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Appendix A TRADE SUBMISSION THROUGH XML DOCUMENT (REPORTING)

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

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

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

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

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

A.1 Types of Trade Event Requests

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

- Trade Life Cycle Events which covers:
 - New Trade
 - Amendment
 - Partial/Full Termination
 - Withdrawal
 - Quit
 - Backloading
 - Relink
 - Suppress Uncertain
- Cancellation of previously submitted unmatched relink trade event

A.2 Types of Trade Event Responses

A.2.1 Detail Level Response

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

For reporting purpose, the typical response is:

- Report acknowledgement
- Report exception

A.2.2 Document Level Exception

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

A.3 Convention of XML Document Layout Description

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

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

A.3.1 FpML diagrams

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

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

A.3.2 Field specifications

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

- **Field reference number**

A reference number merely for easy referencing.

- **Field location**

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

- **Field name**

The name of the element. If the field name belongs to the namespace of the HKTR-R system, the field name will be qualified with a "trdoc:" (for request /

response document headers) or “tr:” (within individual trade request) prefix. If no namespace prefixing the field name, user can assume that the field belongs to the FpML name space.

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

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

- **Data Type**

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

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

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

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

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

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

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

- **Description**

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

For the full details, please refer to the specification of FpML 5.2 recommendation:

<http://www.fpml.org/spec/fpml-5-2-5-rec-1/>

- **Usage Rule**

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

- **Cardinality**

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

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

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

- **Colouring of table cells**

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

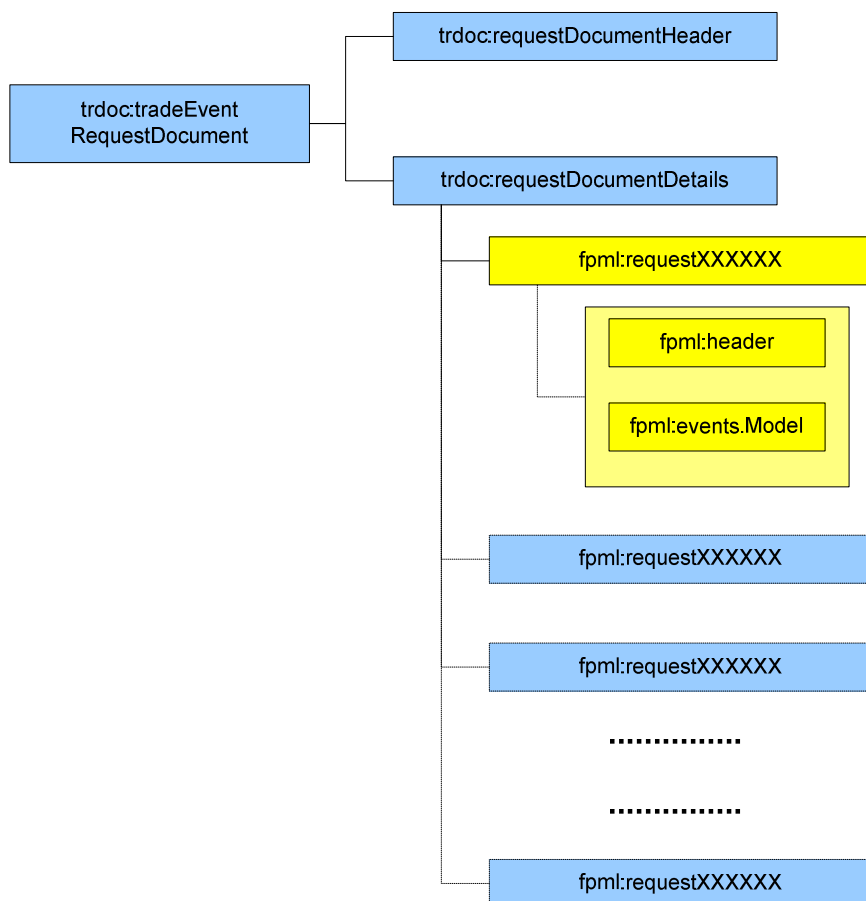
- a) A **green-coloured** cell indicates that the field is a custom field in HKTR-R, i.e. it is not found in the standard FpML schema.
- b) An **orange-coloured** cell indicates that the field can be further expanded, and that the description of fields within the expanded structure will be further elaborated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

