party (Type), and Submitting Party (ID) – File Level Request</p>        |
| hktr-gen-busi-11-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">All</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p><b>Description:</b><br/> <a href="#">User Event Reference</a> is required for the <a href="#">Reporting</a></p>  | <p><a href="#">User Event Reference:</a><br/> /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-event-ref"</p> <p>Or</p> <p>/tr:partyEventInformation/tr:eventId/@eventIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-event-ref"</p>  | <p><a href="#">User Event Reference:</a><br/> Trade Event – General Block</p> <p><a href="#">Reporting Party:</a><br/> Reporting Party (Type), and Reporting Party (ID) – File Level Request</p> |

| Rule ID            | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|--------------------|---|--|--|
|                    | Party.  | <p>"http://www.hkicl.com.hk/scheme/hktr/user-event-ref"</p> <p>Reporting Party:<br/> /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty</p>   |  |
| hktr-gen-busi-12-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> All</p> <p><b>Description:</b><br/> Agent Trade Reference is required for the agent.</p>                              | <p>Agent Trade Reference:<br/> /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>agent:<br/> /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty</p>          | <p>Agent Trade Reference:<br/> Trade Header</p> <p>agent:<br/> Submitting Party (Type), and Submitting Party (ID) – File Level Request</p>         |
| hktr-gen-busi-14-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> All</p> <p><b>Description:</b><br/> Agent Trade Reference of Trade Header is not allowed for the Reporting Party.</p> | <p>Agent Trade Reference:<br/> /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>Reporting Party:<br/> /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty</p> | <p>Agent Trade Reference:<br/> Trade Header</p> <p>Reporting Party:<br/> Reporting Party (Type), and Reporting Party (ID) – File Level Request</p> |

| Rule ID            | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|--------------------|---|--|--|
| hktr-gen-busi-19-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade</a>, <a href="#">Backloading</a>, <a href="#">Amendment</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p>The Asset Class and Product Taxonomy must be matched.</p>  |  |  |
| hktr-gen-busi-20-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade</a>, <a href="#">Backloading</a>, <a href="#">Amendment</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p><b>Description:</b><br/> The combination of <a href="#">Confirmation Platform ID</a> and <a href="#">CP Trade Reference</a> must be unique for the reporting party within the reporting view, except the status of the trade is withdrawn/quit/terminated. (For participant who needs to use repeated CP Trade Reference in trade reporting, please inform HKTR to coordinate alternative treatment)</p> | <p><a href="#">Confirmation Platform ID:</a><br/> /trade/tradeHeader/partyTradeInformation/relatedParty/partyReference</p> <p>with coding scheme of role equals to ConfirmationPlatform</p> <p><a href="#">CP Trade Reference:</a><br/> /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref"</p> | <p><a href="#">Confirmation Platform ID:</a><br/> Trade Header</p> <p><a href="#">CP Trade Reference :</a><br/> Trade Header</p> |
| hktr-gen-busi-23-r | <p><b>Action:</b> <a href="#">All</a></p> <p><b>Event:</b> <a href="#">All</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p><b>Description:</b><br/> Event Request ID must be unique within the</p>  |  |  |

| Rule ID            | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field   |
|--------------------|---|--|---|
|                    | reporting view for the Submitting Party.  |  |   |
| hktr-gen-busi-24-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">Amendment</a> , <a href="#">Full Termination</a> , <a href="#">Partial Termination</a> , <a href="#">Quit</a> , <a href="#">Withdrawal</a><br><b>Product:</b> <a href="#">All</a><br><b>Description:</b><br><a href="#">Submitting Party</a> must be eligible to submit a trade event for the <a href="#">Reporting Party</a> . | <b>Submitting Party:</b><br>/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty<br><br><b>Reporting Party:</b><br>/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty | <b>Submitting Party:</b><br>Submitting Party (Type), and Submitting Party (ID) – File Level Request<br><br><b>Reporting Party:</b><br>Reporting Party (Type), and Reporting Party (ID) – File Level Request |
| hktr-gen-busi-27-r | <b>Action:</b> <a href="#">All</a><br><b>Event:</b> <a href="#">All</a><br><b>Product:</b> <a href="#">All</a><br><b>Description:</b><br>The <a href="#">agent</a> is not allowed to submit trade event on behalf of the <a href="#">participant</a> for this product taxonomy via this channel.  | <b>agent:</b><br>/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty<br><br><b>participant:</b><br>/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty                | <b>agent:</b><br>Submitting Party (Type), and Submitting Party (ID) – File Level Request<br><br><b>participant:</b><br>Reporting Party (Type), and Reporting Party (ID) – File Level Request                |
| hktr-gen-busi-28-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">All</a><br><b>Product:</b> <a href="#">All</a><br><b>Description:</b><br>If the party type is TREntityID, the party must be a valid TR participant or business entity.  |  |   |
| hktr-gen-busi-31-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">Amendment</a> , <a href="#">Full Termination</a> , <a href="#">Partial Termination</a> , <a href="#">Quit</a> , <a href="#">Withdrawal</a>  | <b>TR Trade Reference:</b><br>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/trade-ref"   | <b>TR Trade Reference:</b><br>Trade Event – Event Block<br><br><b>User Trade Reference:</b>   |



| Rule ID            | Description  | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field   |
|--------------------|--|--|---|
|                    | <p><b>Product:</b> All</p> <p><b>Description:</b><br/> For the post trade events submitted by <a href="#">reporting party</a>, either one of the following trade references can be used to correlate the post trade event to the target trade.<br/> <a href="#">TR Trade Reference</a>, <a href="#">User Trade Reference</a>, <a href="#">UTI</a> and <a href="#">UTI-TID</a></p>  | <p><a href="#">User Trade Reference:</a><br/> /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref"</p> <p><a href="#">UTI:</a><br/> /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier"<br/> /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier"</p> <p><a href="#">UTI-TID:</a><br/> /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id"</p> <p><a href="#">reporting party:</a><br/> /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty</p> | <p>Trade Event – Event Block</p> <p><a href="#">UTI:</a><br/> Trade Event – Event Block</p> <p><a href="#">UTI-TID:</a><br/> Trade Event – Event Block</p> <p><a href="#">reporting party:</a><br/> Reporting Party (Type), and Reporting Party (ID) – File Level Request</p>   |
| hktr-gen-busi-38-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> All except InterestRate:Other, ForeignExchange:Other, Equity:Other, Credit:Other, Commodity:Other</p> <p><b>Description:</b><br/> The party type and ID of the <a href="#">Trade Party 1</a> and <a href="#">Trade Party 2</a> in the trade header must be same as the <a href="#">Trade Parties</a> in the trade details.</p> | <p><a href="#">Trade Party 1</a> in the trade header:<br/> /tr:tradeParty1</p> <p><a href="#">Trade Party 2</a> in the trade header:<br/> /tr:tradeParty2</p> <p><a href="#">Trade Parties</a> in the trade detail:<br/> IR Swap<br/> /trade/swap/swapStream[1 2]/payerPartyReference<br/> And<br/> /trade/swap/swapStream[1 2]/receiverPartyReference</p> <p>FRA<br/> /trade/fra/buyerPartyReference</p>  | <p><a href="#">Trade Party 1</a> in the trade header:<br/> Trade Party 1 &gt; Type, ID – Trade Header</p> <p><a href="#">Trade Party 2</a> in the trade header:<br/> Trade Party 2 &gt; Type, ID – Trade Header</p> <p><a href="#">Trade Parties</a> in the trade detail:<br/> IR:<br/> General Trade Details Block</p> <p>FX Forward or NDF:<br/> Exchanged Currency 1 - Payer Party<br/> Exchanged Currency 2 - Payer Party</p> |

| Rule ID | Description | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field  |
|---------|-------------|---|--|
|         |             | And<br>/trade/fra/sellerPartyReference<br><br>CapFloor<br>/trade/capFloor/capFloorStream/receiverPartyReference<br>And<br>/trade/capFloor/capFloorStream/payerPartyReference<br><br>Swaption<br>/trade/swaption/buyerPartyReference<br>And<br>/trade/swaption/sellerPartyReference<br><br>FX Forward or NDF:<br>/trade/fxSingleLeg/exchangedCurrency1/payerPartyReference<br>/trade/fxSingleLeg/exchangedCurrency2/payerPartyReference<br><br>FX Option or NDO:<br>/trade/fxOption/buyerPartyReference<br>/trade/fxOption/sellerPartyReference<br><br>Equity Swap:<br>/trade/equitySwapTransactionSupplement/returnLeg/payerPartyReference<br>/trade/equitySwapTransactionSupplement/returnLeg/receiverPartyReference<br><br>Equity Option:<br>/trade/equityOptionTransactionSupplement/buyerPartyReference<br>/trade/equityOptionTransactionSupplement/sellerPartyReference<br><br>Equity Variance Swap: | FX Option or NDO:<br>Option Buyer<br>Option Seller<br><br>Equity Swap:<br>Equity Leg Block<br><br>Equity Option:<br>General Trade Details Block<br><br>Equity Variance Swap:<br>Variance Leg – General Information Block<br><br>Equity Dividend Swap:<br>Dividend Leg Block<br><br>Credit Single Name,<br>Credit Index,<br>Credit Index Tranche:<br>General Trade Details Block<br><br>Commodity:Option:OptionOption,<br>Commodity:Option:FixedBullion,<br>Commodity:Option:FixedMetal,<br>Commodity:Option:AverageBullion,<br>Commodity:Option:AverageMetal:<br>Option Buyer, Option Seller<br><br>Commodity:Forward:FixedBullion:<br>Fixed Rate Payer, Bullion Physical Leg Payer<br><br>Commodity:Forward:FixedMetal:<br>Fixed Rate Payer, Metal Physical Leg Payer<br><br>Commodity:Forward:AverageBullion:<br>Average Price Leg 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/varianceSwapTransactionSupplement/varianceLeg/payerPartyReference</div> <div>/trade/varianceSwapTransactionSupplement/varianceLeg/receiverPartyReference</div> <div>Equity Dividend Swap:<br/>/trade/dividendSwapTransactionSupplement/dividendLeg/payerPartyReference</div> <div>/trade/dividendSwapTransactionSupplement/dividendLeg/receiverPartyReference</div> <div>Credit Single Name, Credit Index or Credit Index Tranche:<br/>/trade/creditDefaultSwap/generalTerms/buyerPartyReference</div> <div>/trade/creditDefaultSwap/generalTerms/sellerPartyReference</div> <div>Commodity:Option:OptionOption,<br/>Commodity:Option:FixedBullion,<br/>Commodity:Option:FixedMetal,<br/>Commodity:Option:AverageBullion,<br/>Commodity:Option:AverageMetal:<br/>/trade/commodityOption/buyerPartyReference</div> <div>/trade/commodityOption/sellerPartyReference</div> <div>Commodity:Forward:FixedBullion:<br/>/trade/commodityForward/fixedLeg/payerPartyReference</div> <div>/trade/commodityForward/bullionPhysicalLeg/payerPartyReference</div> <div>Commodity:Forward:FixedMetal:<br/>/trade/commodityForward/fixedLeg/payerPartyReference</div> <div>/trade/commodityForward/metalPhysicalLeg/payerPartyReference</div> | <div>Commodity:Forward:AverageMetal:<br/>Average Price Leg Payer, Metal Physical Leg Payer</div> <div>Commodity:Swap:FixedFloat:<br/>Fixed Rate Payer, Floating Leg 1 Payer</div> <div>Commodity:Swap:FloatFloat:<br/>Floating Leg 1 Payer, Floating Leg 2 Payer</div> <div>Commodity:Swap:FloatCoal:<br/>Floating Leg 1 Payer, Coal Physical Leg Payer</div> <div>Commodity:Swap:FloatGas:<br/>Floating Leg 1 Payer, Gas Physical Leg Payer</div> <div>Commodity:Swap:FloatOil:<br/>Floating Leg 1 Payer, Oil Physical Leg Payer</div> <div>Commodity:Swap:FloatElectricity:<br/>Floating Leg 1 Payer, Electricity Physical Leg Payer</div> <div>Commodity:Swap:FixedCoal:<br/>Fixed Rate Payer, Coal Physical Leg Payer</div> <div>Commodity:Swap:FixedGas:<br/>Fixed Rate Payer, Gas Physical Leg Payer</div> <div>Commodity:Swap:FixedOil:<br/>Fixed Rate Payer, Oil Physical Leg Payer</div> <div>Commodity:Swap:FixedElectricity:<br/>Fixed Rate Payer, Electricity 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:AverageBullion:<br>/trade/commodityForward/averagePriceLeg/payerPartyReference<br>/trade/commodityForward/bullionPhysicalLeg/payerPartyReference<br><br>Commodity:Forward:AverageMetal:<br>/trade/commodityForward/averagePriceLeg/payerPartyReference<br>/trade/commodityForward/metalPhysicalLeg/payerPartyReference<br><br>Commodity:Swap:FixedFloat:<br>/trade/commoditySwap/fixedLeg/payerPartyReference<br>/trade/commoditySwap/floatingLeg[1]/payerPartyReference<br><br>Commodity:Swap:FloatFloat:<br>/trade/commoditySwap/floatingLeg[1]/payerPartyReference<br>/trade/commoditySwap/floatingLeg[2]/payerPartyReference<br><br>Commodity:Swap:FloatCoal:<br>/trade/commoditySwap/floatingLeg[1]/payerPartyReference<br>/trade/commoditySwap/coalPhysicalLeg/payerPartyReference<br><br>Commodity:Swap:FloatGas:<br>/trade/commoditySwap/floatingLeg[1]/payerPartyReference<br>/trade/commoditySwap/gasPhysicalLeg/payerPartyReference<br><br>Commodity:Swap:FloatOil: |   |

| 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/oilPhysicalLeg/payerPartyReference</div> <div>Commodity:Swap:FloatElectricity:<br/>/trade/commoditySwap/floatingLeg[1]/payerPartyReference</div> <div>/trade/commoditySwap/electricityPhysicalLeg/payerPartyReference</div> <div>Commodity:Swap:FixedCoal:<br/>/trade/commoditySwap/fixedLeg/payerPartyReference</div> <div>/trade/commoditySwap/coalPhysicalLeg/payerPartyReference</div> <div>Commodity:Swap:FixedGas:<br/>/trade/commoditySwap/fixedLeg/payerPartyReference</div> <div>/trade/commoditySwap/gasPhysicalLeg/payerPartyReference</div> <div>Commodity:Swap:FixedOil:<br/>/trade/commoditySwap/fixedLeg/payerPartyReference</div> <div>/trade/commoditySwap/oilPhysicalLeg/payerPartyReference</div> <div>Commodity:Swap:FixedElectricity:<br/>/trade/commoditySwap/fixedLeg/payerPartyReference</div> <div>/trade/commoditySwap/electricityPhysicalLeg/payerPartyReference</div> |  |
| hktr-gen-busi-39-r | <div>Action: Request</div> <div>Event: All</div> <div>Product: All</div> | <div>Reporting For:</div> <div>/tr:eventActivityReport/tr:reportingFor</div>   | <div>Reporting For:</div> <div>Trade Event Request</div> |

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

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

| Rule ID | Description                          | FpML Location of Involved Field Group or Field | CSV Location of Involved Field Group or Field |
|---------|--------------------------------------|--|---|
|         | trade is withdrawn/quit/terminated). |  |   |



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

| Rule ID              | Description   | FpML Location of Involved Field Group or Field             | CSV Location of Involved Field Group or Field   |
|----------------------|---|--|---|
| hktr-event-busi-1-r  | <b>Action:</b> Request<br><b>Event:</b> Full Termination, Partial Termination<br><b>Product:</b> All<br><b>Description:</b><br>The <a href="#">target trade</a> for the trade event must exist and the status is active, matured or quitted by the system.                                  | <a href="#">target trade</a> :<br>Trade or TradeIdentifier | <a href="#">target trade</a> :<br>Trade Reference – Event Block<br>Agent Trade Reference – Event Block<br>User Trade Reference – Event Block<br>Unique Transaction Identifier (UTI) – Event Block |
| hktr-event-busi-8-r  | <b>Action:</b> Request<br><b>Event:</b> Amendment, Full Termination, Partial Termination<br><b>Product:</b> All<br><b>Description:</b><br>The <a href="#">Event Date</a> of the post trade event must be equal to or later than the <a href="#">Event Date</a> of the last processed event. | <a href="#">Event Date</a> :<br>/agreementDate             | <a href="#">Event Date</a> :<br>Agreement Date – Event Block  |
| hktr-event-busi-10-r | <b>Action:</b> Request<br><b>Event:</b> All<br><b>Product:</b> All<br><b>Description:</b><br>The event type and product taxonomy must be a valid combination.   |  |   |
| hktr-event-          | <b>Action:</b> Request  | <a href="#">Asset Class</a> :<br>For FX                    | <a href="#">Asset Class</a> :<br>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><b>Event:</b> <a href="#">Amendment</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p><b>Description:</b><br/> The <a href="#">Asset Class</a> and <a href="#">Product Taxonomy</a> in the Amendment event must be the same as the original trade.</p> | <p>/trade/fxSingleLeg/primaryAssetClass<br/> /trade/fxOption/primaryAssetClass</p> <p>For IR<br/> /trade/swap/primaryAssetClass<br/> /trade/capFloor/primaryAssetClass<br/> /trade/fra/primaryAssetClass<br/> /trade/swaption/primaryAssetClass</p> <p>For EQ<br/> /trade/varianceSwapTransactionSupplement/primaryAssetClass<br/> /trade/equitySwapTransactionSupplement/primaryAssetClass<br/> /trade/equityOptionTransactionSupplement/primaryAssetClass<br/> /trade/dividendSwapTransactionSupplement/primaryAssetClass</p> <p>For CD<br/> /trade/creditDefaultSwap/primaryAssetClass</p> <p>For CM<br/> /trade/commodityOption/primaryAssetClass<br/> /trade/commodityForward/primaryAssetClass<br/> /trade/commoditySwap/primaryAssetClass</p> <p><a href="#">Product Taxonomy:</a><br/> For FX<br/> /trade/fxSingleLeg/productType<br/> /trade/fxOption/productType</p> <p>For IR<br/> /trade/swap/productType<br/> /trade/capFloor/productType<br/> /trade/fra/productType<br/> /trade/swaption/productType</p> | <p><a href="#">Product Taxonomy:</a><br/> 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<br/> /trade/varianceSwapTransactionSupplement/productType<br/> /trade/equitySwapTransactionSupplement/productType<br/> /trade/equityOptionTransactionSupplement/productType<br/> /trade/dividendSwapTransactionSupplement/productType</p> <p>For CD<br/> /trade/creditDefaultSwap/productType</p> <p>For CM<br/> /trade/commodityOption/productType<br/> /trade/commodityForward/productType<br/> /trade/commoditySwap/productType</p> |   |
| hktr-event-busi-12-r | <p><b>Action:</b> <a href="#">Cancel</a></p> <p><b>Event:</b> <a href="#">Relink</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p><b>Description:</b><br/> The trade event can be cancelled only when the trade event exists and the status is "Unmatched".</p>   |  |   |
| hktr-event-busi-14-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Full Termination</a>, <a href="#">Partial Termination</a></p> <p><b>Product:</b> <a href="#">InterestRate:IRSwap:FixedFloat</a>,<br/> <a href="#">InterestRate:IRSwap:Basis</a>,<br/> <a href="#">InterestRate:IRSwap:OIS</a>,<br/> <a href="#">InterestRate:IRSwap:FixedFixed</a>,</p> | <p><b>Change in Notional Amount:</b><br/> /changeInNotionalAmount[1   2]/amount</p> <p><b>Outstanding Notional Amount:</b><br/> /outstandingNotionalAmount[1   2]/amount</p> <p><b>Notional Amount:</b><br/> IR Swap</p>   | <p><b>Change in Notional Amount:</b><br/> Event Block</p> <p><b>Outstanding Notional Amount:</b><br/> Event Block</p> <p><b>Notional Amount:</b><br/> Calculation Period Amount and Rate Block &gt;</p> |

| Rule ID | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|---------|---|--|--|
|         | <p>InterestRate:IRSwap:Inflation,<br/> InterestRate:CrossCurrency:FixedFloat,<br/> InterestRate:CrossCurrency:FixedFixed,<br/> InterestRate:CrossCurrency:Basis,<br/> InterestRate:CapFloor,<br/> InterestRate:Option:Swaption,<br/> InterestRate:FRA,<br/> ForeignExchange:NDF,<br/> ForeignExchange:VanillaOption,<br/> ForeignExchange:Forward, ForeignExchange:NDO,<br/> Credit:SingleName:Corporate,<br/> Credit:SingleName:Sovereign, Credit:Index:CDX,<br/> Credit:Index:iTraxx, Credit:IndexTranche:CDX,<br/> Credit:IndexTranche:iTraxx</p> <p><b>Description:</b><br/> The sum of the <a href="#">Change in Notional Amount</a> and the <a href="#">Outstanding Notional Amount</a> should be equal to the current <a href="#">Notional Amount</a>.</p> | <p>/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue<br/> or<br/> /trade/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/initialValue</p> <p>FRA<br/> /trade/fra/notional/amount</p> <p>CapFloor<br/> /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> <p>Swaption<br/> /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue<br/> or<br/> /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/initialValue</p> <p>FX:NDF &amp; Forward<br/> /trade/fxSingleLeg/exchangedCurrency1/paymentAmount/amount<br/> /trade/fxSingleLeg/exchangedCurrency2/paymentAmount/amount</p> <p>FX Option &amp; FX:NDO<br/> /trade/fxOption/putCurrencyAmount/amount<br/> /trade/fxOption/callCurrencyAmount/amount</p> <p>Credit Single Name, Credit Index &amp; Credit Index Tranche:</p> | <p>Notional Amount &gt; Amount<br/> or<br/> Calculation Period Amount and Rate Block &gt; Known Amount &gt; Amount</p> <p>FX:NDF &amp; Forward<br/> Exchanged Currency 1 - Payment Amount,<br/> Exchanged Currency 2 - Payment Amount</p> <p>FX Option &amp; FX:NDO<br/> Put Notional, Call Notional</p> <p>CD<br/> 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-35-r | <b>Action:</b> Request<br><b>Event:</b> Amendment, Full Termination, Partial Termination<br><b>Product:</b> All<br><b>Description:</b><br>The <b>Effective Date</b> must be equal to / after the <b>Agreement Date</b> .   | <b>Effective Date:</b><br>/effectiveDate<br><br><b>Agreement Date:</b><br>/agreementDate   | <b>Effective Date:</b><br>Event Block<br><br><b>Agreement Date:</b><br>Event Block   |
| hktr-event-busi-37-r | <b>Action:</b> Request<br><b>Event:</b> Amendment<br><b>Product:</b> All<br><b>Description:</b><br>The <b>Trade Date</b> is not allowed to be modified.  | <b>Trade Date:</b><br>/trade/tradeHeader/tradeDate   | <b>Trade Date:</b><br>Trade Header   |
| hktr-event-busi-39-r | <b>Action:</b> Request<br><b>Event:</b> Amendment<br><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption, InterestRate:CapFloor, InterestRate:FRA, ForeignExchange:NDF, ForeignExchange:VanillaOption, | <b>Notional Currency :</b><br>IR Swap<br>/trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency<br>or<br>/trade/swap/swapStream[1   2]/calculationPeriodAmount/knownAmountSchedule/currency<br><br>FRA<br>/trade/fra/notional/currency<br><br>CapFloor<br>/trade/capFloor/capFloorStream/calculationPeriodAmount | <b>Notional Currency:</b><br>IR<br>Calculation Period Amount and Rate Block > Notional Amount > Currency<br>or<br>Calculation Period Amount and Rate Block > Known Amount > Currency<br><br>FX:NDF & Forward<br>Exchanged Currency 1 - Payment Amount - Fx Single Leg Block<br>Exchanged Currency 2 - Payment Amount - Fx Single Leg Block<br><br>FX Option & FX:NDO |