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

A.4 Trade Event Request Document

A.4.1 `trdoc:tradeEventRequestDocument`

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



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

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

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

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

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

For each request, there are two major components:

- **header** (FpML message header)

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

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

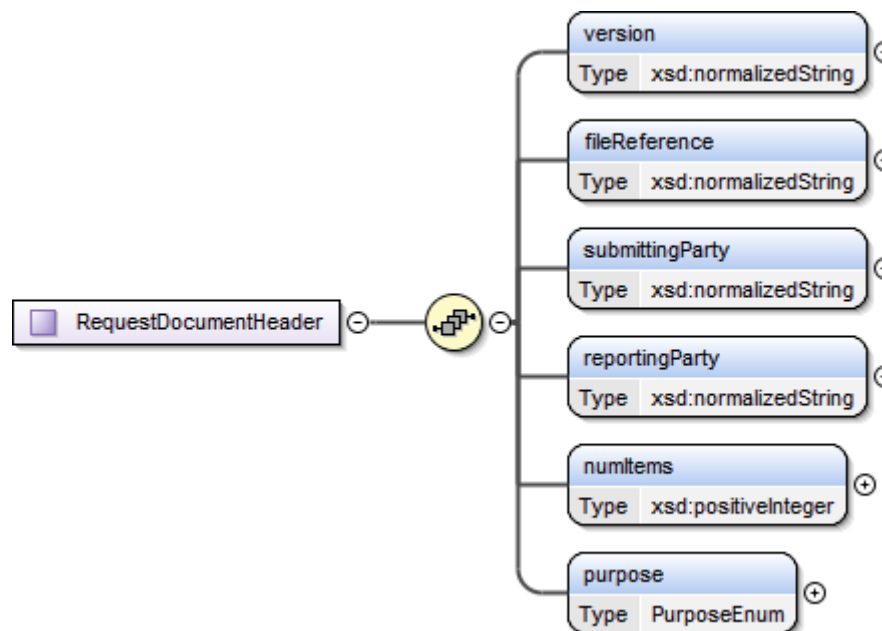
For trade events for reporting purpose, this group is substituted with the following event components depending on the event to be reported:

Trade Event	Event Component	Reference	Eligible Product Sub-type			
			IRS Floating vs. Fixed	Basis Swap	Overnight Index Swap	FX Non-Deliverable Forward
New Trade	tr:newTrade	Appendix A.6.1.1	✓	✓	✓	✓
Amendment	tr:amendment	Appendix A.6.1.2	✓	✓	✓	✓
Full Termination	tr:termination	Appendix A.6.1.3	✓	✓	✓	✓
Partial Termination	tr:termination	Appendix A.6.1.3	✓	✓	✓	
Withdrawal	tr:withdrawal	Appendix A.6.1.4	✓	✓	✓	✓
Quit	tr:quit	Appendix A.6.1.5	✓	✓	✓	✓
Backloading	tr:backloading	Appendix A.6.1.6	✓	✓	✓	✓
Relink	tr:relink	Appendix A.6.1.7	✓	✓	✓	✓
Suppress Uncertain	tr:suppressUncertain	Appendix A.6.1.8	✓	✓	✓	✓