| Rule ID              | Description  | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field  |
|----------------------|--|---|--|
|                      | <p>ForeignExchange:Forward, ForeignExchange:NDO, Credit:SingleName:Corporate, Credit:SingleName:Sovereign, Credit:Index:CDX, Credit:Index:iTraxx, Credit:IndexTranche:CDX, Credit:IndexTranche:iTraxx,</p> <p><b>Description:</b><br/> The <a href="#">Notional Currency</a> is not allowed to modify.</p>   | <p>unt/calculation/notionalSchedule/notionalStepSchedule/currency</p> <p>Swaption<br/> /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency<br/> or<br/> /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/currency</p> <p>FX:NDF &amp; Forward<br/> /trade/fxSingleLeg/exchangedCurrency1/paymentAmount/currency<br/> <br/> /trade/fxSingleLeg/exchangedCurrency2/paymentAmount/currency</p> <p>FX Option &amp; FX:NDO<br/> /trade/fxOption/putCurrencyAmount/currency<br/> <br/> /trade/fxOption/callCurrencyAmount/currency</p> <p>Credit Single Name, Credit Index &amp; Credit Index Tranche:<br/> /trade/creditDefaultSwap/protectionTerms/calculationAmount/currency</p> | <p>Put/Call notional currency - FX Option Block</p> <p>CD<br/> Protection Terms Block &gt; Notional Amount &gt; Currency</p> |
| hktr-event-busi-49-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Full Termination</a></p> <p><b>Product:</b> <a href="#">InterestRate:IRSwap:FixedFloat</a>, <a href="#">InterestRate:IRSwap:Basis</a>, <a href="#">InterestRate:IRSwap:OIS</a>, <a href="#">InterestRate:IRSwap:FixedFixed</a>, <a href="#">InterestRate:IRSwap:Inflation</a>, <a href="#">InterestRate:CrossCurrency:FixedFloat</a>,</p> | <p><a href="#">Outstanding Notional Amount:</a><br/> /outstandingNotionalAmount[1 2]/amount</p>   | <p><a href="#">Outstanding Notional Amount:</a><br/> Event Block</p>   |

| Rule ID              | Description   | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field   |
|----------------------|---|---|---|
|                      | <p>InterestRate:CrossCurrency:FixedFixed,<br/> InterestRate:CrossCurrency:Basis,<br/> InterestRate:CapFloor, InterestRate:FRA,<br/> InterestRate:Option:Swaption,<br/> ForeignExchange:NDF, ForeignExchange:Forward,<br/> ForeignExchange:NDO,<br/> ForeignExchange:VanillaOption,<br/> Credit:SingleName:Corporate,<br/> Credit:SingleName:Sovereign, Credit:Index:CDX,<br/> Credit:Index:iTraxx, Credit:IndexTranche:CDX,<br/> Credit:IndexTranche:iTraxx</p> <p><b>Description:</b><br/> For Full Termination, Outstanding Notional Amount must be zero.</p> |   |   |
| hktr-event-busi-56-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Relink</p> <p><b>Product:</b> All</p> <p><b>Description:</b><br/> The related trade(s) for Relink must exist and the status is/are not withdrawn/quitted.</p>  |   |   |
| hktr-event-busi-67-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading</p> <p><b>Product:</b> All</p> <p><b>Description:</b><br/> Participant is not allowed to submit the trade event with event date outside the latest Reporting Obligation period.</p>   | <p>event date:<br/> For New Trade,<br/> /trade/tradeHeader/tradeDate</p> <p>For Backloading,<br/> /tr:backloadingDate</p> | <p>event date:<br/> For New Trade,<br/> Trade Date – Trade Header</p> <p>For Backloading,<br/> Backloading Date – Event Block</p> |

| Rule ID              | Description  | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field   |
|----------------------|--|---|---|
| hktr-event-busi-72-r | <b>Action:</b> Request<br><b>Event:</b> Relink<br><b>Product:</b> All<br><b>Description:</b><br>The trades of <a href="#">Relink From</a> and <a href="#">Relink To</a> must not be currently linking to each other. | <a href="#">Relink From:</a><br>/tr:relinkFrom<br><br><a href="#">Relink To:</a><br>/tr:relinkTo                            | <a href="#">Relink From:</a><br>Event Block<br><br><a href="#">Relink To:</a><br>Event Block        |
| hktr-event-busi-73-r | <b>Action:</b> Request<br><b>Event:</b> Relink<br><b>Product:</b> All<br><b>Description:</b><br><a href="#">Relink From</a> and <a href="#">Relink To</a> must not be the same.                                      | <a href="#">Relink From:</a><br>/tr:relinkFrom<br><br><a href="#">Relink To:</a><br>/tr:relinkTo                            | <a href="#">Relink From:</a><br>Event Block<br><br><a href="#">Relink To:</a><br>Event Block        |
| hktr-event-busi-81-r | <b>Action:</b> Request<br><b>Event:</b> Backloading<br><b>Product:</b> All<br><b>Description:</b><br>The <a href="#">Backloading Date</a> should be equal to or after the <a href="#">Trade Date</a> .               | <a href="#">Backloading Date:</a><br>/tr:backloadingDate<br><br><a href="#">Trade Date:</a><br>/trade/tradeHeader/tradeDate | <a href="#">Backloading Date:</a><br>Event Block<br><br><a href="#">Trade Date:</a><br>Trade Header |
| hktr-event-busi-82-r | <b>Action:</b> Request<br><b>Event:</b> Backloading<br><b>Product:</b> All<br><b>Description:</b><br>The <a href="#">Backloading Date</a> must not be a future date.   | <a href="#">Backloading Date:</a><br>/tr:backloadingDate  | <a href="#">Backloading Date:</a><br>Event Block  |



| Rule ID              | Description  | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|----------------------|--|--|--|
| hktr-event-busi-83-r | <b>Action:</b> Request<br><br><b>Event:</b> New Trade, Backloading<br><br><b>Product:</b> All<br><br><b>Description:</b><br>The Trade Date must not be a future date.  | <b>Trade Date:</b><br>/trade/tradeHeader/tradeDate   | <b>Trade Date:</b><br>Trade Header   |
| hktr-event-busi-89-r | <b>Action:</b> Request<br><br><b>Event:</b> Full Termination, Partial Termination<br><br><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:FRA, InterestRate:Option:Swaption, ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:NDO, ForeignExchange:VanillaOption, Credit:SingleName:Corporate, Credit:SingleName:Sovereign, Credit:Index:CDX, Credit:Index:iTraxx, Credit:IndexTranche:CDX, Credit:IndexTranche:iTraxx<br><br><b>Description:</b><br>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. | <b>Change in Notional Currency:</b><br>/changeInNotionalAmount[1   2]/currency<br><br><b>Outstanding Notional Currency:</b><br>/outstandingNotionalAmount[1   2]/currency<br><br><b>Notional Currency:</b><br>IR Swap<br>/trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency<br>or<br>/trade/swap/swapStream[1   2]/calculationPeriodAmount/knownAmountSchedule/currency<br><br>FRA<br>/trade/fra/notional/currency<br><br>CapFloor<br>/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency<br><br>Swaption<br>/trade/swaption/swap/swapStream[1   2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency | <b>Change In Notional Currency</b><br>Event Block > Change In Notional Amount (Currency 1) > Currency<br>Event Block > Change In Notional Amount (Currency 2) > Currency<br><br><b>Outstanding Notional Currency:</b><br>Event Block > Outstanding Notional Amount (Currency 1) > Currency<br>Event Block > Outstanding Notional Amount (Currency 2) > Currency<br><br><b>Notional Currency:</b><br>Calculation Period Amount and Rate Block > Notional Amount > Currency<br>or<br>Calculation Period Amount and Rate Block > Known Amount > Currency<br><br>FX:NDF & Forward<br>Exchanged Currency 1 - Payment Amount > Currency, Exchanged Currency 2 - Payment Amount > Currency<br><br>FX Option & FX:NDO<br>Put Notional > Currency, Call Notional > Currency |

| Rule ID              | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|----------------------|---|--|--|
|                      |   | <p>or</p> <p>/trade/swaption/swap/swapStream[1   2]/calculationPeriodAmount/knownAmountSchedule/currency</p> <p>FX:NDF &amp; Forward</p> <p>/trade/fxSingleLeg/exchangedCurrency1/paymentAmount/currency</p> <p>/trade/fxSingleLeg/exchangedCurrency2/paymentAmount/currency</p> <p>FX Option &amp; FX:NDO</p> <p>/trade/fxOption/putCurrencyAmount/currency</p> <p>/trade/fxOption/callCurrencyAmount/currency</p> <p>Credit Single Name, Credit Index &amp; Credit Index Tranche:</p> <p>/trade/creditDefaultSwap/protectionTerms/calculationAmount/currency</p> | <p>Credit Single Name, Credit Index &amp; Credit Index Tranche:</p> <p>Protection Terms Block &gt; Notional Amount &gt; Currency</p> |
| hktr-event-busi-92-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Full Termination, Partial Termination, Quit, Withdrawal, Suppress Uncertain</p> <p><b>Product:</b> All</p> <p><b>Description:</b><br/> 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.</p> | <p><b>Reporting For:</b><br/> /tr:eventActivityReport/tr:reportingFor</p>  | <p><b>Reporting For:</b><br/> Trade Event Request Block</p>  |
| hktr-event-          | <p><b>Action:</b> Request</p>   | <p><b>Reporting For:</b><br/> /tr:eventActivityReport/tr:reportingFor</p>  | <p><b>Reporting For:</b><br/> Trade Event Request Block</p>  |

| Rule ID              | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|----------------------|---|--|--|
| busi-93-r            | <p><b>Event:</b> New Trade, Backloading, Amendment, Full Termination, Partial Termination, Relink, Quit, Suppress Uncertain</p> <p><b>Product:</b> All</p> <p><b>Description:</b><br/> 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.</p> |  |  |
| hktr-event-busi-97-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> All</p> <p><b>Description:</b><br/> Bilateral Comments must be unique within the reporting view (except the status of the trade is withdrawn/quit/terminated) for the Reporting Party.</p>  | <p><b>Bilateral Comments:</b><br/> tr:bilateralComments</p>  | <p><b>Bilateral Comments:</b><br/> Trade Header</p>  |
| hktr-event-busi-98-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Amendment, Full Termination, Partial Termination</p> <p><b>Product:</b> All</p> <p><b>Description:</b><br/> For backloaded trade, the Event Date of post trade event must be later than the Backloading Date.</p>  | <p><b>Backloading Date:</b><br/> /tr:backloadingDate</p> <p><b>Event Date:</b><br/> /agreementDate</p> | <p><b>Backloading Date:</b><br/> Event Block</p> <p><b>Event Date:</b><br/> Agreement Date – Event Block</p> |
| hktr-event-          | <b>Action:</b> Request  | Not applicable   |  |

| Rule ID               | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|-----------------------|---|--|--|
| busi-108-r            | <p><b>Event:</b> Full Termination, Partial Termination, Relink, Quit, Withdrawal, Suppress Uncertain</p> <p><b>Product:</b> All</p> <p><b>Description:</b><br/>The product taxonomy of the post trade events must match with the data in the trade.</p>   |  |  |
| hktr-event-busi-110-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption, ForeignExchange:NDF, ForeignExchange:Forward, Equity:Swap:PriceReturnBasicPerformance, Equity:Swap: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,</p> | <p><b>Payer Party / Receiver Party:</b><br/>For IR:<br/>/trade/(swap swaption/swap)/swapStream[1 2]/payerPartyReference<br/>/trade/(swap swaption/swap)/swapStream[1 2]/receiverPartyReference</p> <p>For FX:<br/>/trade/fxSingleLeg/exchangedCurrency1/payerPartyReference<br/>/trade/fxSingleLeg/exchangedCurrency1/receiverPartyReference<br/>/trade/fxSingleLeg/exchangedCurrency2/payerPartyReference<br/>/trade/fxSingleLeg/exchangedCurrency2/receiverPartyReference</p> <p>For EQ:<br/>Equity Swap<br/>/trade/equitySwapTransactionSupplement/returnLeg/payerPartyReference<br/>/trade/equitySwapTransactionSupplement/returnLeg/receiverPartyReference<br/>/trade/equitySwapTransactionSupplement/interestLeg/payerPartyReference<br/>/trade/equitySwapTransactionSupplement/interestLeg/receiverPartyReference</p> | <p><b>Payer Party / Receiver Party:</b><br/>For IR and FX:<br/>Not applicable .<br/>This rule is FpML specific.</p> <p>For EQ:<br/>Equity Swap<br/>Equity Leg – Equity Leg Block<br/>Interest Leg – Interest Leg Block</p> <p>Dividend Swap<br/>Dividend Leg – Dividend Leg Block<br/>Fixed Leg – Fixed Leg Block</p> <p>For CM<br/>Not applicable .<br/>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:Option:AverageMetal,<br/> Commodity:Forward:FixedBullion,<br/> Commodity:Forward:FixedMetal,<br/> Commodity:Forward:AverageBullion,<br/> Commodity:Forward:AverageMetal</p> <p><b>Description:</b><br/> The <b>Payer Party</b> of one leg must match the <b>Receiver Party</b> of the other leg and vice versa.</p> | <p>Dividend Swap<br/> /trade/dividendSwapTransactionSupplement/dividendLeg/payerPartyReference<br/> /trade/dividendSwapTransactionSupplement/dividendLeg/receiverPartyReference<br/> /trade/dividendSwapTransactionSupplement/fixedLeg/payerPartyReference<br/> /trade/dividendSwapTransactionSupplement/fixedLeg/receiverPartyReference</p> <p>For CM<br/> Forward Average Price Leg<br/> /trade/commodityOption/commodityForward/averagePriceLeg/payerPartyReference<br/> /trade/commodityOption/commodityForward/averagePriceLeg/receiverPartyReference</p> <p>Bullion Physical Leg<br/> /trade/commodityOption/commodityForward/bullionPhysicalLeg/payerPartyReference<br/> /trade/commodityOption/commodityForward/bullionPhysicalLeg/receiverPartyReference</p> <p>Metal Physical Leg<br/> /trade/commodityOption/commodityForward/metalPhysicalLeg/payerPartyReference<br/> /trade/commodityOption/commodityForward/metalPhysicalLeg/receiverPartyReference</p> <p>Fixed Leg<br/> /trade/commodityOption/commodityForward/fixedLeg/payerPartyReference<br/> /trade/commodityOption/commodityForward/fixedLeg/receiverPartyReference</p> <p>Floating Leg 1<br/> /trade/commoditySwap/floatingLeg[1]/payerPartyReference</p> |   |

| Rule ID          | Description  | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field                      |
|------------------|--|--|--|
|                  |  | <p>rence<br/> /trade/commoditySwap/floatingLeg[1]/receiverPartyReference</p> <p>Floating Leg 2<br/> /trade/commoditySwap/floatingLeg[2]/payerPartyReference<br/> /trade/commoditySwap/floatingLeg[2]/receiverPartyReference</p> <p>Coal Physical Leg<br/> /trade/commoditySwap/coalPhysicalLeg/payerPartyReference<br/> /trade/commoditySwap/coalPhysicalLeg/receiverPartyReference</p> <p>Gas Physical Leg<br/> /trade/commoditySwap/gasPhysicalLeg/payerPartyReference<br/> /trade/commoditySwap/gasPhysicalLeg/receiverPartyReference</p> <p>Oil Physical Leg<br/> /trade/commoditySwap/oilPhysicalLeg/payerPartyReference<br/> /trade/commoditySwap/oilPhysicalLeg/receiverPartyReference</p> <p>Electricity Physical Leg<br/> /trade/commoditySwap/electricityPhysicalLeg/payerPartyReference<br/> /trade/commoditySwap/electricityPhysicalLeg/receiverPartyReference</p> |  |
| hktr-event-busi- | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Partial Termination</a></p> | <p><a href="#">Change in Notional Amount:</a><br/> /changeInNotionalAmount[1   2]/amount</p>   | <p><a href="#">Change in Notional Amount:</a><br/> Event Block</p> |

| Rule ID               | Description  | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field  |
|-----------------------|--|---|--|
| 111-r                 | <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:Option:Swaption, InterestRate:FRA, Credit:SingleName:Corporate, Credit:SingleName:Sovereign, Credit:Index:CDX, Credit:Index:iTraxx, Credit:IndexTranche:CDX, Credit:IndexTranche:iTraxx</p> <p><b>Description:</b><br/> For Partial Termination, the <a href="#">Change in Notional Amount</a> and <a href="#">Outstanding Notional Amount</a> cannot be zero for all leg.</p> | <p><a href="#">Outstanding Notional Amount:</a><br/> /outstandingNotionalAmount[1   2]/amount</p> <p><a href="#">Notional Amount:</a><br/> IR Swap<br/> /trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> <p>CapFloor<br/> /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> <p>FRA<br/> /trade/fra/notional/amount</p> <p>Swaption<br/> /trade/swaption/swap/swapStream[1   2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> | <p><a href="#">Outstanding Notional Amount:</a><br/> Event Block</p> <p><a href="#">Notional Amount:</a><br/> Calculation Period Amount and Rate Block</p> |
| hktr-event-busi-116-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment</a>, <a href="#">Full Termination</a>, <a href="#">Partial Termination</a></p> <p><b>Product:</b> <a href="#">All</a></p> <p><b>Description:</b><br/> The <a href="#">Effective Date</a> of post trade event must be equals to or after the <a href="#">Trade Date</a>.</p>   | <p><a href="#">Effective Date:</a><br/> /effectiveDate</p> <p><a href="#">Trade Date:</a><br/> /trade/tradeHeader/tradeDate</p>   | <p><a href="#">Effective Date:</a><br/> Event Block</p> <p><a href="#">Trade Date:</a><br/> Trade Header</p>   |
| hktr-event-busi-117-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade</a>, <a href="#">Backloading</a>, <a href="#">Amendment</a></p>   | <p><a href="#">Confirmation Platform ID:</a><br/> /trade/tradeHeader/partyTradeInformation/relatedParty/partyReference</p>  | <p><a href="#">Confirmation Platform ID:</a><br/> Trade Header</p> <p><a href="#">CP Trade Reference:</a></p>  |

| Rule ID               | Description   | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field                                       |
|-----------------------|---|---|---|
|                       | <p><b>Product:</b> All</p> <p><b>Description:</b><br/> CP Trade Reference is not allowed when Confirmation Platform ID is "PAPER"; Optional when platform is "OTHERS"; Required otherwise.</p>                      | <p>with coding scheme of role equals to ConfirmationPlatform</p> <p><b>CP Trade Reference:</b><br/> /trade/tradeHeader/partyTradeIdentifier/tradeId</p> <p>For New Trade or Backloading event,<br/> with URI<br/> http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref</p> <p>For Amendment,<br/> with URI<br/> http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref</p>  | Trade Header  |
| hktr-event-busi-118-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> All</p> <p><b>Description:</b><br/> UTI is required when UTI Indicator is "Yes"; Not allowed otherwise.</p> | <p><b>UTI Indicator:</b><br/> /trade/tradeHeader/partyTradeIdentifier/tr:utiIndicator</p> <p><b>UTI:</b><br/> /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier"<br/> /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.hkicl.com.hk/scheme/hktr/new-issuer-identifier"<br/> /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-unique-transaction-identifier"</p> | <p><b>UTI Indicator:</b><br/> Trade Header</p> <p><b>UTI:</b><br/> Trade Header</p> |
| hktr-                 | <b>Action:</b> Request  | <b>Clearing:</b>  | <b>Clearing:</b>  |



| Rule ID               | Description  | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|-----------------------|--|--|--|
| event-busi-119-r      | <b>Event:</b> <a href="#">New Trade, Backloading, Amendment</a><br><b>Product:</b> <a href="#">All</a><br><b>Description:</b><br><a href="#">Central Counterparty ID</a> is required only when <a href="#">Clearing</a> is "Yes"; Not allowed otherwise.   | <a href="#">/trade/tradeHeader/partyTradeInformation/tr:clearing</a><br><br><a href="#">Central Counterparty ID:</a><br><a href="#">/trade/tradeHeader/partyTradeInformation/relatedParty/partyReference</a> | Trade Header<br><br><a href="#">Central Counterparty ID:</a><br>Trade Header                 |
| hktr-event-busi-123-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">Relink</a><br><b>Product:</b> <a href="#">All</a><br><b>Description:</b><br>If <a href="#">Relink To</a> is blank, the trade of <a href="#">Relink From</a> must be linked or unlinked.  | <a href="#">Relink From:</a><br><a href="#">/tr:relinkFrom</a><br><br><a href="#">Relink To:</a><br><a href="#">/tr:relinkTo</a>   | <a href="#">Relink From:</a><br>Event Block<br><br><a href="#">Relink To:</a><br>Event Block |
| hktr-event-busi-130-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">Relink</a><br><b>Product:</b> <a href="#">All</a><br><b>Description:</b><br>If <a href="#">Relink To</a> is blank, the counter trade party of <a href="#">Relink From</a> must be an Overseas Incorporated AI or a designated BE of an overseas incorporated AI. | <a href="#">Relink From:</a><br><a href="#">/tr:relinkFrom</a><br><br><a href="#">Relink To:</a><br><a href="#">/tr:relinkTo</a>   | <a href="#">Relink From:</a><br>Event Block<br><br><a href="#">Relink To:</a><br>Event Block |
| hktr-event-busi-131-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">Relink</a><br><b>Product:</b> <a href="#">All</a><br><b>Description:</b>   | <a href="#">Relink To:</a><br><a href="#">/tr:relinkTo</a>   | <a href="#">Relink To:</a><br>Event Block  |