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

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

A.4.2 trdoc:requestDocumentHeader Component



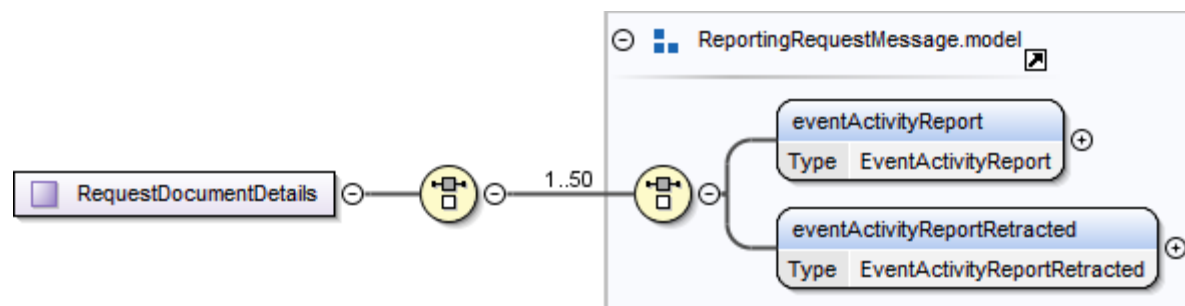
Field Ref. No.	Field location	Field name / @Attribute	Data Type	Description	Usage Rule	Card.
1	/trdoc:tradeEventRequestDocument	trdoc:requestDocumentHeader	---	The header element for storing file-scoped information.		1..1
1.1	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader	trdoc:version	xsd:normalizedString (5)	The version number that is common to all FpML messages within the file	The valid value is "5.2".	1..1
1.2	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader	trdoc:fileReference	xsd:normalizedString (30)	A unique file reference to identify the whole submission of requests.	This file reference will be carried forward to the response file for user to correlate the requests.	1..1