| Rule ID               | Description   | FpML Location of Involved Field Group or Field | CSV Location of Involved Field Group or Field |
|-----------------------|---|--|---|
|                       | If <a href="#">Relink To</a> is not blank, the linking fields of the trades of Relink From and Relink To must be matched.   |  |   |
| hktr-event-busi-132-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">Amendment</a><br><b>Product:</b> <a href="#">All</a><br><b>Description:</b><br>The following change of counterparty is allowed.<br>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<br>2) change closed business entity to non-registered party<br>3) change non-registered party to TR participant, active business entity, non-registered party<br>4) change active TR entity to non-registered party, provided that the party type and ID used in the Amendment event match with the original trade |  |   |
| hktr-event-busi-133-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">Amendment</a><br><b>Product:</b> <a href="#">All</a><br><b>Description:</b><br>The direction of trade parties can be changed only when the trade parties are same as the original trade.  |  |   |
| hktr-event-busi-      | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">Suppress Uncertain</a>  |  |   |

| Rule ID               | Description  | FpML Location of Involved Field Group or Field                  | CSV Location of Involved Field Group or Field                               |
|-----------------------|--|---|---|
| 137-r                 | <b>Product:</b> All<br><br><b>Description:</b><br>The request is allowed by Overseas Incorporated AI only.   |   |   |
| hktr-event-busi-138-r | <b>Action:</b> Request<br><br><b>Event:</b> Suppress Uncertain<br><br><b>Product:</b> All<br><br><b>Description:</b><br>The Suppress Uncertain Indicator from the event must be different from the current value.                                | Suppress Uncertain Indicator:<br>/tr:suppressUncertainIndicator | Suppress Uncertain Indicator:<br>Suppress Uncertain Indicator - Event Block |
| hktr-event-busi-139-r | <b>Action:</b> Request<br><br><b>Event:</b> Suppress Uncertain<br><br><b>Product:</b> All<br><br><b>Description:</b><br>Agent is not allowed to submit Suppress Uncertain as the target trade is not linked with a trade submitted by the agent. |   |   |
| hktr-event-busi-142-r | <b>Action:</b> Request<br><br><b>Event:</b> Withdrawal<br><br><b>Product:</b> All<br><br><b>Description:</b><br>The target trade for the trade event must exist and the status is not withdrawn.   |   |   |

| Rule ID               | Description   | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field   |
|-----------------------|---|---|---|
| hktr-event-busi-143-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap: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</p> <p><b>Description:</b><br/>If one of the Notional Amount is zero, the other one must be zero.</p> | <p><b>Notional Amount:</b><br/>IR Swap<br/>/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue<br/>or<br/>/trade/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/initialValue</p> <p>Swaption<br/>/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue<br/>or<br/>/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/initialValue</p> <p>FX:NDF &amp; Forward<br/>/trade/fxSingleLeg/exchangedCurrency1/paymentAmount/amount<br/><br/>/trade/fxSingleLeg/exchangedCurrency2/paymentAmount/amount</p> <p>FX Option &amp; FX:NDO<br/>/trade/fxOption/putCurrencyAmount/amount<br/><br/>/trade/fxOption/callCurrencyAmount/amount</p> | <p><b>Notional Amount:</b><br/>Calculation Period Amount and Rate Block &gt; Notional Amount &gt; Amount<br/>or<br/>Calculation Period Amount and Rate Block &gt; Known Amount &gt; Amount</p> <p>FX:NDF &amp; Forward<br/>Exchanged Currency 1 - Payment Amount, Exchanged Currency 2 - Payment Amount</p> <p>FX Option &amp; FX:NDO<br/>Put Notional, Call Notional</p> |
| hktr-event-busi-144-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Relink</p> <p><b>Product:</b> All</p> <p><b>Description:</b></p>   | <p><b>Relink To:</b><br/>/tr:relinkTo</p>   | <p><b>Relink To:</b><br/>Event Block</p>  |

| Rule ID               | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|-----------------------|---|--|--|
|                       | If <a href="#">Relink To</a> is not blank, the trades must be linked or unlinked originally.  |  |  |
| hktr-event-busi-145-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">Quit</a> , <a href="#">Suppress Uncertain</a><br><b>Product:</b> <a href="#">All</a><br><b>Description:</b><br>Participant is not allowed to submit the trade event outside the latest Reporting Obligation period.                                     |  |  |
| hktr-event-busi-147-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">Relink</a><br><b>Product:</b> <a href="#">All</a><br><b>Description:</b><br>The Reporting Party of <a href="#">Relink From</a> and <a href="#">Relink To</a> must not be the same.  | <a href="#">Relink From:</a><br>/tr:relinkFrom<br><br><a href="#">Relink To:</a><br>/tr:relinkTo | <a href="#">Relink From:</a><br>Event Block<br><br><a href="#">Relink To:</a><br>Event Block |
| hktr-event-busi-148-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">Relink</a><br><b>Product:</b> <a href="#">All</a><br><b>Description:</b><br>The trade party of <a href="#">Relink From</a> and <a href="#">Relink To</a> must be TR participant with reporting service or business entity with designated relationship. | <a href="#">Relink From:</a><br>/tr:relinkFrom<br><br><a href="#">Relink To:</a><br>/tr:relinkTo | <a href="#">Relink From:</a><br>Event Block<br><br><a href="#">Relink To:</a><br>Event Block |
| hktr-event-busi-      | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">Relink</a>  | <a href="#">Reporting For:</a><br>/tr:eventActivityReport/tr:reportingFor                        | <a href="#">Reporting For:</a><br>Trade Event Request Block                                  |

| Rule ID               | Description  | FpML Location of Involved Field Group or Field                   | CSV Location of Involved Field Group or Field   |
|-----------------------|--|--|---|
| 149-r                 | <b>Product:</b> All<br><br><b>Description:</b><br>The party of Reporting For must be same as the original trade.   |  |   |
| hktr-event-busi-150-r | <b>Action:</b> Request<br><br><b>Event:</b> Relink<br><br><b>Product:</b> All<br><br><b>Description:</b><br>Request for multiple Relink events on the same trade is not allowed until the previous Relink event is completed or cancelled. |  |   |
| hktr-event-busi-151-r | <b>Action:</b> Request<br><br><b>Event:</b> Quit<br><br><b>Product:</b> All<br><br><b>Description:</b><br>The target trade for the trade event must exist and the status is active.  | <b>target trade:</b><br>Trade or TradeIdentifier                 | <b>target trade:</b><br>Trade Reference – Event Block<br>Agent Trade Reference – Event Block<br>User Trade Reference – Event Block<br>Unique Transaction Identifier (UTI) – Event Block |
| hktr-event-busi-152-r | <b>Action:</b> Request<br><br><b>Event:</b> Amendment<br><br><b>Product:</b> All<br><br><b>Description:</b><br>The following change of Reporting For is allowed.<br>1) change active TR entity without reporting service                   | <b>Reporting For:</b><br>/tr:eventActivityReport/tr:reportingFor | <b>Reporting For:</b><br>Trade Event Request Block  |

| Rule ID               | Description   | FpML Location of Involved Field Group or Field | CSV Location of Involved Field Group or Field          |
|-----------------------|---|--|--|
|                       | and originating party to non-registered party,<br>provided that the party type used in the Amendment event is not maintained in the TR entity<br>2) change closed business entity to non-registered party<br>3) change non-registered party to TR participant, active business entity, non-registered party |  |  |
| hktr-event-busi-153-r | <b>Action:</b> Request<br><br><b>Event:</b> Amendment, Full Termination, Partial Termination<br><br><b>Product:</b> All<br><br><b>Description:</b><br>Participant is not allowed to submit the trade event with <b>event date</b> outside the latest Reporting Obligation period.                           | <b>event date:</b><br>/agreementDate           | <b>event date:</b><br>Agreement Date – Event Block     |
| hktr-event-busi-154-r | <b>Action:</b> Request<br><br><b>Event:</b> Amendment, Full Termination, Partial Termination<br><br><b>Product:</b> All<br><br><b>Description:</b><br>The <b>Agreement Date</b> must not be a future date.  | <b>Agreement Date:</b><br>/agreementDate       | <b>Agreement Date:</b><br>Agreement Date – Event Block |
| hktr-event-busi-155-r | <b>Action:</b> Request<br><br><b>Event:</b> Amendment, Full Termination, Partial Termination<br><br><b>Product:</b> All   |  |  |

| Rule ID               | Description  | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field   |
|-----------------------|--|---|---|
|                       | <b>Description:</b><br>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 | <b>Action:</b> Request<br><br><b>Event:</b> Partial Termination<br><br><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:Option:Swaption, InterestRate:FRA, Credit:SingleName:Corporate, Credit:SingleName:Sovereign, Credit:Index:CDX, Credit:Index:iTraxx, Credit:IndexTranche:CDX, Credit:IndexTranche:iTraxx<br><br><b>Description:</b><br>The Outstanding Notional Amount must be smaller than the current Notional Amount of the trade. | <b>Outstanding Notional Amount:</b><br>/outstandingNotionalAmount[1   2]/amount<br><br><b>Notional Amount:</b><br>IR Swap<br>/trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue<br><br>CapFloor<br>/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue<br><br>FRA<br>/trade/fra/notional/amount<br><br>Swaption<br>/trade/swaption/swap/swapStream[1   2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue<br><br>Credit Single Name, Credit Index & Credit Index Tranche:<br>/trade/creditDefaultSwap/protectionTerms/calculationAmount/amount | <b>Outstanding Notional Amount</b><br>Event Block > Outstanding Notional Amount (Currency 1) > Amount<br>Event Block > Outstanding Notional Amount (Currency 2) > Amount<br><br><b>Notional Amount:</b><br>IR<br>Calculation Period Amount and Rate Block > Notional Amount > Amount<br><br>CD<br>Protection Terms Block > Notional Amount > Amount |
| hktr-event-busi-158-r | <b>Action:</b> Request<br><br><b>Event:</b> Amendment, Full Termination, Partial Termination   | <b>Event Date:</b><br>/agreementDate  | <b>Event Date:</b><br>Agreement Date – Event Block  |



| Rule ID               | Description  | FpML Location of Involved Field Group or Field            | CSV Location of Involved Field Group or Field  |
|-----------------------|--|---|--|
|                       | <b>Product:</b> All<br><br><b>Description:</b><br>If the trade is quitted by the system, the <a href="#">Event Date</a> of the post trade event must be before or equal to the quitted date.   |   |  |
| hktr-event-busi-159-r | <b>Action:</b> Request<br><br><b>Event:</b> Amendment<br><br><b>Product:</b> All<br><br><b>Description:</b><br>It is not allowed to modify the trade party of a linked trade.  |   |  |
| hktr-event-busi-161-r | <b>Action:</b> Request<br><br><b>Event:</b> Amendment, Full Termination, Partial Termination, Quit, Withdrawal<br><br><b>Product:</b> All<br><br><b>Description:</b><br>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 | <b>Action:</b> Request<br><br><b>Event:</b> Suppress Uncertain<br><br><b>Product:</b> All<br><br><b>Description:</b><br>The <a href="#">target trade</a> for the trade event must exist and  | <a href="#">target trade:</a><br>Trade or TradeIdentifier | <a href="#">target trade:</a><br>Trade Reference – Event Block<br>Agent Trade Reference – Event Block<br>User Trade Reference – Event Block<br>Unique Transaction Identifier (UTI) – Event Block |

| Rule ID               | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|-----------------------|---|--|--|
|                       | the status is active/terminated.  |  |  |
| hktr-event-busi-179-r | <b>Action:</b> Request<br><b>Event:</b> New Trade, Backloading, Amendment<br><b>Product:</b> All<br><b>Description:</b><br>The party type and ID of <a href="#">Reporting For</a> must be same as the party type and ID of the <a href="#">Trade Party 1</a> or <a href="#">Trade Party 2</a> . | <b>Reporting For:</b><br>/tr:eventActivityReport/tr:reportingFor<br><br><b>Trade Party 1:</b><br>/tr:tradeParty1<br><br><b>Trade Party 2:</b><br>/tr:tradeParty2 | <b>Reporting For:</b><br>Trade Event Request<br><br><b>Trade Party 1:</b><br>Trade Party 1 > Type, ID – Trade Header<br><br><b>Trade Party 2:</b><br>Trade Party 2 > Type, ID – Trade Header |
| hktr-event-busi-180-r | <b>Action:</b> Request<br><b>Event:</b> New Trade, Backloading, Amendment<br><b>Product:</b> All<br><b>Description:</b><br>The <a href="#">Trade Party 1</a> must not be equal to the <a href="#">Trade Party 2</a> .   | <b>Trade Party 1:</b><br>/tr:tradeParty1<br><br><b>Trade Party 2:</b><br>/tr:tradeParty2   | <b>Trade Party 1:</b><br>Trade Party 1 – Trade Header<br><br><b>Trade Party 2:</b><br>Trade Party 2 – Trade Header   |
| hktr-event-busi-181-r | <b>Action:</b> Request<br><b>Event:</b> Suppress Uncertain<br><b>Product:</b> All<br><b>Description:</b><br>The <a href="#">Reporting For</a> must be the Reporting Party itself or a designated TR business entity of the Reporting Party.   | <b>Reporting For:</b><br>/tr:eventActivityReport/tr:reportingFor   | <b>Reporting For:</b><br>Trade Event Request   |
| hktr-event-busi-      | <b>Action:</b> Request<br><b>Event:</b> Amendment   | <b>target trade:</b><br>Trade or TradeIdentifier   | <b>target trade:</b><br>Trade Reference – Event Block<br>Agent Trade Reference – Event Block   |

| Rule ID               | Description  | FpML Location of Involved Field Group or Field                    | CSV Location of Involved Field Group or Field   |
|-----------------------|--|---|---|
| 182-r                 | <p><b>Product:</b> All</p> <p><b>Description:</b><br/>The <a href="#">target trade</a> for the trade event must exist and the status is active, matured, terminated or quitted by the system.</p>  |   | <p>User Trade Reference – Event Block</p> <p>Unique Transaction Identifier (UTI) – Event Block</p>  |
| hktr-event-busi-183-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Amendment</p> <p><b>Product:</b> All</p> <p><b>Description:</b><br/>If the <a href="#">target trade</a> is terminated, the event date of the post trade event must be same as the event date of the lastly submitted event.</p> | <p><a href="#">target trade:</a><br/>Trade or TradeIdentifier</p> | <p><a href="#">target trade:</a><br/>Trade Reference – Event Block<br/>Agent Trade Reference – Event Block<br/>User Trade Reference – Event Block<br/>Unique Transaction Identifier (UTI) – Event Block</p> |
| hktr-event-busi-184-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Amendment</p> <p><b>Product:</b> All</p> <p><b>Description:</b><br/>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><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment, Partial Termination, Full Termination</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation</p> <p><b>Description:</b><br/> 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><b>Notional Currency:</b><br/> /trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency</p> <p><b>Notional Amount:</b><br/> /trade/swap/swapStream[1   2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> <p><b>Known Currency:</b><br/> /trade/swap/swapStream[1   2]/calculationPeriodAmount/knownAmountSchedule/currency</p> <p><b>Known Amount:</b><br/> /trade/swap/swapStream[1   2]/calculationPeriodAmount/knownAmountSchedule/initialValue</p> <p><b>Outstanding Notional Currency:</b><br/> /(outstandingNotionalAmount[1   2]/currency</p> <p><b>Outstanding Notional Amount</b><br/> /outstandingNotionalAmount[1   2]/amount</p> | <p><b>Notional Currency:</b><br/> Leg 1 - Calculation Period Amount and Rate Block &gt; Notional Amount &gt; Currency<br/> or<br/> Leg 2 - Calculation Period Amount and Rate Block &gt; Notional Amount &gt; Currency</p> <p><b>Notional Amount:</b><br/> Leg 1 - Calculation Period Amount and Rate Block &gt; Notional Amount &gt; Amount<br/> or<br/> Leg 2 - Calculation Period Amount and Rate Block &gt; Notional Amount &gt; Amount</p> <p><b>Known Currency:</b><br/> Leg 1 - Calculation Period Amount and Rate Block &gt; Known Amount &gt; Currency<br/> or<br/> Leg 2 - Calculation Period Amount and Rate Block &gt; Known Amount &gt; Currency</p> <p><b>Known Amount:</b><br/> Leg 1 - Calculation Period Amount and Rate Block &gt; Known Amount &gt; Amount<br/> or<br/> Leg 2 - Calculation Period Amount and Rate Block &gt; Known Amount &gt; Amount</p> <p><b>Outstanding Notional Currency:</b><br/> Event Block &gt; Outstanding Notional Amount (Currency 1) &gt; Currency<br/> or<br/> Event Block &gt; Outstanding Notional Amount (Currency 2) &gt; Currency</p> |

| Rule ID            | Description  | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|--------------------|--|--|--|
|                    |  |  | <p><b>Outstanding Notional Amount:</b><br/> Event Block &gt; Outstanding Notional Amount (Currency 1) &gt; Amount<br/> or<br/> Event Block &gt; Outstanding Notional Amount (Currency 2) &gt; Amount</p>   |
| hktr-ird-busi-12-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap: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><b>Description:</b><br/> The <b>Trade Date</b> must be on or before the Maturity Date where the Maturity date can be determined as follows:</p> <p>For Swap, the latter <b>Termination Date</b> (unadjusted) among the 2 legs.</p> <p>For CapFloor and FRA, the <b>Termination Date</b>.</p> <p>For Swaption, the <b>Expiration Date</b> if American or European exercise; the last date in <b>Bermuda Exercise Dates</b> if Bermuda exercise.</p> | <p><b>Trade Date:</b><br/> /trade/tradeHeader/tradeDate</p> <p>For Swap, the <b>Termination Date:</b><br/> /trade/swap/swapStream[1 2]/calculationPeriodDates/terminationDate/unadjustedDate</p> <p>For CapFloor, the <b>Termination Date:</b><br/> /trade/capFloor/capFloorStream/calculationPeriodDate/s/terminationDate/unadjustedDate</p> <p>For FRA, the <b>Termination Date:</b><br/> /trade/fra/adjustedTerminationDate</p> <p>For Swaption, the <b>Expiration Date:</b><br/> /trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate</p> <p>the <b>Bermuda Exercise Dates:</b><br/> /trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</p> <p>For Other, not applicable</p> | <p><b>Trade Date:</b><br/> Trade Header</p> <p><b>Termination Date:</b><br/> Calculation Period Dates Block</p> <p><b>Expiration Date / Bermuda Exercise Dates:</b><br/> Swaption Block</p> <p><b>Final Maturity Date</b> (Other)<br/> 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 <a href="#">Final Maturity date</a>.</p> <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade</a>, <a href="#">Backloading</a>, <a href="#">Amendment</a>, <a href="#">Partial Termination</a>, <a href="#">Full Termination</a></p> <p><b>Product:</b> <a href="#">InterestRate:CrossCurrency:FixedFloat</a>, <a href="#">InterestRate:CrossCurrency:Basis</a>, <a href="#">InterestRate:CrossCurrency:FixedFixed</a></p> <p><b>Description:</b><br/> The <a href="#">Notional Currency</a> in the two legs of the swap must not be the same, except with the existence of <a href="#">Known Currency and Amount</a>.</p> | <p><a href="#">New Trade</a>, <a href="#">Backloading</a>, <a href="#">Amendment</a></p> <p><a href="#">Notional Currency</a>:<br/> /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency</p> <p><a href="#">Known Currency and Amount</a>:<br/> /trade/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/currency</p> <p>/trade/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/initialValue</p> <p><a href="#">Partial Termination</a>, <a href="#">Full Termination</a></p> <p><a href="#">Change In Notional Currency</a><br/> /(changeInNotionalAmount[1]/currency   changeInNotionalAmount[2]/currency)</p> <p><a href="#">Outstanding Notional Currency</a>:<br/> /(outstandingNotionalAmount[1]/currency   outstandingNotionalAmount[2]/currency)</p> | <p><a href="#">New Trade</a>, <a href="#">Backloading</a>, <a href="#">Amendment</a></p> <p><a href="#">Notional currency</a>:<br/> Calculation Period Amount and Rate Block &gt; Notional Amount &gt; Currency</p> <p><a href="#">Known Currency and Amount</a>:<br/> Leg 1 - Calculation Period Amount and Rate Block &gt; Known Amount<br/> or<br/> Leg 2 - Calculation Period Amount and Rate Block &gt; Known Amount</p> <p><a href="#">Partial Termination</a>, <a href="#">Full Termination</a></p> <p><a href="#">Change In Notional Currency</a><br/> Event Block &gt; Change In Notional Amount (Currency 1) &gt; Currency<br/> Event Block &gt; Change In Notional Amount (Currency 2) &gt; Currency</p> <p><a href="#">Outstanding Notional Currency</a>:<br/> Event Block &gt; Outstanding Notional Amount (Currency 1) &gt; Currency<br/> Event Block &gt; Outstanding Notional Amount (Currency 2) &gt; 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><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> InterestRate:Option:Swaption</p> <p><b>Description:</b><br/>The Buyer and Seller must be equal to Payer Party and Receiver Party.</p>   | <p><b>Buyer:</b><br/>/trade/swaption/buyerPartyReference</p> <p><b>Seller:</b><br/>/trade/swaption/sellerPartyReference</p> <p><b>Payer Party:</b><br/>/trade/swaption/swap/swapStream[1   2]/payerPartyReference</p> <p><b>Receiver Party:</b><br/>/trade/swaption/swap/swapStream[1   2]/receiverPartyReference</p>   | <p><b>Buyer:</b><br/>Buyer</p> <p><b>Seller:</b><br/>Seller</p> <p><b>Payer Party or Receiver Party:</b><br/>Leg 1 Payer<br/>Leg 2 Payer</p>  |
| hktr-ird-busi-31-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Backloading</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis, InterestRateCapFloor, InterestRate:FRA, InterestRate:Option:Swaption, InterestRate:Other</p> <p><b>Description:</b><br/>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><b>Backloading Date:</b><br/>/tr:backloadingDate</p> <p>For Swap, the <b>Termination Date:</b><br/>/trade/swap/swapStream[1   2]/calculationPeriodDates/terminationDate/unadjustedDate</p> <p>For CapFloor, the <b>Termination Date:</b><br/>/trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/unadjustedDate</p> <p>For Swaption, the <b>Expiration Date:</b><br/>/trade/swaption/(americanExercise/expirationDate   europeanExercise/exerciseDate)/adjustableDate/unadjustedDate<br/>the <b>Bermuda Exercise Dates:</b><br/>/trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</p> <p>For FRA, the <b>Termination Date:</b><br/>/trade/fra/adjustedTerminationDate</p> <p>For Other, not applicable</p> | <p><b>Backloading Date:</b><br/>Event Block</p> <p><b>Termination Date:</b><br/>Calculation Period Dates Block</p> <p><b>Expiration Date:</b><br/>Swaption Block</p> <p><b>Bermuda Exercise Dates:</b><br/>Swaption Block</p> <p><b>Final Maturity Date (Other)</b><br/>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 <a href="#">Termination Date</a>.</p> <p>For Swaption, the <a href="#">Expiration Date</a> if American or European exercise style; the last date in <a href="#">Bermuda Exercise Dates</a> if Bermuda exercise.</p> <p>For Other, the <a href="#">Final Maturity date</a>.</p>   |  |   |
| hktr-ird-busi-32-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment</a></p> <p><b>Product:</b> <a href="#">InterestRate:IRSwap:FixedFloat</a>,<br/> <a href="#">InterestRate:IRSwap:FixedFixed</a>,<br/> <a href="#">InterestRate:IRSwap:Inflation</a>,<br/> <a href="#">InterestRate:IRSwap:Basis</a>,<br/> <a href="#">InterestRate:IRSwap:OIS</a>,<br/> <a href="#">InterestRate:CrossCurrency:FixedFloat</a>,<br/> <a href="#">InterestRate:CrossCurrency:FixedFloat</a>,<br/> <a href="#">InterestRate:CrossCurrency:Basis</a>,<br/> <a href="#">InterestRate:CapFloor</a>,<br/> <a href="#">InterestRate:FRA</a>,<br/> <a href="#">InterestRate:Option:Swaption</a>,<br/> <a href="#">InterestRate:Other</a></p> <p><b>Description:</b><br/> The <a href="#">Event Date</a> 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 <a href="#">Termination Date</a> (unadjusted) among 2 legs.</p> <p>For CapFloor and FRA, the <a href="#">Termination Date</a>.</p> <p>For Swaption, the <a href="#">Expiration Date</a> if American or</p> | <p><b>Event Date:</b><br/> <a href="#">/agreementDate</a></p> <p>For Swap, the <a href="#">Termination Date</a>:<br/> <a href="#">/trade/swap/swapStream[1 2]/calculationPeriodDates</a><br/> <a href="#">/terminationDate/unadjustedDate</a></p> <p>For CapFloor, the <a href="#">Termination Date</a>:<br/> <a href="#">/trade/capFloor/capFloorStream/calculationPeriodDate</a><br/> <a href="#">s/terminationDate/unadjustedDate</a></p> <p>For Swaption, the <a href="#">Expiration Date</a>:<br/> <a href="#">/trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate</a><br/> the <a href="#">Bermuda Exercise Dates</a>:<br/> <a href="#">/trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</a></p> <p>For FRA, the <a href="#">Termination Date</a>:<br/> <a href="#">/trade/fra/adjustedTerminationDate</a></p> <p>For Other, not applicable</p> | <p><b>Event Date:</b><br/> Agreement Date – Event Block</p> <p><b>Termination Date:</b><br/> Calculation Period Dates Block</p> <p><b>Expiration Date:</b><br/> Swaption Block</p> <p><b>Bermuda Exercise Dates:</b><br/> Swaption Block</p> <p><b>Final Maturity Date (Other)</b><br/> 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 <a href="#">Bermuda Exercise Dates</a> if Bermuda exercise.</p> <p>For Other, the <a href="#">Final Maturity Date</a>.</p>  |   |  |
| hktr-ird-busi-33-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Full Termination</a>, <a href="#">Partial Termination</a></p> <p><b>Product:</b> <a href="#">InterestRate:IRSwap:FixedFloat</a>,<br/> <a href="#">InterestRate:IRSwap:FixedFixed</a>,<br/> <a href="#">InterestRate:IRSwap:Inflation</a>,<br/> <a href="#">InterestRate:IRSwap:Basis</a>,<br/> <a href="#">InterestRate:IRSwap:OIS</a>,<br/> <a href="#">InterestRate:CrossCurrency:FixedFloat</a>,<br/> <a href="#">InterestRate:CrossCurrency:FixedFixed</a>,<br/> <a href="#">InterestRate:CrossCurrency:Basis</a>,<br/> <a href="#">InterestRate:CapFloor</a>,<br/> <a href="#">InterestRate:FRA</a>,<br/> <a href="#">InterestRate:Option:Swaption</a>,</p> <p><b>Description:</b><br/> The <a href="#">Event Date</a> of the post trade event must be before the Maturity Date of the original trade.</p> <p>For Swap, the Maturity Date is chosen from the latter <a href="#">Termination Date</a> (unadjusted) among 2 legs.</p> <p>For CapFloor and FRA, the <a href="#">Termination Date</a>.</p> <p>For Swaption, the <a href="#">Expiration Date</a> if American or European exercise; the last date in <a href="#">Bermuda Exercise Dates</a> if Bermuda exercise.</p> | <p><b>Event Date:</b><br/> <a href="#">/agreementDate</a></p> <p>For Swap, the <a href="#">Termination Date</a>:<br/> <a href="#">/trade/swap/swapStream[1 2]/calculationPeriodDates</a><br/> <a href="#">/terminationDate/unadjustedDate</a></p> <p>For CapFloor, the <a href="#">Termination Date</a>:<br/> <a href="#">/trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/unadjustedDate</a></p> <p>For Swaption, the <a href="#">Expiration Date</a>:<br/> <a href="#">/trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate</a><br/> the <a href="#">Bermuda Exercise Dates</a>:<br/> <a href="#">/trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</a></p> <p>For FRA, the <a href="#">Termination Date</a>:<br/> <a href="#">/trade/fra/adjustedTerminationDate</a></p> | <p><b>Event Date:</b><br/> Agreement Date – Event Block</p> <p><b>Termination Date:</b><br/> Calculation Period Dates Block</p> <p><b>Expiration Date:</b><br/> Swaption Block</p> <p><b>Bermuda Exercise Dates:</b><br/> Swaption Block</p> |
| hktr-ird-busi-34-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment</a></p>   | <p><b>Effective Date:</b><br/> <a href="#">/effectiveDate</a></p> <p>For Swap, the <a href="#">Termination Date</a>:</p>  | <p><b>Effective Date:</b><br/> Event Block</p> <p><b>Termination Date:</b></p>   |

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

| Rule ID            | Description  | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field                                    |
|--------------------|--|--|--|
|                    | <p>InterestRate:CrossCurrency:FixedFixed,<br/> InterestRate:CrossCurrency:Basis,<br/> InterestRate:CapFloor,<br/> InterestRate:FRA,<br/> InterestRate:Option:Swaption,</p> <p><b>Description:</b><br/> The <b>Effective Date</b> of post trade event must be before the Maturity Date of the original trade.</p> <p>For Swap, the Maturity Date is chosen from the latter <b>Termination Date</b> (unadjusted) among 2 legs.</p> <p>For CapFloor and FRA, the <b>Termination Date</b>.</p> <p>For Swaption, the <b>Expiration Date</b> if American or European exercise; the last date in <b>Bermuda Exercise Dates</b> if Bermuda exercise.</p> | <p>For Swaption, the <b>Expiration Date</b>:<br/> /trade/swaption/(americanExercise/expirationDate   europeanExercise/exerciseDate)/adjustableDate/unadjustedDate<br/> the <b>Bermuda Exercise Dates</b>:<br/> /trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</p> <p>For FRA, the <b>Termination Date</b>:<br/> /trade/fra/adjustedTerminationDate</p>    | Swaption Block   |
| hktr-ird-busi-36-r | <p><b>Context:</b> Swap</p> <p><b>Product:</b><br/> InterestRate:IRSwap:FixedFloat,<br/> InterestRate:IRSwap:Inflation,<br/> InterestRate:IRSwap:Basis,<br/> InterestRate:IRSwap:OIS,<br/> InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis,<br/> InterestRate:CapFloor,<br/> InterestRate:FRA,<br/> InterestRate:Option:Swaption</p> <p><b>Description:</b><br/> There must be only 1 inflation leg for Inflation Swap. No inflation leg should be found on other Interest Rate product.</p>   | <p><b>Floating Rate Index:</b></p> <p>For Swap &amp; Swaption:<br/> /trade/(swap   swaption/swap)/swapStream[1   2]/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex</p> <p>For CapFloor:<br/> /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex</p> <p>For FRA:<br/> /trade/fra/floatingRateIndex</p> | <p><b>Floating Rate Index:</b><br/> 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><b>Action:</b> Request</p> <p><b>Event:</b> Amendment</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:FRA, InterestRate:Option:Swaption, InterestRate:Other</p> <p><b>Description:</b><br/> 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><b>Event Date:</b><br/> /agreementDate</p> <p>For Swap, the Termination Date:<br/> /trade/swap/swapStream[1 2]/calculationPeriodDates<br/> /terminationDate/unadjustedDate</p> <p>For CapFloor, the Termination Date:<br/> /trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/unadjustedDate</p> <p>For Swaption, the Expiration Date:<br/> /trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate<br/> the Bermuda Exercise Dates:<br/> /trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</p> <p>For FRA, the Termination Date:<br/> /trade/fra/adjustedTerminationDate</p> <p>For Other, not applicable</p> | <p><b>Event Date:</b><br/> Agreement Date – Event Block</p> <p><b>Termination Date:</b><br/> Calculation Period Dates Block</p> <p><b>Expiration Date:</b><br/> Swaption Block</p> <p><b>Bermuda Exercise Dates:</b><br/> Swaption Block</p> <p><b>Final Maturity Date (Other)</b><br/> General Trade Details Block</p> |
| hktr-              | <b>Action:</b> Request   | <b>Effective Date:</b>   | <b>Effective Date:</b>  |

| Rule ID            | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|--------------------|---|--|--|
| ird-busi-38-r      | <p><b>Event:</b> <a href="#">Amendment</a></p> <p><b>Product:</b> <a href="#">InterestRate:IRSwap:FixedFloat</a>,<br/> <a href="#">InterestRate:IRSwap:FixedFixed</a>,<br/> <a href="#">InterestRate:IRSwap:Inflation</a>,<br/> <a href="#">InterestRate:IRSwap:Basis</a>,<br/> <a href="#">InterestRate:IRSwap:OIS</a>,<br/> <a href="#">InterestRate:CrossCurrency:FixedFloat</a>,<br/> <a href="#">InterestRate:CrossCurrency:FixedFixed</a>,<br/> <a href="#">InterestRate:CrossCurrency:Basis</a>,<br/> <a href="#">InterestRate:CapFloor</a>,<br/> <a href="#">InterestRate:FRA</a>,<br/> <a href="#">InterestRate:Option:Swaption</a>,<br/> <a href="#">InterestRate:Other</a></p> <p><b>Description:</b><br/> The <a href="#">Effective Date</a> 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 <a href="#">Termination Date</a> (unadjusted) among 2 legs.</p> <p>For CapFloor and FRA, the <a href="#">Termination Date</a>.</p> <p>For Swaption, the <a href="#">Expiration Date</a> if American or European exercise; the last date in <a href="#">Bermuda Exercise Dates</a> if Bermuda exercise.</p> <p>For Other, the <a href="#">Final Maturity Date</a>.</p> | <p>/effectiveDate</p> <p>For Swap, the <a href="#">Termination Date</a>:<br/> /trade/swap/swapStream[1 2]/calculationPeriodDates<br/> /terminationDate/unadjustedDate</p> <p>For CapFloor, the <a href="#">Termination Date</a>:<br/> /trade/capFloor/capFloorStream/calculationPeriodDate<br/> s/terminationDate/unadjustedDate</p> <p>For Swaption, the <a href="#">Expiration Date</a>:<br/> /trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate<br/> the <a href="#">Bermuda Exercise Dates</a>:<br/> /trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</p> <p>For FRA, the <a href="#">Termination Date</a>:<br/> /trade/fra/adjustedTerminationDate</p> <p>For Other, not applicable</p> | <p>Event Block</p> <p><a href="#">Termination Date</a>:<br/> Calculation Period Dates Block</p> <p><a href="#">Expiration Date</a>:<br/> Swaption Block</p> <p><a href="#">Bermuda Exercise Dates</a>:<br/> Swaption Block</p> <p><a href="#">Final Maturity Date</a> (Other)<br/> General Trade Details Block</p> |
| hktr-ird-busi-39-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Partial Termination</a></p> <p><b>Product:</b> <a href="#">InterestRate:IRSwap:FixedFloat</a>,<br/> <a href="#">InterestRate:IRSwap:OIS</a>,</p>   | <p><a href="#">Known Currency and Amount</a>:<br/> /trade/[swaption/swap swap]/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/currency</p> <p>/trade/[swaption/swap swap]/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule/initialVal</p>  | <p><a href="#">Known Currency and Amount</a>:<br/> Leg 1 - Calculation Period Amount and Rate Block<br/> &gt; Known Amount<br/> or<br/> Leg 2 - Calculation Period Amount and Rate Block<br/> &gt; 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,<br/> InterestRate:IRSwap:Inflation,<br/> InterestRate:CrossCurrency:FixedFloat,<br/> InterestRate:CrossCurrency:FixedFixed,<br/> InterestRate:Option:Swaption</p> <p><b>Description:</b><br/> Trade with existence of <b>Known Currency and Amount</b> does not support patiral termination event.</p>   | ue  |   |
| hktr-ird-busi-40-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Partial Termination, Full Termination</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat,<br/> InterestRate:IRSwap:FixedFixed,<br/> InterestRate:IRSwap:Inflation,<br/> InterestRate:IRSwap:Basis,<br/> InterestRate:IRSwap:OIS,<br/> InterestRate:CrossCurrency:FixedFloat,<br/> InterestRate:CrossCurrency:FixedFixed,<br/> InterestRate:CrossCurrency:Basis,<br/> InterestRate:Option:Swaption</p> <p><b>Description:</b><br/> For Interest Rate Swap and Swaption (CSV 2.0, CSV 2.1, FpML 5.5), the following fields must be populated:<br/> 1. Outstanding Notional Amount (Currency 1)<br/> 2. Outstanding Notional Amount (Currency 2)</p> <p>The following fields are not applicable and must not be populated:<br/> 1. Change in Number of Options<br/> 2. Outstanding Number of Options<br/> 3. Change in Number of Units<br/> 4. Outstanding Number of Units</p> | <p>Outstanding Notional Amount (Currency 1):<br/> /outstandingNotionalAmount[1]</p> <p>Outstanding Notional Amount (Currency 2):<br/> /outstandingNotionalAmount[2]</p> <p>Change in Number of Options:<br/> /changeInNumberOfOptions</p> <p>Outstanding Number of Options:<br/> /outstandingNumberOfOptions</p> <p>Change in Number of Units:<br/> /changeInNumberOfUnits</p> <p>Outstanding Number of Units:<br/> /outstandingNumberOfUnits</p> | <p>Outstanding Notional Amount (Currency 1):<br/> Event Block</p> <p>Outstanding Notional Amount (Currency 2):<br/> Event Block</p> <p>Change in Number of Options:<br/> Event Block</p> <p>Outstanding Number of Options:<br/> Event Block</p> <p>Change in Number of Units:<br/> Event Block</p> <p>Outstanding Number of Units:<br/> 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><b>Action:</b> Request</p> <p><b>Event:</b> Partial Termination, Full Termination</p> <p><b>Product:</b> InterestRate:CapFloor, InterestRate:FRA</p> <p><b>Description:</b><br/> For Interest Rate CapFloor and FRA (CSV 2.0, CSV 2.1, FpML 5.5), the following fields must be populated:<br/> 1. Outstanding Notional Amount (Currency 1)</p> <p>The following fields are not applicable and must not be populated:<br/> 1. Outstanding Notional Amount (Currency 2)<br/> 2. Change in Number of Options<br/> 3. Outstanding Number of Options<br/> 4. Change in Number of Units<br/> 5. Outstanding Number of Units</p> | <p>Outstanding Notional Amount (Currency 1):<br/> /outstandingNotionalAmount[1]</p> <p>Outstanding Notional Amount (Currency 2):<br/> /outstandingNotionalAmount[2]</p> <p>Change in Number of Options:<br/> /changeInNumberOfOptions</p> <p>Outstanding Number of Options:<br/> /outstandingNumberOfOptions</p> <p>Change in Number of Units:<br/> /changeInNumberOfUnits</p> <p>Outstanding Number of Units:<br/> /outstandingNumberOfUnits</p> | <p>Outstanding Notional Amount (Currency 1):<br/> Event Block</p> <p>Outstanding Notional Amount (Currency 2):<br/> Event Block</p> <p>Change in Number of Options:<br/> Event Block</p> <p>Outstanding Number of Options:<br/> Event Block</p> <p>Change in Number of Units:<br/> Event Block</p> <p>Outstanding Number of Units:<br/> Event Block</p>  |
| hktr-ird-busi-42-r | <p><b>Context:</b> Swap</p> <p><b>Product:</b> InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat</p> <p><b>Description:</b><br/> There must be 1 and only 1 Fixed Leg / Known Amount, and 1 and only 1 Floating Leg.</p>  | <p><b>Fixed Leg:</b><br/> /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/fixedRateSchedule element exists</p> <p><b>Known Amount:</b><br/> /trade/swap/swapStream[1 2]/calculationPeriodAmount/knownAmountSchedule element exists</p> <p><b>Floating Leg:</b><br/> /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation element exists</p>  | <p><b>Fixed Leg:</b><br/> Leg 1 – Calculation Period Amount and Rate Block - &gt; Fixed Rate<br/> or<br/> Leg 2 – Calculation Period Amount and Rate Block - &gt; Fixed Rate element exists</p> <p><b>Known Amount:</b><br/> Leg 1 – Calculation Period Amount and Rate Block - &gt; Known Amount<br/> or<br/> Leg 2 – Calculation Period Amount and Rate Block - &gt; Known Amount element exists</p> |

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

### D.2.3.5 FpML and CSV common rules - Foreign Exchange

| Rule ID           | Description   | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field   |
|-------------------|---|---|---|
| hktr-fx-busi-15-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b> ForeignExchange:NDF, ForeignExchange:Forward</p> <p><b>Description:</b><br/> 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:<br/> /trade/fxSingleLeg/exchangeRate/quotedCurrencyPair/currency1</p> <p>Exchange Rate - Quoted Currency Pair Currency 2:<br/> /trade/fxSingleLeg/exchangeRate/quotedCurrencyPair/currency2</p>   | <p>Exchange Rate - Quoted Currency Pair Currency 1:<br/> Fx Single Leg Block</p> <p>Exchange Rate - Quoted Currency Pair Currency 2:<br/> Fx Single Leg Block</p>                     |
| hktr-fx-busi-22-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Backloading</p> <p><b>Product:</b> ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO, ForeignExchange:Other</p> <p><b>Description:</b><br/> 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:<br/> /tr:backloadingDate</p> <p>Value Date:<br/> /trade/fxSingleLeg/valueDate</p> <p>Expiration Date:<br/> American Option:<br/> /trade/fxOption/americanExercise/expiryDate<br/> European Option:<br/> /trade/fxOption/europeanExercise/expiryDate</p> <p>Final Maturity Date<br/> Not applicable</p> | <p>Backloading Date:<br/> Event Block</p> <p>Value Date:<br/> Value Date</p> <p>Expiration Date:<br/> Expiration Date</p> <p>Final Maturity Date<br/> General Trade Details Block</p> |
| hktr-fx-          | <b>Action:</b> 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><b>Event:</b> <a href="#">Amendment</a></p> <p><b>Product:</b> <a href="#">ForeignExchange:NDF</a>, <a href="#">ForeignExchange:Forward</a>, <a href="#">ForeignExchange:VanillaOption</a>, <a href="#">ForeignExchange:NDO</a>, <a href="#">ForeignExchange:Other</a></p> <p><b>Description:</b><br/> The <a href="#">Event Date</a> 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 <a href="#">Value Date</a>.</p> <p>For FX Option or NDO, the <a href="#">Expiration Date</a>.</p> <p>For FX Other, the <a href="#">Final Maturity Date</a>.</p> | <p><a href="#">/agreementDate</a></p> <p><a href="#">Value Date:</a><br/> <a href="#">/trade/fxSingleLeg/valueDate</a></p> <p><a href="#">Expiration Date:</a><br/> American Option:<br/> <a href="#">/trade/fxOption/americanExercise/expiryDate</a><br/> European Option:<br/> <a href="#">/trade/fxOption/europeanExercise/expiryDate</a></p> <p><a href="#">Final Maturity Date</a><br/> Not applicable</p> | <p>Event Block</p> <p><a href="#">Value Date:</a><br/> Value Date</p> <p><a href="#">Expiration Date:</a><br/> Expiration Date</p> <p><a href="#">Final Maturity Date</a><br/> General Trade Details Block</p> |
| hktr-fx-busi-24-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Full Termination</a></p> <p><b>Product:</b> <a href="#">ForeignExchange:NDF</a>, <a href="#">ForeignExchange:Forward</a>, <a href="#">ForeignExchange:VanillaOption</a>, <a href="#">ForeignExchange:NDO</a></p> <p><b>Description:</b><br/> The <a href="#">Event Date</a> 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 <a href="#">Value Date</a>.</p> <p>For FX Option or NDO, the <a href="#">Expiration Date</a>.</p>   | <p><a href="#">Event Date:</a><br/> <a href="#">/agreementDate</a></p> <p><a href="#">Value Date:</a><br/> <a href="#">/trade/fxSingleLeg/valueDate</a></p> <p><a href="#">Expiration Date:</a><br/> American Option:<br/> <a href="#">/trade/fxOption/americanExercise/expiryDate</a><br/> European Option:<br/> <a href="#">/trade/fxOption/europeanExercise/expiryDate</a></p>                               | <p><a href="#">Event Date:</a><br/> Event Block</p> <p><a href="#">Value Date:</a><br/> Value Date</p> <p><a href="#">Expiration Date:</a><br/> 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><b>Action:</b> Request</p> <p><b>Event:</b> Amendment</p> <p><b>Product:</b> ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO, ForeignExchange:Other</p> <p><b>Description:</b><br/> The <b>Effective Date</b> 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 <b>Value Date</b>.</p> <p>For FX Option or NDO, the <b>Expiration Date</b>.</p> <p>For FX Other, the <b>Final Maturity Date</b>.</p> | <p><b>Effective Date:</b><br/> /effectiveDate</p> <p><b>Value Date:</b><br/> /trade/fxSingleLeg/valueDate</p> <p><b>Expiration Date:</b><br/> American Option:<br/> /trade/fxOption/americanExercise/expiryDate<br/> European Option:<br/> /trade/fxOption/europeanExercise/expiryDate</p> <p><b>Final Maturity Date</b><br/> Not applicable</p> | <p><b>Effective Date:</b><br/> Event Block</p> <p><b>Value Date:</b><br/> Value Date</p> <p><b>Expiration Date:</b><br/> Expiration Date</p> <p><b>Final Maturity Date</b><br/> General Trade Details Block</p> |
| hktr-fx-busi-26-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Full Termination</p> <p><b>Product:</b> ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO</p> <p><b>Description:</b><br/> The <b>Effective Date</b> 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 <b>Value Date</b>.</p>   | <p><b>Effective Date:</b><br/> /effectiveDate</p> <p><b>Value Date:</b><br/> /trade/fxSingleLeg/valueDate</p> <p><b>Expiration Date:</b><br/> American Option:<br/> /trade/fxOption/americanExercise/expiryDate<br/> European Option:<br/> /trade/fxOption/europeanExercise/expiryDate</p>   | <p><b>Effective Date:</b><br/> Event Block</p> <p><b>Value Date:</b><br/> Value Date</p> <p><b>Expiration Date:</b><br/> 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 <a href="#">Expiration Date</a> .  |  |   |
| hktr-fx-busi-27-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">New Trade</a> , <a href="#">Backloading</a> , <a href="#">Amendment</a><br><b>Product:</b> <a href="#">ForeignExchange:Other</a><br><b>Description:</b><br>The <a href="#">Final Maturity Date</a> must be equal to or after <a href="#">Trade Date</a> .  |  | <a href="#">Trade Date</a> :<br>Trade Header<br><br><a href="#">Final Maturity Date</a><br>General Trade Details Block  |
| hktr-fx-busi-28-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">Amendment</a><br><br><b>Product:</b> <a href="#">ForeignExchange:NDF</a> ,<br><a href="#">ForeignExchange:Forward</a> ,<br><a href="#">ForeignExchange:VanillaOption</a> ,<br><a href="#">ForeignExchange:NDO</a> , <a href="#">ForeignExchange:Other</a><br><b>Description:</b><br>The <a href="#">Event Date</a> 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:<br><br>For FX Forward or NDF, the <a href="#">Value Date</a> .<br><br>For FX Option or NDO, the <a href="#">Expiration Date</a> .<br><br>For FX Other, the <a href="#">Final Maturity Date</a> . | <a href="#">Event Date</a> :<br>/agreementDate<br><br><a href="#">Value Date</a> :<br>/trade/fxSingleLeg/valueDate<br><br><a href="#">Expiration Date</a> :<br>American Option:<br>/trade/fxOption/americanExercise/expiryDate<br>European Option:<br>/trade/fxOption/europeanExercise/expiryDate<br><br><a href="#">Final Maturity Date</a><br>Not applicable | <a href="#">Event Date</a> :<br>Event Block<br><br><a href="#">Value Date</a> :<br>Value Date<br><br><a href="#">Expiration Date</a> :<br>Expiration Date<br><br><a href="#">Final Maturity Date</a><br>General Trade Details Block |
| hktr-fx-busi-29-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">Amendment</a>  | <a href="#">Effective Date</a> :<br>/effectiveDate   | <a href="#">Effective Date</a> :<br>Event Block   |