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

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

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

A.4.3 trdoc:requestDocumentDetails Component

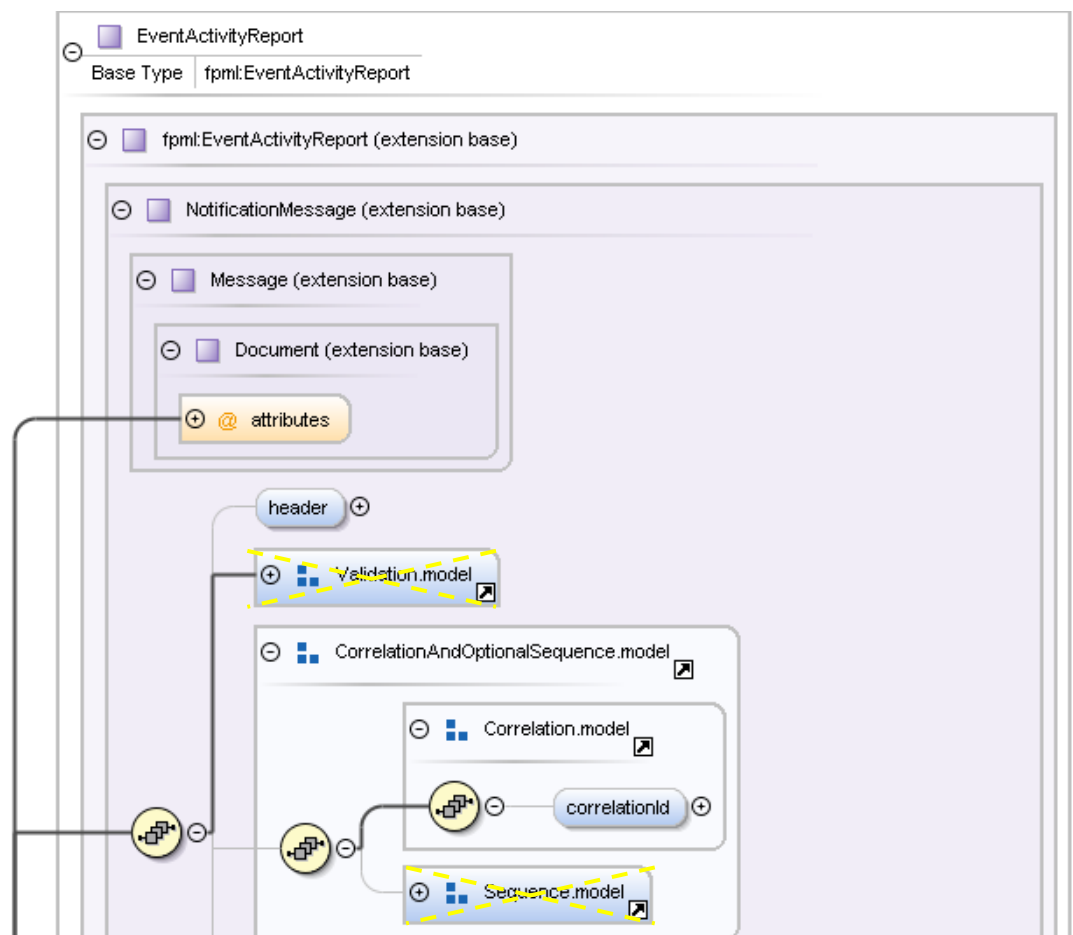


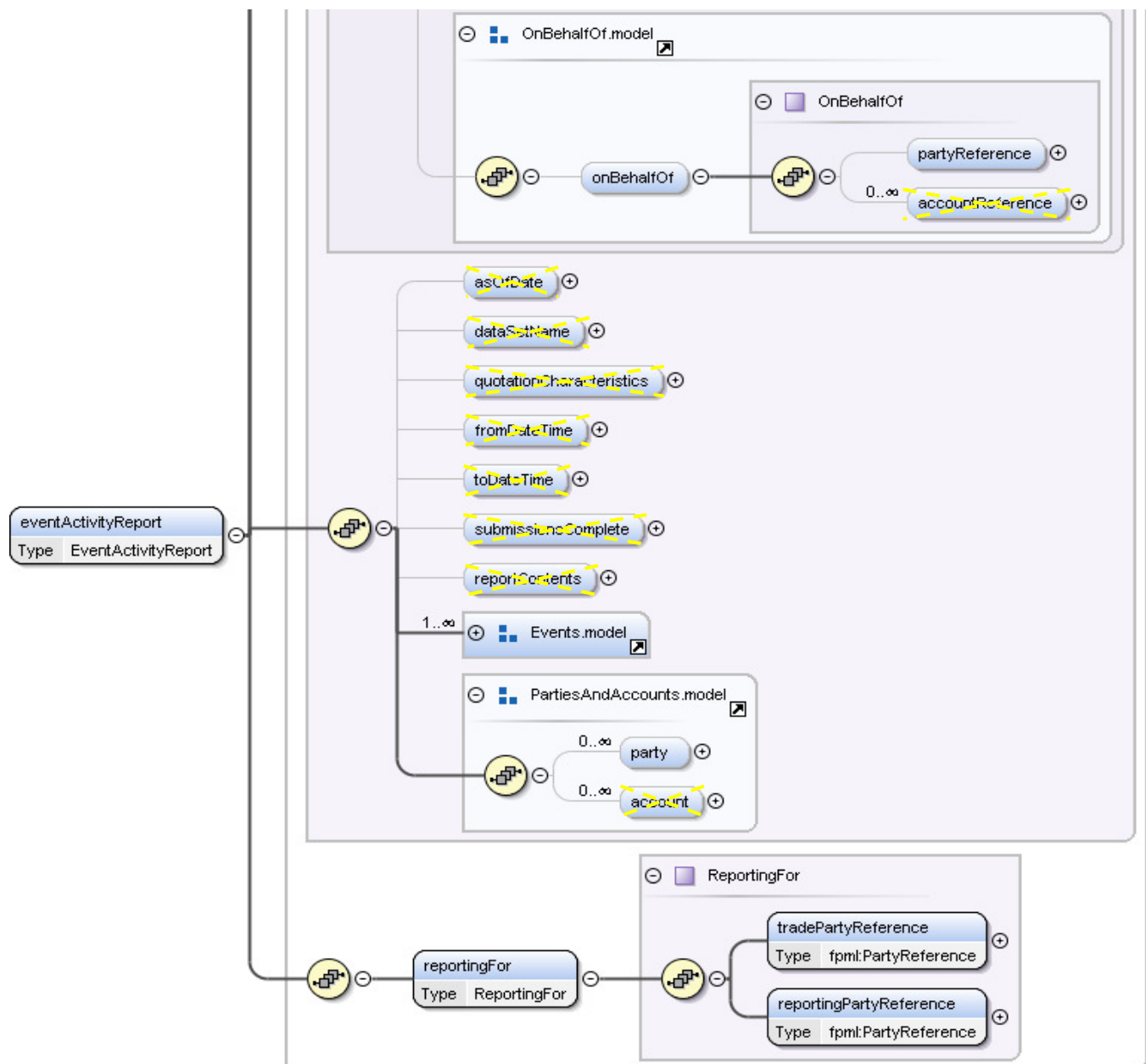
Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
2	/trdoc:tradeEventRequestDocument	trdoc:requestDocumentDetails	---	The detail block of one or more requests		1..1
2.1	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentDetails	tr:eventActivityReport	---	<p>Used only if the purpose of the file is "Reporting".</p> <p>Either eventActivityReport or eventActivityReportRetracted component exists.</p> <p>It is used to report a trade event for reporting purpose.</p> <p>For layout of eventActivityReport, refer to appendix A.4.4.</p>		1..50
	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentDetails/tr:eventActivit	@fpmlVersion	---		The FpML version. Currently, only "5.2" is supported.	Req.