| Rule ID           | Description  | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field   |
|-------------------|--|---|---|
|                   | <p><b>Product:</b> ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO, ForeignExchange:Other</p> <p><b>Description:</b><br/> The <a href="#">Effective Date</a> 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 <a href="#">Value Date</a>.</p> <p>For FX Option or NDO, the <a href="#">Expiration Date</a>.</p> <p>For FX Other, the <a href="#">Final Maturity Date</a>.</p>   | <p><a href="#">Value Date</a>:<br/> /trade/fxSingleLeg/valueDate</p> <p><a href="#">Expiration Date</a>:<br/> American Option:<br/> /trade/fxOption/americanExercise/expiryDate<br/> European Option:<br/> /trade/fxOption/europeanExercise/expiryDate</p> <p><a href="#">Final Maturity Date</a><br/> Not applicable</p>   | <p><a href="#">Value Date</a>:<br/> Value Date</p> <p><a href="#">Expiration Date</a>:<br/> Expiration Date</p> <p><a href="#">Final Maturity Date</a><br/> General Trade Details Block</p>   |
| hktr-fx-busi-30-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Full Termination</p> <p><b>Product:</b> ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO</p> <p><b>Description:</b><br/> For FX (CSV 2.0, CSV 2.1, FpML 5.5), the following fields must be populated:<br/> 1. <a href="#">Outstanding Notional Amount (Currency 1)</a><br/> 2. <a href="#">Outstanding Notional Amount (Currency 2)</a></p> <p>The following fields are not applicable and must not be populated:<br/> 1. <a href="#">Change in Number of Options</a><br/> 2. <a href="#">Outstanding Number of Options</a></p> | <p><a href="#">Outstanding Notional Amount (Currency 1)</a>:<br/> /outstandingNotionalAmount[1]</p> <p><a href="#">Outstanding Notional Amount (Currency 2)</a>:<br/> /outstandingNotionalAmount[1]</p> <p><a href="#">Change in Number of Options</a>:<br/> /changeInNumberOfOptions</p> <p><a href="#">Outstanding Number of Options</a>:<br/> /outstandingNumberOfOptions</p> <p><a href="#">Change in Number of Units</a>:<br/> /changeInNumberOfUnits</p> <p><a href="#">Outstanding Number of Units</a>:<br/> /outstandingNumberOfUnits</p> | <p><a href="#">Outstanding Notional Amount (Currency 1)</a>:<br/> Event Block</p> <p><a href="#">Outstanding Notional Amount (Currency 2)</a>:<br/> Event Block</p> <p><a href="#">Change in Number of Options</a>:<br/> Event Block</p> <p><a href="#">Outstanding Number of Options</a>:<br/> Event Block</p> <p><a href="#">Change in Number of Units</a>:<br/> Event Block</p> <p><a href="#">Outstanding Number of Units</a>:<br/> Event Block</p> |

| Rule ID | Description  | FpML Location of Involved Field Group or Field | CSV Location of Involved Field Group or Field |
|---------|--|--|---|
|         | 3. <a href="#">Change in Number of Units</a><br>4. <a href="#">Outstanding Number of Units</a> |  |   |

### 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-<br>eqd-<br>busi-1-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b><br/> Equity:Swap:PriceReturnBasicPerformance<br/> Equity:Option:PriceReturnBasicPerformance<br/> Equity:Swap:ParameterReturnVariance<br/> Equity:Swap:ParameterReturnDividend</p> <p><b>Description:</b></p> <p>When the transaction type is <a href="#">SingleName</a>, the underlying Asset Type must be “Equity” (FpML) / “share” (CSV);</p> <p>When the transaction type is <a href="#">SingleIndex</a>, the underlying Asset Type must be “Index”.</p> | <p><a href="#">SingleName</a>:<br/> /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><a href="#">SingleIndex</a>:<br/> /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><a href="#">SingleName</a>:<br/> Single Underlyer Block</p> <p><a href="#">SingleIndex</a>:<br/> 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-<br>eqd-<br>busi-2-r  | <b>Action:</b> Request<br><br><b>Event:</b> New Trade, Backloading, Amendment<br><br><b>Product:</b><br>Equity:Option:PriceReturnBasicPerformance<br><br><b>Description:</b><br>For Bermuda Exercise, its Expiration Date must be after the Trade Date.  | <b>Trade Date:</b><br>/trade/tradeHeader/tradeDate<br><br><b>Expiration Date:</b><br>/trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate | <b>Trade Date:</b><br>Trade Header<br><br><b>Expiration Date:</b><br>Option Exercise Block<br><br>(Bermuda exercise is represented by the “Option style” field being filled with “Bermuda”) |
| hktr-<br>eqd-<br>busi-7-r  | <b>Action:</b> Request<br><br><b>Event:</b> Full Termination , Partial Termination<br><br><b>Product:</b><br>Equity:Swap:PriceReturnBasicPerformance<br>Equity:Swap:ParameterReturnVariance<br><br><b>Description:</b><br>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). | <b>Change in Notional Amount 1</b><br>/changeInNotionalAmount[1]<br><br><b>Outstanding Notional Amount 1</b><br>/outstandingNotionalAmount[1]   | <b>Change in Notional Amount 1</b><br>Event Block<br><br><b>Outstanding Notional Amount 1</b><br>Event Block  |
| hktr-<br>eqd-<br>busi-10-r | <b>Action:</b> Request<br><br><b>Event:</b> Full Termination, Partial Termination<br><br><b>Product:</b><br>Equity:Swap:PriceReturnBasicPerformance<br>Equity:Swap:ParameterReturnVariance<br><br><b>Description:</b>  | <b>Change in Notional Amount 1</b><br>/changeInNotionalAmount[1]<br><br><b>Outstanding Notional Amount 1</b><br>/outstandingNotionalAmount[1]   | <b>Change in Notional Amount 1</b><br>Event Block<br><br><b>Outstanding Notional Amount 1</b><br>Event Block  |

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

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

| Rule ID                    | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|----------------------------|---|--|--|
| hktr-<br>eqd-<br>busi-27-r | <b>Action:</b> Request<br><b>Event:</b> Full Termination<br><b>Product:</b><br>Equity:Option:PriceReturnBasicPerformance<br><b>Description:</b><br>For Full Termination, the Outstanding Number of Options must be zero.  | Outstanding Number of Options<br>/outstandingNumberOfOptions   | Outstanding Number of Options<br>Event Block   |
| hktr-<br>eqd-<br>busi-28-r | <b>Action:</b> Request<br><b>Event:</b> Partial Termination<br><b>Product:</b><br>Equity:Option:PriceReturnBasicPerformance<br><b>Description:</b><br>For Partial Termination, the Outstanding Number of Options cannot be zero.  | Outstanding Number of Options<br>/outstandingNumberOfOptions   | Outstanding Number of Options<br>Event Block   |
| hktr-<br>eqd-<br>busi-29-r | <b>Action:</b> Request<br><b>Event:</b> Backloading<br><b>Product:</b><br>Equity:Option:PriceReturnBasicPerformance<br>Equity:Swap:PriceReturnBasicPerformance<br>Equity:Swap:ParameterReturnVariance<br>Equity:Swap:ParameterReturnDividend<br>Equity:Other<br><b>Description:</b><br>The Backloading Date must be equal to or before the Trade Maturity Date. | Backloading Date:<br>/tr:backloadingDate<br><br>Expiration Date (Equity Option):<br>/trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate<br>OR<br>/trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise/expirationDate/adjustableDate/unadjustedDate<br>OR<br>/trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableD | Backloading Date:<br>Event Block<br><br>Expiration Date (Equity Option)<br>Option Exercise Block<br><br>Valuation Date (Variance Swap)<br>Variance Leg – General Information Block<br><br>Termination Date (Equity Swap)<br>Interest Leg Block<br>OR<br>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"> <li>- For Equity Option, the <a href="#">expiration date</a>;</li> <li>- For Variance Swap, the <a href="#">valuation date</a>;</li> <li>- For Equity Swap, the latter <a href="#">termination date</a> (unadjusted) between equity leg and interest leg</li> <li>- For Dividend Swap, the latter <a href="#">termination date</a> (unadjusted) between dividend leg and fixed leg</li> <li>- For Equity Other, the <a href="#">final maturity date</a>.</li> </ul> | <p>ate/unadjustedDate</p> <p><a href="#">Valuation Date</a> (Variance Swap):<br/> /trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate</p> <p><a href="#">Termination Date</a> (Equity Swap):<br/> Equity leg:<br/> /trade/equitySwapTransactionSupplement/returnLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Interest leg:<br/> /trade/equitySwapTransactionSupplement/interestLeg/interestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate</p> <p><a href="#">Termination Date</a> (Dividend Swap):<br/> Dividend leg:<br/> /trade/dividendSwapTransactionSupplement/dividendLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Fixed leg:<br/> /trade/dividendSwapTransactionSupplement/fixedLeg/terminationDate/adjustableDate/unadjustedDate</p> <p><a href="#">Final Maturity Date</a> (Equity Other)<br/> Not applicable</p> | <p><a href="#">Termination Date</a> (Dividend Swap)<br/> Dividend Leg Block<br/> OR<br/> Fixed Leg Block</p> <p><a href="#">Final Maturity Date</a> (Equity Other)<br/> General Trade Details Block</p>                                   |
| hktr-eqd-busi-30-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment</a></p> <p><b>Product:</b><br/> <a href="#">Equity:Option:PriceReturnBasicPerformance</a><br/> <a href="#">Equity:Swap:PriceReturnBasicPerformance</a><br/> <a href="#">Equity:Swap:ParameterReturnVariance</a></p>  | <p><a href="#">Event Date</a>:<br/> /agreementDate</p> <p><a href="#">Expiration Date</a> (Equity Option):<br/> /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate<br/> OR</p>   | <p><a href="#">Event Date</a>:<br/> Event Block</p> <p><a href="#">Expiration Date</a> (Equity Option)<br/> Option Exercise Block</p> <p><a href="#">Valuation Date</a> (Variance Swap)<br/> Variance Leg – General Information Block</p> |

| Rule ID            | Description  | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|--------------------|--|--|--|
|                    | <p>Equity:Swap:ParameterReturnDividend<br/> Equity:Other</p> <p><b>Description:</b><br/> The <b>Event Date</b> 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"> <li>- For Equity Option, the <b>expiration date</b>;</li> <li>- For Variance Swap, the <b>valuation date</b>;</li> <li>- For Equity Swap, the latter <b>termination date</b> (unadjusted) between equity leg and interest leg</li> <li>- For Dividend Swap, the latter <b>termination date</b> (unadjusted) between dividend leg and fixed leg</li> <li>- For Equity Other, the <b>final maturity date</b>.</li> </ul> | <p>/trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise/expirationDate/adjustableDate/unadjustedDate<br/> OR<br/> /trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p><b>Valuation Date</b> (Variance Swap):<br/> /trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate</p> <p><b>Termination Date</b> (Equity Swap):<br/> Equity leg:<br/> /trade/equitySwapTransactionSupplement/returnLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Interest leg:<br/> /trade/equitySwapTransactionSupplement/interestLeg/interestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate</p> <p><b>Termination Date</b> (Dividend Swap):<br/> Dividend leg:<br/> /trade/dividendSwapTransactionSupplement/dividendLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Fixed leg:<br/> /trade/dividendSwapTransactionSupplement/fixedLeg/terminationDate/adjustableDate/unadjustedDate</p> <p><b>Final Maturity Date</b> (Equity Other)<br/> Not applicable</p> | <p><b>Termination Date</b> (Equity Swap)<br/> Interest Leg Block<br/> OR<br/> Equity Leg Block</p> <p><b>Termination Date</b> (Dividend Swap)<br/> Dividend Leg Block<br/> OR<br/> Fixed Leg Block</p> <p><b>Final Maturity Date</b> (Equity Other)<br/> General Trade Details Block</p> |
| hktr-eqd-busi-31-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Partial Termination, Full Termination</p>   | <p><b>Event Date:</b><br/> /agreementDate</p>  | <p><b>Event Date:</b><br/> Event Block</p>   |

| Rule ID | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|---------|---|--|--|
|         | <p><b>Product:</b><br/> <a href="#">Equity:Option:PriceReturnBasicPerformance</a><br/> <a href="#">Equity:Swap:PriceReturnBasicPerformance</a><br/> <a href="#">Equity:Swap:ParameterReturnVariance</a><br/> <a href="#">Equity:Swap:ParameterReturnDividend</a></p> <p>Description:<br/> The <a href="#">Event Date</a> 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"> <li>- For Equity Option, the <a href="#">expiration date</a>;</li> <li>- For Variance Swap, the <a href="#">valuation date</a>;</li> <li>- For Equity Swap, the latter <a href="#">termination date</a> (unadjusted) between equity leg and interest leg</li> <li>- For Dividend Swap, the latter <a href="#">termination date</a> (unadjusted) between dividend leg and fixed leg</li> </ul> | <p><a href="#">Expiration Date</a> (Equity Option):<br/> /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate<br/> OR<br/> /trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise/expirationDate/adjustableDate/unadjustedDate<br/> OR<br/> /trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p><a href="#">Valuation Date</a> (Variance Swap):<br/> /trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate</p> <p><a href="#">Termination Date</a> (Equity Swap):<br/> Equity leg:<br/> /trade/equitySwapTransactionSupplement/returnLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Interest leg:<br/> /trade/equitySwapTransactionSupplement/interestLeg/interestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate</p> <p><a href="#">Termination Date</a> (Dividend Swap):<br/> Dividend leg:<br/> /trade/dividendSwapTransactionSupplement/dividendLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Fixed leg:<br/> /trade/dividendSwapTransactionSupplement/fixedLeg/terminationDate/adjustableDate/unadjustedDate</p> | <p><a href="#">Expiration Date</a> (Equity Option)<br/> Option Exercise Block</p> <p><a href="#">Valuation Date</a> (Variance Swap)<br/> Variance Leg – General Information Block</p> <p><a href="#">Termination Date</a> (Equity Swap)<br/> Interest Leg Block<br/> OR<br/> Equity Leg Block</p> <p><a href="#">Termination Date</a> (Dividend Swap)<br/> Dividend Leg Block<br/> OR<br/> Fixed Leg Block</p> |

| Rule ID                    | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field   |
|----------------------------|---|--|---|
| hktr-<br>eqd-<br>busi-32-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Amendment</p> <p><b>Product:</b><br/> Equity:Option:PriceReturnBasicPerformance<br/> Equity:Swap:PriceReturnBasicPerformance<br/> Equity:Swap:ParameterReturnVariance<br/> Equity:Swap:ParameterReturnDividend<br/> Equity:Other</p> <p><b>Description:</b><br/> The <b>Effective Date</b> 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"> <li>- For Equity Option, the <b>expiration date</b>;</li> <li>- For Variance Swap, the <b>valuation date</b>;</li> <li>- For Equity Swap, the latter <b>termination date</b> (unadjusted) between equity leg and interest leg</li> <li>- For Dividend Swap, the latter <b>termination date</b> (unadjusted) between dividend leg and fixed leg</li> <li>- For Equity Other, the <b>final maturity date</b>.</li> </ul> | <p><b>Effective Date:</b><br/> /effectiveDate</p> <p><b>Expiration Date</b> (Equity Option):<br/> /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate<br/> OR<br/> /trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise/expirationDate/adjustableDate/unadjustedDate<br/> OR<br/> /trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p><b>Valuation Date</b> (Variance Swap):<br/> /trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate</p> <p><b>Termination Date</b> (Equity Swap):<br/> Equity leg:<br/> /trade/equitySwapTransactionSupplement/returnLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Interest leg:<br/> /trade/equitySwapTransactionSupplement/interestLeg/interestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate</p> <p><b>Termination Date</b> (Dividend Swap):<br/> Dividend leg:<br/> /trade/dividendSwapTransactionSupplement/dividendLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Fixed leg:<br/> /trade/dividendSwapTransactionSupplement/fixedLeg/t</p> | <p><b>Effective Date:</b><br/> Event Block</p> <p><b>Expiration Date</b> (Equity Option)<br/> Option Exercise Block</p> <p><b>Valuation Date</b> (Variance Swap)<br/> Variance Leg – General Information Block</p> <p><b>Termination Date</b> (Equity Swap)<br/> Interest Leg Block<br/> OR<br/> Equity Leg Block</p> <p><b>Termination Date</b> (Dividend Swap)<br/> Dividend Leg Block<br/> OR<br/> Fixed Leg Block</p> <p><b>Final Maturity Date</b> (Equity Other)<br/> 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>terminationDate/adjustableDate/unadjustedDate</p> <p>Final Maturity Date (Equity Other)<br/>Not applicable</p>   |   |
| hktr-<br>eqd-<br>busi-33-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Partial Termination, Full Termination</p> <p><b>Product:</b><br/> Equity:Option:PriceReturnBasicPerformance<br/> Equity:Swap:PriceReturnBasicPerformance<br/> Equity:Swap:ParameterReturnVariance<br/> Equity:Swap:ParameterReturnDividend</p> <p><b>Description:</b><br/> 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"> <li>- For Equity Option, the expiration date;</li> <li>- For Variance Swap, the valuation date;</li> <li>- For Equity Swap, the latter termination date (unadjusted) between equity leg and interest leg</li> <li>- For Dividend Swap, the latter termination date (unadjusted) between dividend leg and fixed leg</li> </ul> | <p>Effective Date:<br/>/effectiveDate</p> <p>Expiration Date (Equity Option):<br/> /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate<br/> OR<br/> /trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise/expirationDate/adjustableDate/unadjustedDate<br/> OR<br/> /trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Valuation Date (Variance Swap):<br/> /trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate</p> <p>Termination Date (Equity Swap):<br/> Equity leg:<br/> /trade/equitySwapTransactionSupplement/returnLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Interest leg:<br/> /trade/equitySwapTransactionSupplement/interestLeg/interestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate</p> <p>Termination Date (Dividend Swap):<br/> Dividend leg:</p> | <p>Effective Date:<br/>Event Block</p> <p>Expiration Date (Equity Option)<br/>Option Exercise Block</p> <p>Valuation Date (Variance Swap)<br/>Variance Leg – General Information Block</p> <p>Termination Date (Equity Swap)<br/>Interest Leg Block<br/>OR<br/>Equity Leg Block</p> <p>Termination Date (Dividend Swap)<br/>Dividend Leg Block<br/>OR<br/>Fixed Leg Block</p> |

| Rule ID            | Description  | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field  |
|--------------------|--|---|--|
|                    |  | /trade/dividendSwapTransactionSupplement/dividendLeg/terminationDate/adjustableDate/unadjustedDate<br><br>Fixed leg:<br>/trade/dividendSwapTransactionSupplement/fixedLeg/terminationDate/adjustableDate/unadjustedDate   |  |
| hktr-eqd-busi-34-r | <b>Action:</b> Request<br><br><b>Event:</b> New Trade, Backloading, Amendment<br><br><b>Product:</b><br>Equity:Swap:PriceReturnBasicPerformance<br>Equity:Swap:ParameterReturnVariance<br>Equity:Swap:ParameterReturnDividend<br>Equity:Other<br><br><b>Description:</b><br>The <b>Trade Date</b> must be equal to or before the Trade Maturity Date.<br><br>Trade Maturity Date is: <ul style="list-style-type: none"> <li>- For Variance Swap, the <b>valuation date</b>;</li> <li>- For Equity Swap, the latter <b>termination date</b> (unadjusted) between equity leg and interest leg</li> <li>- For Dividend Swap, the latter <b>termination date</b> (unadjusted) between dividend leg and fixed leg</li> <li>- For Equity Other, the <b>final maturity date</b>.</li> </ul> | <b>Trade Date:</b><br>/trade/tradeHeader/tradeDate<br><br><b>Valuation Date</b> (Variance Swap):<br>/trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate<br><br><b>Termination Date</b> (Equity Swap):<br>Equity leg:<br>/trade/equitySwapTransactionSupplement/returnLeg/terminationDate/adjustableDate/unadjustedDate<br><br>Interest leg:<br>/trade/equitySwapTransactionSupplement/interestLeg/interestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate<br><br><b>Termination Date</b> (Dividend Swap):<br>Dividend leg:<br>/trade/dividendSwapTransactionSupplement/dividendLeg/terminationDate/adjustableDate/unadjustedDate<br><br>Fixed leg:<br>/trade/dividendSwapTransactionSupplement/fixedLeg/terminationDate/adjustableDate/unadjustedDate<br><br><b>Final Maturity Date</b> (Equity Other)<br>Not applicable | <b>Trade Date:</b><br>Trade Header<br><br><b>Valuation Date</b> (Variance Swap)<br>Variance Leg – General Information Block<br><br><b>Termination Date</b> (Equity Swap)<br>Interest Leg Block<br>OR<br>Equity Leg Block<br><br><b>Termination Date</b> (Dividend Swap)<br>Dividend Leg Block<br>OR<br>Fixed Leg Block<br><br><b>Final Maturity Date</b> (Equity Other)<br>General Trade Details Block |
| hktr-              | Action: Request  | <b>Outstanding Number of Options</b>  | <b>Change in Number of Options</b>   |

| Rule ID            | Description   | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field  |
|--------------------|---|---|--|
| eqd-busi-35-r      | <p>Event: <a href="#">Partial Termination</a></p> <p>Product:<br/><a href="#">Equity:Option:PriceReturnBasicPerformance</a></p> <p>Description:<br/>The <a href="#">Outstanding Number of Options</a> must be smaller than the current number of options of the trade.</p>  | /outstandingNumberOfOptions   | Event Block  |
| hktr-eqd-busi-36-r | <p>Action: Request</p> <p>Event: <a href="#">Full Termination, Partial Termination</a></p> <p>Product:<br/><a href="#">Equity:Option:PriceReturnBasicPerformance</a></p> <p>Description:<br/>For Equity Option, the following fields must be populated:<br/> 1. <a href="#">Outstanding Number Of Options</a></p> <p>The following fields are not applicable and must not be populated:<br/> 1. <a href="#">Change In Notional Amount (Currency 1)</a><br/> 2. <a href="#">Outstanding Notional Amount (Currency 1)</a><br/> 3. <a href="#">Change In Notional Amount (Currency 2)</a><br/> 4. <a href="#">Outstanding Notional Amount (Currency 2)</a><br/> 5. <a href="#">Change In Number Of Units</a><br/> 6. <a href="#">Outstanding Number Of Units</a></p> | <p><a href="#">Outstanding Number of Options</a><br/>/outstandingNumberOfOptions</p> <p><a href="#">Change In Notional Amount (Currency 1)</a><br/>/changeInNotionalAmount[1]</p> <p><a href="#">Outstanding Notional Amount (Currency 1)</a><br/>/outstandingNotionalAmount[1]</p> <p><a href="#">Change In Notional Amount (Currency 2)</a><br/>/changeInNotionalAmount[2]</p> <p><a href="#">Outstanding Notional Amount (Currency 2)</a><br/>/outstandingNotionalAmount[2]</p> <p><a href="#">Change in Number of Units</a><br/>/changeInNumberOfUnits</p> <p><a href="#">Outstanding Number of Units</a><br/>/outstandingNumberOfUnits</p> | <p><a href="#">Outstanding Number of Options</a><br/>Event Block</p> <p><a href="#">Change In Notional Amount (Currency 1)</a><br/>Event Block</p> <p><a href="#">Outstanding Notional Amount (Currency 1)</a><br/>Event Block</p> <p><a href="#">Change In Notional Amount (Currency 2)</a><br/>Event Block</p> <p><a href="#">Outstanding Notional Amount (Currency 2)</a><br/>Event Block</p> <p><a href="#">Change in Number of Units</a><br/>Event Block</p> <p><a href="#">Outstanding Number of Units</a><br/>Event Block</p> |
| hktr-eqd-busi-37-r | <p>Action: Request</p> <p>Event: <a href="#">Full Termination, Partial Termination</a></p> <p>Product:<br/><a href="#">Equity:Swap:PriceReturnBasicPerformance</a></p>  | <p><a href="#">Outstanding Notional Amount (Currency 1)</a><br/>/outstandingNotionalAmount[1]</p> <p><a href="#">Change In Notional Amount (Currency 2)</a><br/>/changeInNotionalAmount[2]</p>  | <p><a href="#">Outstanding Notional Amount (Currency 1)</a><br/>Event Block</p> <p><a href="#">Change In Notional Amount (Currency 2)</a><br/>Event Block</p>  |

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

| Rule ID                    | Description  | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field   |
|----------------------------|--|--|---|
| hktr-<br>eqd-<br>busi-39-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Full Termination, Partial Termination</p> <p><b>Product:</b> Equity:Swap:ParameterReturnDividend</p> <p><b>Description:</b><br/> For Dividend Swap, the following fields must be populated:<br/> 1. Outstanding Number Of Units</p> <p>The following fields are not applicable and must not be populated:<br/> 1. Change In Notional Amount (Currency 1)<br/> 2. Outstanding Notional Amount (Currency 1)<br/> 3. Change In Notional Amount (Currency 2)<br/> 4. Outstanding Notional Amount (Currency 2)<br/> 5. Change In Number Of Options<br/> 6. Outstanding Number Of Options</p> | <p>Outstanding Number of Units<br/> /outstandingNumberOfUnits</p> <p>Change In Notional Amount (Currency 1)<br/> /changeInNotionalAmount[1]</p> <p>Outstanding Notional Amount (Currency 1)<br/> /outstandingNotionalAmount[1]</p> <p>Change In Notional Amount (Currency 2)<br/> /changeInNotionalAmount[2]</p> <p>Outstanding Notional Amount (Currency 2)<br/> /outstandingNotionalAmount[2]</p> <p>Change In Number of Options<br/> /changeInNumberOfOptions</p> <p>Outstanding Number of Options<br/> /outstandingNumberOfOptions</p> | <p>Outstanding Number of Units<br/> Event Block</p> <p>Change In Notional Amount (Currency 1)<br/> Event Block</p> <p>Outstanding Notional Amount (Currency 1)<br/> Event Block</p> <p>Change In Notional Amount (Currency 2)<br/> Event Block</p> <p>Outstanding Notional Amount (Currency 2)<br/> Event Block</p> <p>Change In Number of Options<br/> Event Block</p> <p>Outstanding Number of Options<br/> Event Block</p> |
| hktr-<br>eqd-<br>busi-40-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Amendment</p> <p><b>Product:</b><br/> Equity:Option:PriceReturnBasicPerformance<br/> Equity:Swap:PriceReturnBasicPerformance<br/> Equity:Swap:ParameterReturnVariance<br/> Equity:Swap:ParameterReturnDividend<br/> Equity:Other</p> <p><b>Description:</b><br/> 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>   | <p>Event Date:<br/> /agreementDate</p> <p>Expiration Date (Equity Option):<br/> /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate<br/> OR<br/> /trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise/expirationDate/adjustableDate/unadjustedDate<br/> OR<br/> /trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate/unadjustedDate</p>   | <p>Event Date:<br/> Event Block</p> <p>Expiration Date (Equity Option)<br/> Option Exercise Block</p> <p>Valuation Date (Variance Swap)<br/> Variance Leg – General Information Block</p> <p>Termination Date (Equity Swap)<br/> Interest Leg Block<br/> OR<br/> Equity Leg Block</p> <p>Termination Date (Dividend Swap)<br/> Dividend Leg Block</p>   |

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

| Rule ID            | Description   | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field   |
|--------------------|---|---|---|
|                    | <p><b>Description:</b><br/> The <b>Effective Date</b> 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"> <li>- For Equity Option, the <b>expiration date</b>;</li> <li>- For Variance Swap, the <b>valuation date</b>;</li> <li>- For Equity Swap, the latter <b>termination date</b> (unadjusted) between equity leg and interest leg;</li> <li>- For Dividend Swap, the latter <b>termination date</b> (unadjusted) between dividend leg and fixed leg;</li> <li>- For Equity Other, the <b>final maturity date</b>.</li> </ul> | <p>OR</p> <p>/trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p><b>Valuation Date</b> (Variance Swap):<br/> /trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate</p> <p><b>Termination Date</b> (Equity Swap):<br/> Equity leg:<br/> /trade/equitySwapTransactionSupplement/returnLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Interest leg:<br/> /trade/equitySwapTransactionSupplement/interestLeg/interestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate</p> <p><b>Termination Date</b> (Dividend Swap):<br/> Dividend leg:<br/> /trade/dividendSwapTransactionSupplement/dividendLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Fixed leg:<br/> /trade/dividendSwapTransactionSupplement/fixedLeg/terminationDate/adjustableDate/unadjustedDate</p> <p><b>Final Maturity Date</b> (Equity Other)<br/> Not applicable</p> | <p>OR</p> <p>Equity Leg Block</p> <p><b>Termination Date</b> (Dividend Swap)<br/> Dividend Leg Block</p> <p>OR</p> <p>Fixed Leg Block</p> <p><b>Final Maturity Date</b> (Equity Other)<br/> General Trade Details Block</p> |
| hktr-eqd-busi-42-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Full Termination, Partial Termination</p> <p><b>Product:</b><br/> Equity:Swap:ParameterReturnDividend</p>  | <p><b>Change in Number of Units</b><br/> /changeInNumberOfUnits</p> <p><b>Outstanding Number of Units</b><br/> /outstandingNumberOfUnits</p>  | <p><b>Change in Number of Units</b><br/> Event Block</p> <p><b>Outstanding Number of Units</b><br/> Event Block</p>   |

| Rule ID            | Description   | FpML Location of Involved Field Group or Field                           | CSV Location of Involved Field Group or Field              |
|--------------------|---|--|--|
|                    | <b>Description:</b><br>The sum of the <a href="#">Change in Number of Units</a> and the <a href="#">Outstanding Number of Units</a> should be equal to the current number of units.   |  |  |
| hktr-eqd-busi-43-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">Full Termination</a><br><b>Product:</b><br><a href="#">Equity:Swap:ParameterReturnDividend</a><br><b>Description:</b><br>For Full Termination, the <a href="#">Outstanding Number of Units</a> must be zero.  | <a href="#">Outstanding Number of Units</a><br>/outstandingNumberOfUnits | <a href="#">Outstanding Number of Units</a><br>Event Block |
| hktr-eqd-busi-44-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">Partial Termination</a><br><b>Product:</b><br><a href="#">Equity:Swap:ParameterReturnDividend</a><br><b>Description:</b><br>For Partial Termination, the <a href="#">Outstanding Number of Units</a> must be less than the current number of units. | <a href="#">Outstanding Number of Units</a><br>/outstandingNumberOfUnits | <a href="#">Change in Number of Units</a><br>Event Block   |
| hktr-eqd-busi-45-r | <b>Action:</b> <a href="#">Request</a><br><b>Event:</b> <a href="#">Partial Termination</a><br><b>Product:</b><br><a href="#">Equity:Swap:ParameterReturnDividend</a><br><b>Description:</b><br>For Partial Termination, the <a href="#">Outstanding Number of Units</a> cannot be zero.                                | <a href="#">Outstanding Number of Units</a><br>/outstandingNumberOfUnits | <a href="#">Outstanding Number of Units</a><br>Event Block |



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

### 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><b>Action:</b> Request</p> <p><b>Event:</b> Backloading</p> <p><b>Product:</b><br/> Credit:Single Name:Sovereign<br/> Credit:Single Name:Corporate<br/> Credit:Index:CDX<br/> Credit:Index:iTraxx<br/> Credit:IndexTranche:CDX<br/> Credit:IndexTranche:iTraxx<br/> Credit:Other</p> <p><b>Description:</b><br/> The <a href="#">Backloading Date</a> must be equal to or before the Trade Maturity Date.</p> <p>Trade Maturity Date is:</p> <ul style="list-style-type: none"> <li>- For Credit Single Name, Credit Index &amp; Credit Index Tranche, the <a href="#">Scheduled Termination Date</a>;</li> <li>- For Credit Other, the <a href="#">Final Maturity Date</a>.</li> </ul> | <p><a href="#">Backloading Date</a>:<br/> /tr:backloadingDate</p> <p><a href="#">Scheduled Termination Date</a>:<br/> /trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate</p> <p><a href="#">Final Maturity Date</a> (Credit Other)<br/> Not applicable</p> | <p><a href="#">Backloading Date</a>:<br/> Event Block</p> <p><a href="#">Scheduled Termination Date</a>:<br/> General Terms Block</p> <p><a href="#">Final Maturity Date</a> (Credit Other)<br/> General Terms Block</p> |
| hktr-cd-busi-2-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> New Trade, Backloading, Amendment</p> <p><b>Product:</b><br/> Credit:Other</p> <p><b>Description:</b><br/> The <a href="#">Trade Date</a> must be equal to or before the <a href="#">Final Maturity Date</a>.</p>   | <p><a href="#">Trade Date</a>:<br/> /trade/tradeHeader/tradeDate</p> <p><a href="#">Final Maturity Date</a> (Credit Other)<br/> Not applicable</p>  | <p><a href="#">Trade Date</a>:<br/> Trade Header</p> <p><a href="#">Final Maturity Date</a> (Credit Other)<br/> 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><b>Action:</b> Request</p> <p><b>Event:</b> Amendment</p> <p><b>Product:</b><br/> Credit:Single Name:Sovereign<br/> Credit:Single Name:Corporate<br/> Credit:Index:CDX<br/> Credit:Index:iTraxx<br/> Credit:IndexTranche:CDX<br/> Credit:IndexTranche:iTraxx<br/> Credit:Other</p> <p><b>Description:</b><br/> 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"> <li>- For Credit Single Name, Credit Index &amp; Credit Index Tranche, the Scheduled Termination Date;</li> <li>- For Credit Other, the Final Maturity Date.</li> </ul> | <p><b>Event Date:</b><br/> /agreementDate</p> <p><b>Scheduled Termination Date:</b><br/> /trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate</p> <p><b>Final Maturity Date</b> (Credit Other)<br/> Not applicable</p> | <p><b>Event Date:</b><br/> Event Block</p> <p><b>Scheduled Termination Date:</b><br/> General Terms Block</p> <p><b>Final Maturity Date</b> (Credit Other)<br/> General Terms Block</p> |
| hktr-cd-busi-4-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Partial Termination, Full Termination</p> <p><b>Product:</b><br/> Credit:Single Name:Sovereign<br/> Credit:Single Name:Corporate<br/> Credit:Index:CDX<br/> Credit:Index:iTraxx<br/> Credit:IndexTranche:CDX<br/> Credit:IndexTranche:iTraxx</p>   | <p><b>Event Date:</b><br/> /agreementDate</p> <p><b>Scheduled Termination Date:</b><br/> /trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate</p>  | <p><b>Event Date:</b><br/> Event Block</p> <p><b>Scheduled Termination Date:</b><br/> 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:<br/> The <a href="#">Event Date</a> 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"> <li>- For Credit Single Name, Credit Index &amp; Credit Index Tranche, the <a href="#">Scheduled Termination Date</a>.</li> </ul>  |  |  |
| hktr-cd-busi-5-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment</a></p> <p><b>Product:</b><br/> <a href="#">Credit:Single Name:Sovereign</a><br/> <a href="#">Credit:Single Name:Corporate</a><br/> <a href="#">Credit:Index:CDX</a><br/> <a href="#">Credit:Index:iTraxx</a><br/> <a href="#">Credit:IndexTranche:CDX</a><br/> <a href="#">Credit:IndexTranche:iTraxx</a><br/> <a href="#">Credit:Other</a></p> <p><b>Description:</b><br/> The <a href="#">Effective Date</a> 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"> <li>- For Credit Single Name, Credit Index &amp; Credit Index Tranche, the <a href="#">Scheduled Termination Date</a>;</li> <li>- For Credit Other, the <a href="#">Final Maturity Date</a>.</li> </ul> | <p><a href="#">Effective Date:</a><br/> /effectiveDate</p> <p><a href="#">Scheduled Termination Date:</a><br/> /trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate</p> <p><a href="#">Final Maturity Date</a> (Credit Other)<br/> Not applicable</p> | <p><a href="#">Effective Date:</a><br/> Event Block</p> <p><a href="#">Scheduled Termination Date:</a><br/> General Terms Block</p> <p><a href="#">Final Maturity Date</a> (Credit Other)<br/> General Terms Block</p> |
| hktr-cd-busi-6-r | <p><b>Action:</b> <a href="#">Request</a></p>   | <p><a href="#">Effective Date:</a><br/> /effectiveDate</p>   | <p><a href="#">Effective Date:</a><br/> Event Block</p>  |

| Rule ID          | Description   | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|------------------|---|--|--|
|                  | <p><b>Event:</b> Partial Termination, Full Termination</p> <p><b>Product:</b><br/> Credit:Single Name:Sovereign<br/> Credit:Single Name:Corporate<br/> Credit:Index:CDX<br/> Credit:Index:iTraxx<br/> Credit:IndexTranche:CDX<br/> Credit:IndexTranche:iTraxx</p> <p><b>Description:</b><br/> The <a href="#">Effective Date</a> 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"> <li>- For Credit Single Name, Credit Index &amp; Credit Index Tranche, the <a href="#">Scheduled Termination Date</a>.</li> </ul> | <p><a href="#">Scheduled Termination Date</a>:<br/> /trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate</p>  | <p><a href="#">Scheduled Termination Date</a>:<br/> General Terms Block</p>  |
| hktr-cd-busi-7-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment</a></p> <p><b>Product:</b><br/> Credit:Single Name:Sovereign<br/> Credit:Single Name:Corporate<br/> Credit:Index:CDX<br/> Credit:Index:iTraxx<br/> Credit:IndexTranche:CDX<br/> Credit:IndexTranche:iTraxx<br/> Credit:Other</p> <p><b>Description:</b><br/> The <a href="#">Event Date</a> of the post trade event must be before or equal to the original Trade Maturity Date.</p>   | <p><a href="#">Event Date</a>:<br/> /agreementDate</p> <p><a href="#">Scheduled Termination Date</a>:<br/> /trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate</p> <p><a href="#">Final Maturity Date</a> (Credit Other)<br/> Not applicable</p> | <p><a href="#">Event Date</a>:<br/> Event Block</p> <p><a href="#">Scheduled Termination Date</a>:<br/> General Terms Block</p> <p><a href="#">Final Maturity Date</a> (Credit Other)<br/> 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"> <li>- For Credit Single Name, Credit Index &amp; Credit Index Tranche, the <a href="#">Scheduled Termination Date</a>.</li> <li>- For Credit Other, the <a href="#">final maturity date</a></li> </ul>   |  |  |
| hktr-cd-busi-8-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment</a></p> <p><b>Product:</b><br/> <a href="#">Credit:Single Name:Sovereign</a><br/> <a href="#">Credit:Single Name:Corporate</a><br/> <a href="#">Credit:Index:CDX</a><br/> <a href="#">Credit:Index:iTraxx</a><br/> <a href="#">Credit:IndexTranche:CDX</a><br/> <a href="#">Credit:IndexTranche:iTraxx</a><br/> <a href="#">Credit:Other</a></p> <p><b>Description:</b><br/> The <a href="#">Effective Date</a> 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"> <li>- For Credit Single Name, Credit Index &amp; Credit Index Tranche, the <a href="#">Scheduled Termination Date</a>.</li> <li>- For Credit Other, the <a href="#">final maturity date</a></li> </ul> | <p><a href="#">Effective Date</a>:<br/> /effectiveDate</p> <p><a href="#">Scheduled Termination Date</a>:<br/> /trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate</p> <p><a href="#">Final Maturity Date</a> (Credit Other)<br/> Not applicable</p> | <p><a href="#">Effective Date</a>:<br/> Event Block</p> <p><a href="#">Scheduled Termination Date</a>:<br/> General Terms Block</p> <p><a href="#">Final Maturity Date</a> (Credit Other)<br/> General Trade Details Block</p> |
| hktr-cd-busi-9-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> <a href="#">Full Termination</a>, <a href="#">Partial Termination</a></p> <p><b>Product:</b></p>  | <p><a href="#">Outstanding Notional Amount (Currency 1)</a><br/> /sizeChange[1]/outstandingNotionalAmount</p> <p><a href="#">Leg Type (Leg 1)</a><br/> /sizeChange[1]/tr:legType</p>   | <p><a href="#">Outstanding Notional Amount (Currency 1)</a><br/> Event Block</p> <p><a href="#">Leg Type (Leg 1)</a><br/> 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<br/> Credit:Single Name:Corporate<br/> Credit:Index:CDX<br/> Credit:Index:iTraxx<br/> Credit:IndexTranche:CDX<br/> Credit:IndexTranche:iTraxx</p> <p><b>Description:</b><br/> For Credit, the following fields must be populated:<br/> 1. Outstanding Notional Amount (Currency 1)</p> <p>The following fields are not applicable and must not be populated:<br/> 1. Leg Type (Leg 1)<br/> 2. Change in Number of Units (Leg 1)<br/> 3. Outstanding Number of Units (Leg 1)<br/> 4. Leg Type (Leg 2)<br/> 5. Change in Number of Units (Leg 2)<br/> 6. Outstanding Number of Units (Leg 2)</p> | <p>Change in Number of Units (Leg 1)<br/> /sizeChange[1]/changeInNumberOfUnits</p> <p>Outstanding Number of Units (Leg 1)<br/> /sizeChange[1]/outstandingNumberOfUnits</p> <p>Leg Type (Leg 2)<br/> /sizeChange[2]/tr:legType</p> <p>Change in Number of Units (Leg 2)<br/> /sizeChange[2]/changeInNumberOfUnits</p> <p>Outstanding Number of Units (Leg 2)<br/> /sizeChange[2]/outstandingNumberOfUnits</p> | <p>Change in Number of Units (Leg 1)<br/> Event Block</p> <p>Outstanding Number of Units (Leg 1)<br/> Event Block</p> <p>Leg Type (Leg 2)<br/> Event Block</p> <p>Change in Number of Units (Leg 2)<br/> Event Block</p> <p>Outstanding Number of Units (Leg 2)<br/> 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><b>Action:</b> Request</p> <p><b>Event:</b> Backloading</p> <p><b>Product:</b><br/> Commodity:Swap:FixedFloat,<br/> Commodity:Swap:FloatFloat,<br/> Commodity:Swap:FloatCoal,<br/> Commodity:Swap:FloatGas,<br/> Commodity:Swap:FloatOil,<br/> Commodity:Swap:FloatElectricity,<br/> Commodity:Swap:FixedOil,<br/> Commodity:Swap:FixedGas,<br/> Commodity:Swap:FixedCoal,<br/> Commodity:Swap:FixedElectricity,<br/> Commodity:Option:OptionOption,<br/> Commodity:Option:FixedBullion,<br/> Commodity:Option:FixedMetal,<br/> Commodity:Option:AverageBullion,<br/> Commodity:Option:AverageMetal,<br/> Commodity:Forward:FixedBullion,<br/> Commodity:Forward:FixedMetal,<br/> Commodity:Forward:AverageBullion,<br/> Commodity:Forward:AverageMetal,<br/> Commodity:Other</p> <p><b>Description:</b><br/> The <a href="#">Backloading Date</a> must be equal to or before the Maturity Date where the Maturity date can be determined as follows:</p> <p>For CM Swap, the <a href="#">Swap Termination Date</a>.</p> | <p><a href="#">Backloading Date</a>:<br/> /tr:backloadingDate</p> <p><a href="#">Swap Termination Date</a>(Commodity Swap):<br/> /trade/commoditySwap/terminationDate/adjustableDate/unadjustedDate</p> <p><a href="#">Value Date</a>(Commodity Forward):<br/> /trade/commodityOption/commodityForward/valueDate/adjustableDate/unadjustedDate</p> <p><a href="#">Expiration Date</a>(Commodity Option):<br/> American Exercise:<br/> /trade/commodityOption/exercise/americanExercise/exercisePeriod/expirationDate/adjustableDate/unadjustedDate</p> <p>European Exercise:<br/> /trade/commodityOption/exercise/europeanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Physical American Exercise:<br/> /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[1] to<br/> /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Physical European Exercise:<br/> /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[1] to<br/> /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> | <p><a href="#">Backloading Date</a>:<br/> Event Block</p> <p><a href="#">Swap Termination Date</a>(Commodity Swap):<br/> Swap Block</p> <p><a href="#">Value Date</a>(Commodity Forward):<br/> Forward Block</p> <p><a href="#">Expiration Date</a>(Commodity Option):<br/> Option Block/Physical Option Block</p> <p><a href="#">Final Maturity Date</a> (Commodity Other):<br/> 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 <a href="#">Expiration Date</a> of option exercise; or the latest <a href="#">Expiration Date</a> of option physical exercise.</p> <p>For CM Forward, the <a href="#">Value Date</a></p> <p>For CM Other, the <a href="#">Final Maturity Date</a></p>   | <p>rcise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p><a href="#">Final Maturity Date</a> (Commodity Other):<br/>Not applicable</p>   |   |
| hktr-cm-busi-2-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment</a></p> <p><b>Product:</b><br/> <a href="#">Commodity:Swap:FixedFloat</a>,<br/> <a href="#">Commodity:Swap:FloatFloat</a>,<br/> <a href="#">Commodity:Swap:FloatCoal</a>,<br/> <a href="#">Commodity:Swap:FloatGas</a>,<br/> <a href="#">Commodity:Swap:FloatOil</a>,<br/> <a href="#">Commodity:Swap:FloatElectricity</a>,<br/> <a href="#">Commodity:Swap:FixedOil</a>,<br/> <a href="#">Commodity:Swap:FixedGas</a>,<br/> <a href="#">Commodity:Swap:FixedCoal</a>,<br/> <a href="#">Commodity:Swap:FixedElectricity</a>,<br/> <a href="#">Commodity:Option:OptionOption</a>,<br/> <a href="#">Commodity:Option:FixedBullion</a>,<br/> <a href="#">Commodity:Option:FixedMetal</a>,<br/> <a href="#">Commodity:Option:AverageBullion</a>,<br/> <a href="#">Commodity:Option:AverageMetal</a>,<br/> <a href="#">Commodity:Forward:FixedBullion</a>,<br/> <a href="#">Commodity:Forward:FixedMetal</a>,<br/> <a href="#">Commodity:Forward:AverageBullion</a>,<br/> <a href="#">Commodity:Forward:AverageMetal</a>,<br/> <a href="#">Commodity:Other</a></p> <p><b>Description:</b><br/> The <a href="#">Event Date</a> of the post trade event must be before or equal to the Maturity Date specified in</p> | <p><a href="#">Event Date</a>:<br/>/agreementDate</p> <p><a href="#">Swap Termination Date</a>(Commodity Swap):<br/>/trade/commoditySwap/terminationDate/adjustableDate/unadjustedDate</p> <p><a href="#">Value Date</a>(Commodity Forward):<br/>/trade/commodityOption/commodityForward/valueDate/adjustableDate/unadjustedDate</p> <p><a href="#">Expiration Date</a>(Commodity Option):<br/> American Exercise:<br/>/trade/commodityOption/exercise/americanExercise/exercisePeriod/expirationDate/adjustableDate/unadjustedDate<br/> <br/> European Exercise:<br/>/trade/commodityOption/exercise/europeanExercise/expirationDate/adjustableDate/unadjustedDate<br/> <br/> Physical American Exercise:<br/>/trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[1] to<br/>/trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> | <p><a href="#">Event Date</a>:<br/>Agreement Date – Event Block</p> <p><a href="#">Swap Termination Date</a>(Commodity Swap):<br/>Swap Block</p> <p><a href="#">Value Date</a>(Commodity Forward):<br/>Forward Block</p> <p><a href="#">Expiration Date</a>(Commodity Option):<br/>Option Block/Physical Option Block</p> <p><a href="#">Final Maturity Date</a> (Commodity Other):<br/>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 <a href="#">Swap Termination Date</a>.</p> <p>For CM Option, the <a href="#">Expiration Date</a> of option exercise; or the latest <a href="#">Expiration Date</a> of option physical exercise.</p> <p>For CM Forward, the <a href="#">Value Date</a></p> <p>For CM Other, the <a href="#">Final Maturity Date</a></p>   | <p>Physical European Exercise:<br/> /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[1] to<br/> /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p><a href="#">Final Maturity Date</a> (Commodity Other):<br/> Not applicable</p>  |   |
| hktr-cm-busi-3-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Partial Termination</a>, <a href="#">Full Termination</a></p> <p><b>Product:</b><br/> <a href="#">Commodity:Swap:FixedFloat</a>,<br/> <a href="#">Commodity:Swap:FloatFloat</a>,<br/> <a href="#">Commodity:Swap:FloatCoal</a>,<br/> <a href="#">Commodity:Swap:FloatGas</a>,<br/> <a href="#">Commodity:Swap:FloatOil</a>,<br/> <a href="#">Commodity:Swap:FloatElectricity</a>,<br/> <a href="#">Commodity:Swap:FixedOil</a>,<br/> <a href="#">Commodity:Swap:FixedGas</a>,<br/> <a href="#">Commodity:Swap:FixedCoal</a>,<br/> <a href="#">Commodity:Swap:FixedElectricity</a>,<br/> <a href="#">Commodity:Option:OptionOption</a>,<br/> <a href="#">Commodity:Option:OptionFixedBullion</a>,<br/> <a href="#">Commodity:Option:OptionFixedMetal</a>,<br/> <a href="#">Commodity:Option:OptionAverageBullion</a>,<br/> <a href="#">Commodity:Option:OptionAverageMetal</a>,<br/> <a href="#">Commodity:Forward:FixedBullion</a>,<br/> <a href="#">Commodity:Forward:FixedMetal</a>,<br/> <a href="#">Commodity:Forward:AverageBullion</a>,<br/> <a href="#">Commodity:Forward:AverageMetal</a></p> | <p><a href="#">Event Date</a>:<br/> /agreementDate</p> <p><a href="#">Swap Termination Date</a>(Commodity Swap):<br/> /trade/commoditySwap/terminationDate/adjustableDate/unadjustedDate</p> <p><a href="#">Value Date</a>(Commodity Forward):<br/> /trade/commodityOption/commodityForward/valueDate/adjustableDate/unadjustedDate</p> <p><a href="#">Expiration Date</a>(Commodity Option):<br/> American Exercise:<br/> /trade/commodityOption/exercise/americanExercise/exercisePeriod/expirationDate/adjustableDate/unadjustedDate</p> <p>European Exercise:<br/> /trade/commodityOption/exercise/europeanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Physical American Exercise:<br/> /trade/commodityOption/physicalExercise/americanExercise/expirationDate/adjustableDate/unadjustedDate</p> | <p><a href="#">Event Date</a>:<br/> Agreement Date – Event Block</p> <p><a href="#">Swap Termination Date</a>(Commodity Swap):<br/> Swap Block</p> <p><a href="#">Value Date</a>(Commodity Forward):<br/> Forward Block</p> <p><a href="#">Expiration Date</a>(Commodity Option):<br/> 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><b>Description:</b><br/> The <a href="#">Event Date</a> 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 <a href="#">Swap Termination Date</a>.</p> <p>For CM Option, the <a href="#">Expiration Date</a> of option exercise; or the latest <a href="#">Expiration Date</a> of option physical exercise.</p> <p>For CM Forward, the <a href="#">Value Date</a></p>   | <p>rcise/expirationDates/adjustableDates/unadjustedDate[1] to<br/> /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Physical European Exercise:<br/> /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[1] to<br/> /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p>   |   |
| hktr-cm-busi-4-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment</a></p> <p><b>Product:</b><br/> <a href="#">Commodity:Swap:FixedFloat</a>,<br/> <a href="#">Commodity:Swap:FloatFloat</a>,<br/> <a href="#">Commodity:Swap:FloatCoal</a>,<br/> <a href="#">Commodity:Swap:FloatGas</a>,<br/> <a href="#">Commodity:Swap:FloatOil</a>,<br/> <a href="#">Commodity:Swap:FloatElectricity</a>,<br/> <a href="#">Commodity:Swap:FixedOil</a>,<br/> <a href="#">Commodity:Swap:FixedGas</a>,<br/> <a href="#">Commodity:Swap:FixedCoal</a>,<br/> <a href="#">Commodity:Swap:FixedElectricity</a>,<br/> <a href="#">Commodity:Option:OptionOption</a>,<br/> <a href="#">Commodity:Option:FixedBullion</a>,<br/> <a href="#">Commodity:Option:FixedMetal</a>,<br/> <a href="#">Commodity:Option:AverageBullion</a>,<br/> <a href="#">Commodity:Option:AverageMetal</a>,<br/> <a href="#">Commodity:Forward:FixedBullion</a>,<br/> <a href="#">Commodity:Forward:FixedMetal</a>,</p> | <p><a href="#">Effective Date</a>:<br/> /effectiveDate</p> <p><a href="#">Swap Termination Date</a>(Commodity Swap):<br/> /trade/commoditySwap/terminationDate/adjustableDate/unadjustedDate</p> <p><a href="#">Value Date</a>(Commodity Forward):<br/> /trade/commodityOption/commodityForward/valueDate/adjustableDate/unadjustedDate</p> <p><a href="#">Expiration Date</a>(Commodity Option):<br/> American Exercise:<br/> /trade/commodityOption/exercise/americanExercise/exercisePeriod/expirationDate/adjustableDate/unadjustedDate</p> <p>European Exercise:<br/> /trade/commodityOption/exercise/europeanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Physical American Exercise:</p> | <p><a href="#">Effective Date</a>:<br/> Event Block</p> <p><a href="#">Swap Termination Date</a>(Commodity Swap):<br/> Swap Block</p> <p><a href="#">Value Date</a>(Commodity Forward):<br/> Forward Block</p> <p><a href="#">Expiration Date</a>(Commodity Option):<br/> Option Block/Physical Option Block</p> <p><a href="#">Final Maturity Date</a> (Commodity Other):<br/> 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,<br/> Commodity:Forward:AverageMetal,<br/> Commodity:Other</p> <p><b>Description:</b><br/> The <b>Effective Date</b> 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 <b>Swap Termination Date</b>.</p> <p>For CM Option, the <b>Expiration Date</b> of option exercise; or the latest <b>Expiration Date</b> of option physical exercise.</p> <p>For CM Forward, the <b>Value Date</b></p> <p>For CM Other, the <b>Final Maturity Date</b></p> | <p>/trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[1] to<br/> /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Physical European Exercise:<br/> /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[1] to<br/> /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p><b>Final Maturity Date</b> (Commodity Other):<br/> Not applicable</p> |  |
| hktr-cm-busi-5-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Partial Termination, Full Termination</p> <p><b>Product:</b><br/> Commodity:Swap:FixedFloat,<br/> Commodity:Swap:FloatFloat,<br/> Commodity:Swap:FloatCoal,<br/> Commodity:Swap:FloatGas,<br/> Commodity:Swap:FloatOil,<br/> Commodity:Swap:FloatElectricity,<br/> Commodity:Swap:FixedOil,<br/> Commodity:Swap:FixedGas,<br/> Commodity:Swap:FixedCoal,<br/> Commodity:Swap:FixedElectricity,<br/> Commodity:Option:OptionOption,<br/> Commodity:Option:FixedBullion,</p>   | <p><b>Effective Date:</b><br/> /effectiveDate</p> <p><b>Swap Termination Date</b>(Commodity Swap):<br/> /trade/commoditySwap/terminationDate/adjustableDate/unadjustedDate</p> <p><b>Value Date</b>(Commodity Forward):<br/> /trade/commodityOption/commodityForward/valueDate/adjustableDate/unadjustedDate</p> <p><b>Expiration Date</b>(Commodity Option):<br/> American Exercise:<br/> /trade/commodityOption/exercise/americanExercise/exercisePeriod/expirationDate/adjustableDate/unadjustedDate</p>   | <p><b>Effective Date:</b><br/> Event Block</p> <p><b>Swap Termination Date</b>(Commodity Swap):<br/> Swap Block</p> <p><b>Value Date</b>(Commodity Forward):<br/> Forward Block</p> <p><b>Expiration Date</b>(Commodity Option):<br/> 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,<br/> Commodity:Option:AverageBullion,<br/> Commodity:Option:AverageMetal,<br/> Commodity:Forward:FixedBullion,<br/> Commodity:Forward:FixedMetal,<br/> Commodity:Forward:AverageBullion,<br/> Commodity:Forward:AverageMetal</p> <p><b>Description:</b><br/> The <a href="#">Effective Date</a> 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 <a href="#">Swap Termination Date</a>.</p> <p>For CM Option, the <a href="#">Expiration Date</a> of option exercise; or the latest <a href="#">Expiration Date</a> of option physical exercise.</p> <p>For CM Forward, the <a href="#">Value Date</a></p> | <p>European Exercise:<br/> /trade/commodityOption/exercise/europeanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Physical American Exercise:<br/> /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[1] to<br/> /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Physical European Exercise:<br/> /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[1] to<br/> /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> |  |
| hktr-cm-busi-7-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">New Trade</a>, <a href="#">Backloading</a>, <a href="#">Amendment</a></p> <p><b>Product:</b><br/> <a href="#">Commodity:Swap:FixedFloat</a>,<br/> <a href="#">Commodity:Swap:FloatFloat</a>,<br/> <a href="#">Commodity:Swap:FloatCoal</a>,<br/> <a href="#">Commodity:Swap:FloatGas</a>,<br/> <a href="#">Commodity:Swap:FloatOil</a>,<br/> <a href="#">Commodity:Swap:FloatElectricity</a>,<br/> <a href="#">Commodity:Swap:FixedOil</a>,<br/> <a href="#">Commodity:Swap:FixedGas</a>,<br/> <a href="#">Commodity:Swap:FixedCoal</a>,<br/> <a href="#">Commodity:Swap:FixedElectricity</a>,</p>  | <p><a href="#">Trade Date</a>:<br/> /trade/tradeHeader/tradeDate</p> <p><a href="#">Swap Termination Date</a>(Commodity Swap):<br/> /trade/commoditySwap/terminationDate/adjustableDate/unadjustedDate</p> <p><a href="#">Value Date</a>(Commodity Forward):<br/> /trade/commodityOption/commodityForward/valueDate/adjustableDate/unadjustedDate</p> <p><a href="#">Expiration Date</a>(Commodity Option):<br/> American Exercise:<br/> /trade/commodityOption/exercise/americanExercise/exercisePeriod/expirationDate/adjustableDate/unadjustedDate</p>  | <p><a href="#">Trade Date</a>:<br/> Trade Header</p> <p><a href="#">Swap Termination Date</a>(Commodity Swap):<br/> Swap Block</p> <p><a href="#">Value Date</a>(Commodity Forward):<br/> Forward Block</p> <p><a href="#">Expiration Date</a>(Commodity Option):<br/> Option Block/Physical Option Block</p> <p><a href="#">Final Maturity Date</a> (Commodity Other):<br/> 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,<br/> Commodity:Option:FixedBullion,<br/> Commodity:Option:FixedMetal,<br/> Commodity:Option:AverageBullion,<br/> Commodity:Option:AverageMetal,<br/> Commodity:Forward:FixedBullion,<br/> Commodity:Forward:FixedMetal,<br/> Commodity:Forward:AverageBullion,<br/> Commodity:Forward:AverageMetal,<br/> Commodity:Other</p> <p><b>Description:</b><br/> The <a href="#">Trade Date</a> must be equal to or before the Maturity Date where the Maturity date can be determined as follows:</p> <p>For CM Swap, the <a href="#">Swap Termination Date</a>.</p> <p>For CM Option, the <a href="#">Expiration Date</a> of option exercise; or the latest <a href="#">Expiration Date</a> of option physical exercise.</p> <p>For CM Forward, the <a href="#">Value Date</a></p> <p>For CM Other, the <a href="#">Final Maturity Date</a></p> | <p>Date</p> <p>European Exercise:<br/> /trade/commodityOption/exercise/europeanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Physical American Exercise:<br/> /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[1] to<br/> /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Physical European Exercise:<br/> /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[1] to<br/> /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p><a href="#">Final Maturity Date</a> (Commodity Other):<br/> Not applicable</p> |   |
| hktr-cm-busi-9-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Partial Termination</a>, <a href="#">Full Termination</a></p> <p><b>Product:</b><br/> Commodity:Swap:FixedFloat,<br/> Commodity:Swap:FloatFloat,<br/> Commodity:Swap:FloatCoal,<br/> Commodity:Swap:FloatGas,<br/> Commodity:Swap:FloatOil,<br/> Commodity:Swap:FloatElectricity,<br/> Commodity:Swap:FixedOil,</p>  | <p><a href="#">change in number of units</a><br/> /changeInNumberOfUnits[1]<br/> And/or<br/> /changeInNumberOfUnits[1]</p> <p><a href="#">outstanding number of units</a><br/> /outstandingNumberOfUnits[1]<br/> And/or<br/> /outstandingNumberOfUnits[2]</p>  | <p><a href="#">change in number of units</a><br/> Event Block</p> <p><a href="#">outstanding number of units</a><br/> 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,<br>Commodity:Swap:FixedCoal,<br>Commodity:Swap:FixedElectricity,<br>Commodity:Option:OptionOption,<br>Commodity:Option:FixedBullion,<br>Commodity:Option:FixedMetal,<br>Commodity:Option:AverageBullion,<br>Commodity:Option:AverageMetal,<br>Commodity:Forward:FixedBullion,<br>Commodity:Forward:FixedMetal,<br>Commodity:Forward:AverageBullion,<br>Commodity:Forward:AverageMetal<br><br><b>Description:</b><br>The sum of the <a href="#">change in number of units</a> and the <a href="#">outstanding number of units</a> should be equal to the current number of units. |   |  |
| hktr-cm-busi-10-r | <b>Action:</b> Request<br><br><b>Event:</b> Full Termination<br><br><b>Product:</b><br>Commodity:Swap:FixedFloat,<br>Commodity:Swap:FloatFloat,<br>Commodity:Swap:FloatCoal,<br>Commodity:Swap:FloatGas,<br>Commodity:Swap:FloatOil,<br>Commodity:Swap:FloatElectricity,<br>Commodity:Swap:FixedOil,<br>Commodity:Swap:FixedGas,<br>Commodity:Swap:FixedCoal,<br>Commodity:Swap:FixedElectricity,<br>Commodity:Option:OptionOption,<br>Commodity:Option:FixedBullion,<br>Commodity:Option:FixedMetal,<br>Commodity:Option:OptionAverageBullion,   | <a href="#">outstanding number of units</a><br>/outstandingNumberOfUnits[1]<br>And/or<br>/outstandingNumberOfUnits[2] | <a href="#">outstanding number of units</a><br>Event Block |

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



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

| Rule ID           | Description  | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field  |
|-------------------|--|---|--|
|                   | <b>Product:</b><br>Commodity:Swap:FixedFloat,<br>Commodity:Swap:FloatFloat,<br>Commodity:Swap:FloatCoal,<br>Commodity:Swap:FloatGas,<br>Commodity:Swap:FloatOil,<br>Commodity:Swap:FloatElectricity,<br>Commodity:Swap:FixedOil,<br>Commodity:Swap:FixedGas,<br>Commodity:Swap:FixedCoal,<br>Commodity:Swap:FixedElectricity<br><br><b>Description:</b><br>If one of the quantities is zero, the other one must be zero. | /trade/commoditySwap/fixedLeg/totalNotionalQuantity<br><br>Floating Leg:<br>/trade/commoditySwap/floatingLeg[1   2]/totalNotionalQuantity<br><br>Coal Physical Leg:<br>/trade/commoditySwap/coalPhysicalLeg/deliveryQuantity/totalPhysicalQuantity<br><br>Gas Physical Leg:<br>/trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/totalPhysicalQuantity<br><br>Oil Physical Leg:<br>/trade/commoditySwap/oilPhysicalLeg/deliveryQuantity/totalPhysicalQuantity<br><br>Electricity Physical Leg:<br>/trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/totalPhysicalQuantity | Total Notional Quantity<br>Fixed Leg Block<br><br>Floating Leg:<br>Total Notional Quantity<br>Floating Leg 1/2 Block<br><br>Coal Physical Leg:<br>Delivery Quantity Total Physical Quantity<br>Coal Physical Leg Block<br><br>Gas Physical Leg:<br>Delivery Quantity Total Physical Quantity<br>Gas Physical Leg Block<br><br>Oil Physical Leg:<br>Delivery Quantity Total Physical Quantity<br>Oil Physical Leg Block<br><br>Electricity Physical Leg:<br>Delivery Quantity Total Physical Quantity<br>Electricity Physical Leg Block |
| hktr-cm-busi-14-r | <b>Action:</b> Request<br><br><b>Event:</b> Amendment<br><br><b>Product:</b><br>Commodity:Swap:FixedFloat,<br>Commodity:Swap:FloatFloat,<br>Commodity:Swap:FloatCoal,<br>Commodity:Swap:FloatGas,<br>Commodity:Swap:FloatOil,<br>Commodity:Swap:FloatElectricity,<br>Commodity:Swap:FixedOil,<br>Commodity:Swap:FixedGas,<br>Commodity:Swap:FixedCoal,   | <b>Event Date:</b><br>/agreementDate<br><br><b>Swap Termination Date</b> (Commodity Swap):<br>/trade/commoditySwap/terminationDate/adjustableDate/unadjustedDate<br><br><b>Value Date</b> (Commodity Forward):<br>/trade/commodityOption/commodityForward/valueDate/adjustableDate/unadjustedDate<br><br><b>Expiration Date</b> (Commodity Option):<br>American Exercise:   | <b>Event Date:</b><br>Agreement Date – Event Block<br><br><b>Swap Termination Date</b> (Commodity Swap):<br>Swap Block<br><br><b>Value Date</b> (Commodity Forward):<br>Forward Block<br><br><b>Expiration Date</b> (Commodity Option):<br>Option Block/Physical Option Block<br><br><b>Final Maturity Date</b> (Commodity Other):<br>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,<br/> Commodity:Option:OptionOption,<br/> Commodity:Option:FixedBullion,<br/> Commodity:Option:FixedMetal,<br/> Commodity:Option:AverageBullion,<br/> Commodity:Option:AverageMetal,<br/> Commodity:Forward:FixedBullion,<br/> Commodity:Forward:FixedMetal,<br/> Commodity:Forward:AverageBullion,<br/> Commodity:Forward:AverageMetal,<br/> Commodity:Other</p> <p><b>Description:</b><br/> The <a href="#">Event Date</a> 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 <a href="#">Swap Termination Date</a>.</p> <p>For CM Option, the <a href="#">Expiration Date</a> of option exercise; or the latest <a href="#">Expiration Date</a> of option physical exercise.</p> <p>For CM Forward, the <a href="#">Value Date</a></p> <p>For CM Other, the <a href="#">Final Maturity Date</a></p> | <p>/trade/commodityOption/exercise/americanExercise/exercisePeriod/expirationDate/adjustableDate/unadjustedDate</p> <p>European Exercise:<br/> /trade/commodityOption/exercise/europeanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Physical American Exercise:<br/> /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[1] to<br/> /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Physical European Exercise:<br/> /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[1] to<br/> /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p><a href="#">Final Maturity Date</a> (Commodity Other):<br/> Not applicable</p> |  |
| hktr-cm-busi-15-r | <p><b>Action:</b> <a href="#">Request</a></p> <p><b>Event:</b> <a href="#">Amendment</a></p> <p><b>Product:</b><br/> Commodity:Swap:FixedFloat,<br/> Commodity:Swap:FloatFloat,<br/> Commodity:Swap:FloatCoal,<br/> Commodity:Swap:FloatGas,</p>  | <p><a href="#">Effective Date</a>:<br/> /effectiveDate</p> <p><a href="#">Swap Termination Date</a>(Commodity Swap):<br/> /trade/commoditySwap/terminationDate/adjustableDate/unadjustedDate</p> <p><a href="#">Value Date</a>(Commodity Forward):<br/> /trade/commodityOption/commodityForward/valueDate</p>  | <p><a href="#">Effective Date</a>:<br/> Event Block</p> <p><a href="#">Swap Termination Date</a>(Commodity Swap):<br/> Swap Block</p> <p><a href="#">Value Date</a>(Commodity Forward):<br/> Forward Block</p> <p><a href="#">Expiration Date</a>(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,<br/> Commodity:Swap:FloatElectricity,<br/> Commodity:Swap:FixedOil,<br/> Commodity:Swap:FixedGas,<br/> Commodity:Swap:FixedCoal,<br/> Commodity:Swap:FixedElectricity,<br/> Commodity:Option:OptionOption,<br/> Commodity:Option:FixedBullion,<br/> Commodity:Option:FixedMetal,<br/> Commodity:Option:AverageBullion,<br/> Commodity:Option:AverageMetal,<br/> Commodity:Forward:FixedBullion,<br/> Commodity:Forward:FixedMetal,<br/> Commodity:Forward:AverageBullion,<br/> Commodity:Forward:AverageMetal,<br/> Commodity:Other</p> <p><b>Description:</b><br/> The <a href="#">Effective Date</a> 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 <a href="#">Swap Termination Date</a>.</p> <p>For CM Option, the <a href="#">Expiration Date</a> of option exercise; or the latest <a href="#">Expiration Date</a> of option physical exercise.</p> <p>For CM Forward, the <a href="#">Value Date</a></p> <p>For CM Other, the <a href="#">Final Maturity Date</a></p> | <p>e/adjustableDate/unadjustedDate</p> <p><a href="#">Expiration Date</a>(Commodity Option):<br/> American Exercise:<br/> /trade/commodityOption/exercise/americanExercise/exercisePeriod/expirationDate/adjustableDate/unadjustedDate</p> <p>European Exercise:<br/> /trade/commodityOption/exercise/europeanExercise/expirationDate/adjustableDate/unadjustedDate</p> <p>Physical American Exercise:<br/> /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[1] to<br/> /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p>Physical European Exercise:<br/> /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[1] to<br/> /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[3]</p> <p><a href="#">Final Maturity Date</a> (Commodity Other):<br/> Not applicable</p> | <p>Option Block/Physical Option Block</p> <p><a href="#">Final Maturity Date</a> (Commodity Other):<br/> General Trade Details Block</p>  |
| hktr-cm-busi-16-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> <a href="#">Full Termination</a>, <a href="#">Partial Termination</a></p>   | <p><a href="#">Outstanding Number of Units (Leg 1)</a><br/> /sizeChange[1]/outstandingNumberOfUnits</p> <p><a href="#">Change in Notional Amount (Currency 1)</a></p>   | <p><a href="#">Outstanding Number of Units (Leg 1)</a><br/> Event Block</p> <p><a href="#">Change in Notional Amount (Currency 1)</a></p> |

| Rule ID           | Description   | FpML Location of Involved Field Group or Field  | CSV Location of Involved Field Group or Field   |
|-------------------|---|---|---|
|                   | <p><b>Product:</b><br/> Commodity:Option:OptionOption,<br/> Commodity:Option:FixedBullion,<br/> Commodity:Option:FixedMetal,<br/> Commodity:Option:AverageBullion,<br/> Commodity:Option:AverageMetal</p> <p><b>Description:</b><br/> For Commodity Option, the following fields must be populated:<br/> 1. Outstanding Number of Units (Leg 1)</p> <p>The following fields are not applicable and must not be populated:<br/> 1. Change in Notional Amount (Currency 1)<br/> 2. Outstanding Notional Amount (Currency 1)<br/> 3. Leg Type (Leg 1)<br/> 4. Leg Type (Leg 2)<br/> 5. Change in Number of Units (Leg 2)<br/> 6. Outstanding Number of Units (Leg 2)</p> | <p>/sizeChange[1]/changeInNotionalAmount</p> <p>Outstanding Notional Amount (Currency 1)<br/> /sizeChange[1]/outstandingNotionalAmount</p> <p>Leg Type (Leg 1)<br/> /sizeChange[1]/legType</p> <p>Leg Type (Leg 2)<br/> /sizeChange[2]/legType</p> <p>Change in Number of Units (Leg 2)<br/> /sizeChange[2]/changeInNumberOfUnits</p> <p>Outstanding Number of Units (Leg 2)<br/> /sizeChange[2]/outstandingNumberOfUnits</p> | <p>Event Block</p> <p>Outstanding Notional Amount (Currency 1)<br/> Event Block</p> <p>Leg Type (Leg 1)<br/> Event Block</p> <p>Leg Type (Leg 2)<br/> Event Block</p> <p>Change in Number of Units (Leg 2)<br/> Event Block</p> <p>Outstanding Number of Units (Leg 2)<br/> Event Block</p> |
| hktr-cm-busi-17-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Full Termination, Partial Termination</p> <p><b>Product:</b><br/> Commodity:Forward:FixedBullion,<br/> Commodity:Forward:FixedMetal,<br/> Commodity:Forward:AverageBullion,<br/> Commodity:Forward:AverageMetal</p> <p><b>Description:</b><br/> For Commodity Forward, the following fields must be populated:<br/> 1. Outstanding Number of Units (Leg 1)</p>   | <p>Outstanding Number of Units (Leg 1)<br/> /sizeChange[1]/outstandingNumberOfUnits</p> <p>Change in Notional Amount (Currency 1)<br/> /sizeChange[1]/changeInNotionalAmount</p> <p>Outstanding Notional Amount (Currency 1)<br/> /sizeChange[1]/outstandingNotionalAmount</p> <p>Leg Type (Leg 1)<br/> /sizeChange[1]/legType</p> <p>Leg Type (Leg 2)<br/> /sizeChange[2]/legType</p>  | <p>Outstanding Number of Units (Leg 1)<br/> Event Block</p> <p>Change in Notional Amount (Currency 1)<br/> Event Block</p> <p>Outstanding Notional Amount (Currency 1)<br/> Event Block</p> <p>Leg Type (Leg 1)<br/> Event Block</p> <p>Leg Type (Leg 2)<br/> 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"> <li>Change in Notional Amount (Currency 1)</li> <li>Outstanding Notional Amount (Currency 1)</li> <li>Leg Type (Leg 1)</li> <li>Leg Type (Leg 2)</li> <li>Change in Number of Units (Leg 2)</li> <li>Outstanding Number of Units (Leg 2)</li> </ol>   | <p>Change in Number of Units (Leg 2)<br/>/sizeChange[2]/changeInNumberOfUnits</p> <p>Outstanding Number of Units (Leg 2)<br/>/sizeChange[2]/outstandingNumberOfUnits</p>   | <p>Change in Number of Units (Leg 2)<br/>Event Block</p> <p>Outstanding Number of Units (Leg 2)<br/>Event Block</p>   |
| hktr-cm-busi-18-r | <p><b>Action:</b> Request</p> <p><b>Event:</b> Full Termination, Partial Termination</p> <p><b>Product:</b><br/>Commodity:Swap:FixedFloat,<br/>Commodity:Swap:FloatFloat,<br/>Commodity:Swap:FloatCoal,<br/>Commodity:Swap:FloatGas,<br/>Commodity:Swap:FloatOil,<br/>Commodity:Swap:FloatElectricity,<br/>Commodity:Swap:FixedOil,<br/>Commodity:Swap:FixedGas,<br/>Commodity:Swap:FixedCoal,<br/>Commodity:Swap:FixedElectricity</p> <p><b>Description:</b><br/>For Commodity Swap, the following fields must be populated:</p> <ol style="list-style-type: none"> <li>Leg Type (Leg 1)</li> <li>Outstanding Number of Units (Leg 1)</li> <li>Leg Type (Leg 2)</li> <li>Outstanding Number of Units (Leg 2)</li> </ol> <p>The following fields are not applicable and must</p> | <p>Leg Type (Leg 1)<br/>/sizeChange[1]/legType</p> <p>Outstanding Number of Units (Leg 1)<br/>/sizeChange[1]/outstandingNumberOfUnits</p> <p>Leg Type (Leg 2)<br/>/sizeChange[2]/legType</p> <p>Outstanding Number of Units (Leg 2)<br/>/sizeChange[2]/outstandingNumberOfUnits</p> <p>Change in Notional Amount (Currency 1)<br/>/sizeChange[1]/changeInNotionalAmount</p> <p>Outstanding Notional Amount (Currency 1)<br/>/sizeChange[1]/outstandingNotionalAmount</p> | <p>Leg Type (Leg 1)<br/>Event Block</p> <p>Outstanding Number of Units (Leg 1)<br/>Event Block</p> <p>Leg Type (Leg 2)<br/>Event Block</p> <p>Outstanding Number of Units (Leg 2)<br/>Event Block</p> <p>Change in Notional Amount (Currency 1)<br/>Event Block</p> <p>Outstanding Notional Amount (Currency 1)<br/>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:<br>1. <a href="#">Change in Notional Amount (Currency 1)</a><br>2. <a href="#">Outstanding Notional Amount (Currency 1)</a>  |  |  |
| hktr-cm-busi-19-r | <b>Action:</b> Request<br><br><b>Event:</b> <a href="#">Full Termination</a> , <a href="#">Partial Termination</a><br><br><b>Product:</b><br><a href="#">Commodity:Swap:FixedFloat</a> ,<br><a href="#">Commodity:Swap:FloatFloat</a> ,<br><a href="#">Commodity:Swap:FloatCoal</a> ,<br><a href="#">Commodity:Swap:FloatGas</a> ,<br><a href="#">Commodity:Swap:FloatOil</a> ,<br><a href="#">Commodity:Swap:FloatElectricity</a> ,<br><a href="#">Commodity:Swap:FixedOil</a> ,<br><a href="#">Commodity:Swap:FixedGas</a> ,<br><a href="#">Commodity:Swap:FixedCoal</a> ,<br><a href="#">Commodity:Swap:FixedElectricity</a><br><br><b>Description:</b><br>The <a href="#">Leg Type (Leg 1)</a> and <a href="#">Leg Type (Leg 2)</a> must match with the leg types of the original trade. | <a href="#">Leg Type (Leg 1)</a><br>/sizeChange[1]/legType<br><br><a href="#">Leg Type (Leg 2)</a><br>/sizeChange[2]/legType | <a href="#">Leg Type (Leg 1)</a><br>Event Block<br><br><a href="#">Leg Type (Leg 2)</a><br>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><b>Context:</b> RequestDocumentDetails</p> <p><b>Description:</b><br/> /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:<br/> RequestDocumentHeader/reportingParty</p>   | <p>Not applicable.</p> <p>This rule is FpML specific.</p> |
| hktr-fpml-vln-misc-2-r | <p><b>Context:</b> RequestDocumentDetails</p> <p><b>Description:</b><br/> /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:<br/> RequestDocumentHeader/submittingParty</p> | <p>Not applicable.</p> <p>This rule is FpML specific.</p> |
| hktr-fpml-vln-misc-3-r | <p><b>Context:</b> RequestDocumentDetails</p> <p><b>Description:</b><br/> Check if the file items (/valuationReport, /tr:valuationReportRetracted) comply with the purpose in the file header.</p>   | <p>File header:<br/> RequestDocumentHeader</p> <p>message version:<br/> purpose</p>                         | <p>Not applicable.</p> <p>The rule is FpML specific.</p>  |
| hktr-fpml-vln-misc-5-r | <p><b>Context:</b> RequestDocumentDetails</p> <p><b>Description:</b><br/> Check if the values are present and within the following coding schemes supported by HKTR system.</p> <ul style="list-style-type: none"> <li>- messageAddressScheme</li> <li>- partyIdScheme</li> <li>- tradeIdScheme</li> </ul> | <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  |
|------------------------|--|---|--|
| hktr-fpml-vln-misc-6-r | <b>Context:</b> <a href="#">RequestDocumentDetails</a><br><b>Description:</b><br>If the valuation request is submitted by agent, <a href="#">&lt;onBehalfOf&gt;</a> tag must exist.  | As described.   | Not applicable.<br>This rule is FpML specific. |
| hktr-fpml-vln-misc-7-r | <b>Context:</b> <a href="#">RequestDocumentDetails</a><br><b>Description:</b><br>If the valuation request is submitted by reporting party itself, <a href="#">&lt;onBehalfOf&gt;</a> tag must not exist.   | As described.   | Not applicable.<br>This rule is FpML specific. |
| hktr-fpml-vln-misc-8-r | <b>Action:</b> <a href="#">Request</a><br><b>Request:</b> All valuation requests<br><b>Description:</b><br>Check the value in "tradeIdScheme" of <a href="#">&lt;tradeId&gt; element</a> to see if it is a valid entry for the specified trade event.                    | <a href="#">&lt;tradeId&gt; element:</a><br>/parties/tradeIdentifier/tradeId  | Not applicable.<br>This rule is FpML specific. |
| hktr-fpml-vln-misc-9-r | <b>Action:</b> <a href="#">Request</a><br><b>Request:</b> "AddOrModify" valuation requests<br><b>Description:</b><br>Check if there are two <a href="#">&lt;assetValuation&gt; elements</a> with duplicated id attributes of "reportingParty", "counterparty" and "ccp". | <a href="#">&lt;assetValuation&gt; elements:</a><br>/valuationReport/tradeValuationItem/valuationSet/assetValuation | Not applicable.<br>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 | <p><b>Context:</b> Request message</p> <p><b>Description:</b><br/>Request ID of individual request should not be empty.</p>   | <p>Request message:<br/>ValuationReport<br/>ValuationReportRetracted</p> <p>Request ID:<br/>header/messageId</p> | <p>Request message:<br/>Valuation Request</p> <p>Request ID:<br/>Valuation Request ID</p> |
| hktr-vln-gen-req-2-r | <p><b>Context:</b> Request message</p> <p><b>Description:</b><br/>Request ID of individual request should not be longer than 40 characters.</p>   | <p>Request message:<br/>ValuationReport<br/>ValuationReportRetracted</p> <p>Request ID:<br/>header/messageId</p> | <p>Request message:<br/>Valuation Request</p> <p>Request ID:<br/>Valuation Request ID</p> |
| hktr-vln-gen-req-3-r | <p><b>Context:</b> Request message</p> <p><b>Description:</b><br/>Request ID of individual request should be unique within the submitting party under the reporting view.</p>   | <p>Request message:<br/>ValuationReport<br/>ValuationReportRetracted</p> <p>Request ID:<br/>header/messageId</p> | <p>Request message:<br/>Valuation Request</p> <p>Request ID:<br/>Valuation Request ID</p> |
| hktr-vln-gen-req-4-r | <p><b>Context:</b> All elements / all values within FpML / CSV</p> <p><b>Description:</b><br/>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)</p> | As described   | As described  |

### 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 | <b>Action:</b> <a href="#">AddOrModify</a> , <a href="#">Delete</a><br><b>Description:</b><br>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 | <b>Action:</b> <a href="#">AddOrModify</a> , <a href="#">Delete</a><br><b>Description:</b><br><a href="#">Valuation Request ID</a> must be unique within the reporting view for the Submitting Party.   | <b>Valuation Request ID:</b><br>For AddOrModify:<br>/valuationReport/header/messageId<br><br>For Delete:<br>/tr:valuationReportRetracted/header/messageId  | <b>Valuation Request ID:</b><br>Valuation Request  |
| hktr-vln-busi-8-r | <b>Action:</b> <a href="#">AddOrModify</a> , <a href="#">Delete</a><br><b>Description:</b><br>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.<br><a href="#">TR Trade Reference</a> , <a href="#">User Trade Reference</a> , <a href="#">UTI</a> and <a href="#">UTI-TID</a> | <b>TR Trade Reference:</b><br>For AddOrModify:<br>/valuationReport/tradeValuationItem/partyTradeIdentifier/tradeId<br><br>For Delete:<br>/tr:valuationReportRetracted/partyTradeIdentifier/tradeId<br><br><b>User Trade Reference:</b><br>For AddOrModify:<br>/valuationReport/tradeValuationItem/partyTradeIdentifier/tradeId<br><br>For Delete:<br>/tr:valuationReportRetracted/partyTradeIdentifier/tradeId | <b>TR Trade Reference:</b><br>Trade Correlation<br><br><b>User Trade Reference:</b><br>Trade Correlation<br><br><b>UTI:</b><br>Trade Correlation<br><br><b>UTI-TID:</b><br>Trade Correlation |

| Rule ID           | Description  | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field  |
|-------------------|--|--|--|
|                   |  | <p><b>UTI:</b><br/> For AddOrModify:<br/> /valuationReport/tradeValuationItem/partyTradeIdentifier/issuer<br/> /valuationReport/tradeValuationItem/partyTradeIdentifier/traded</p> <p>For Delete:<br/> /tr:valuationReportRetracted/partyTradeIdentifier/issuer<br/> /tr:valuationReportRetracted/partyTradeIdentifier/traded</p> <p><b>UTI-TID:</b><br/> For AddOrModify:<br/> /valuationReport/tradeValuationItem/partyTradeIdentifier/tradeId</p> <p>For Delete:<br/> /tr:valuationReportRetracted/partyTradeIdentifier/tradeId</p> |  |
| hktr-vln-busi-9-r | <p><b>Action:</b> AddOrModify, Delete</p> <p><b>Description:</b><br/> 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.<br/> TR Trade Reference, Agent Trade Reference, User Trade Reference, UTI and UTI-TID</p> | <p><b>TR Trade Reference:</b><br/> For AddOrModify:<br/> /valuationReport/tradeValuationItem/partyTradeIdentifier/tradeId</p> <p>For Delete:<br/> /tr:valuationReportRetracted/partyTradeIdentifier/tradeId</p> <p><b>Agent Trade Reference:</b><br/> For AddOrModify:<br/> /valuationReport/tradeValuationItem/partyTradeIdentifier/tradeId</p>   | <p><b>TR Trade Reference:</b><br/> Trade Correlation</p> <p><b>Agent Trade Reference:</b><br/> Trade Correlation</p> <p><b>User Trade Reference:</b><br/> Trade Correlation</p> <p><b>UTI:</b><br/> Trade Correlation</p> <p><b>UTI-TID:</b></p> |

| Rule ID | Description | FpML Location of Involved Field Group or Field   | CSV Location of Involved Field Group or Field |
|---------|-------------|--|---|
|         |             | <p>For Delete:<br/> /tr:valuationReportRetracted/partyTradeIdentifier/tradeId</p> <p>User Trade Reference:<br/> For AddOrModify:<br/> /valuationReport/tradeValuationItem/partyTradeIdentifier/tradeId</p> <p>For Delete:<br/> /tr:valuationReportRetracted/partyTradeIdentifier/tradeId</p> <p>UTI:<br/> For AddOrModify:<br/> /valuationReport/tradeValuationItem/partyTradeIdentifier/issuer<br/> /valuationReport/tradeValuationItem/partyTradeIdentifier/traded</p> <p>For Delete:<br/> /tr:valuationReportRetracted/partyTradeIdentifier/issuer<br/> /tr:valuationReportRetracted/partyTradeIdentifier/tradeId</p> <p>UTI-TID:<br/> For AddOrModify:<br/> /valuationReport/tradeValuationItem/partyTradeIdentifier/tradeId</p> <p>For Delete:<br/> /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 | <b>Action:</b> <a href="#">AddOrModify, Delete</a><br><br><b>Description:</b><br>The target trade for the valuation request must exist and the status is not withdrawn.  |   |  |
| hktr-vln-busi-11-r | <b>Action:</b> <a href="#">AddOrModify</a><br><br><b>Description:</b><br>The <a href="#">Valuation Date</a> must not be a future date.   | <b>Valuation Date:</b><br>The date of<br>/valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/time | <b>Valuation Date:</b><br>The date of Valuation Date Time in Valuation Information |
| hktr-vln-busi-17-r | <b>Action:</b> <a href="#">AddOrModify, Delete</a><br><br><b>Description:</b><br>Submitting Party must be eligible to submit a valuation request for the Reporting Party.                                      |   |  |
| hktr-vln-busi-18-r | <b>Action:</b> <a href="#">AddOrModify, Delete</a><br><br><b>Description:</b><br>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 | <b>Action:</b> <a href="#">AddOrModify</a><br><br><b>Description:</b><br>The <a href="#">Valuation Date</a> should not be earlier than the effective date of valuation service.                                | <b>Valuation Date:</b><br>The date of<br>/valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/time | <b>Valuation Date:</b><br>The date of Valuation Date Time in Valuation Information |
| hktr-vln-busi-24-r | <b>Action:</b> <a href="#">Delete</a><br><br><b>Description:</b><br>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 | <b>Action:</b> <a href="#">AddOrModify</a><br><br><b>Description:</b><br>The <a href="#">Valuation Date</a> must be equal to or later than the Trade Date of new trade or the Backloading Date of backloaded trade. | <a href="#">Valuation Date:</a><br>The date of<br>/valuationReport/tradeValuationItem/valuationSet/assetValuation/quote/time | <a href="#">Valuation Date:</a><br>The date of Valuation Date Time in Valuation Information |