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
	yReport					
2.2	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentDetails	tr:eventActivityReportRetracted	---	<p>Used only if the purpose of the file is "Reporting".</p> <p>Either eventActivityReport or eventActivityReportRetracted component exists.</p> <p>It is used to cancel, in particular, the relink event for the reporting trade. It cannot be applied to other new trade or post trade events for reporting.</p> <p>For the layout of eventActivityReportRetracted, refer to appendix A.4.5.</p>		1..50
	/trdoc:tradeEventRequestDocument/trdoc:requestDocumentDetails/tr:eventActivityReportRetracted	@fpmlVersion		The FpML version. Currently, only "5.2" is supported.		Req.

A.4.4 eventActivityReport Component

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





Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
1	/	tr:eventActivityReport	---	It is used to either report a trade event.		0..U (1..50)
1.1	/tr:eventActivityReport	header	---	A type refining the generic message header content to make it specific to request messages. For detailed layout, refer to appendix A.4.6.		0..1 (1..1)
1.2	/tr:eventActivityReport	correlationId	xsd:normalized String (40)	A qualified identifier used to correlate between messages.	The correlation Id. must contain either the user / agent assigned unique trade event Id. carried in the previous event request.	0..1 (1..1)
	/tr:eventActivityReport/correlationId	@correlationIdScheme	xsd:anyURI	Correlation Id. Coding Scheme	User may specify Agent Event Reference (agent only), or User Event Reference (reporting party only). To specify Agent Event Reference, this URI must be “ http://www.hkicl.com.hk/scheme/hktr/agent-event-ref ”. To specify User Event Reference, this URI must be “ http://www.hkicl.com.hk/scheme/hktr/user-event-ref ”.	Req.

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

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

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

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

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
					<p>If it is used to represent the central counterparty, the scheme should be: "http://www.hkicl.com.hk/scheme/hktr/ccp-id". Note that this scheme should also be used to represent the CCP when the trade is novated to CCP.</p> <p>If it is used to represent the confirmation platform, the scheme should be: "http://www.hkicl.com.hk/scheme/hktr/cp-id".</p>	
1.5.2	/tr:eventActivityReport/part y	partyName	xsd:normalized String (80)	The party name of the organization. A free format string.	<p>Party name is required when its identifier is in one of the following party Id schemes. LEI, TR Entity ID, CP identifier, SWIFT BIC, BRN, CI/CR, user defined.</p> <p>Party name is not required to be provided when its identifier is with masked party scheme.</p> <p>If the name submitted is different from the legal entity name registered in the HKTR system, the HKTR will display the legal entity name registered in HKTR system.</p> <p>Note: Reporting Party should not provide any identity information of transacting party that is a private individual. Its party name should be inputted as "Individual".</p>	0..1

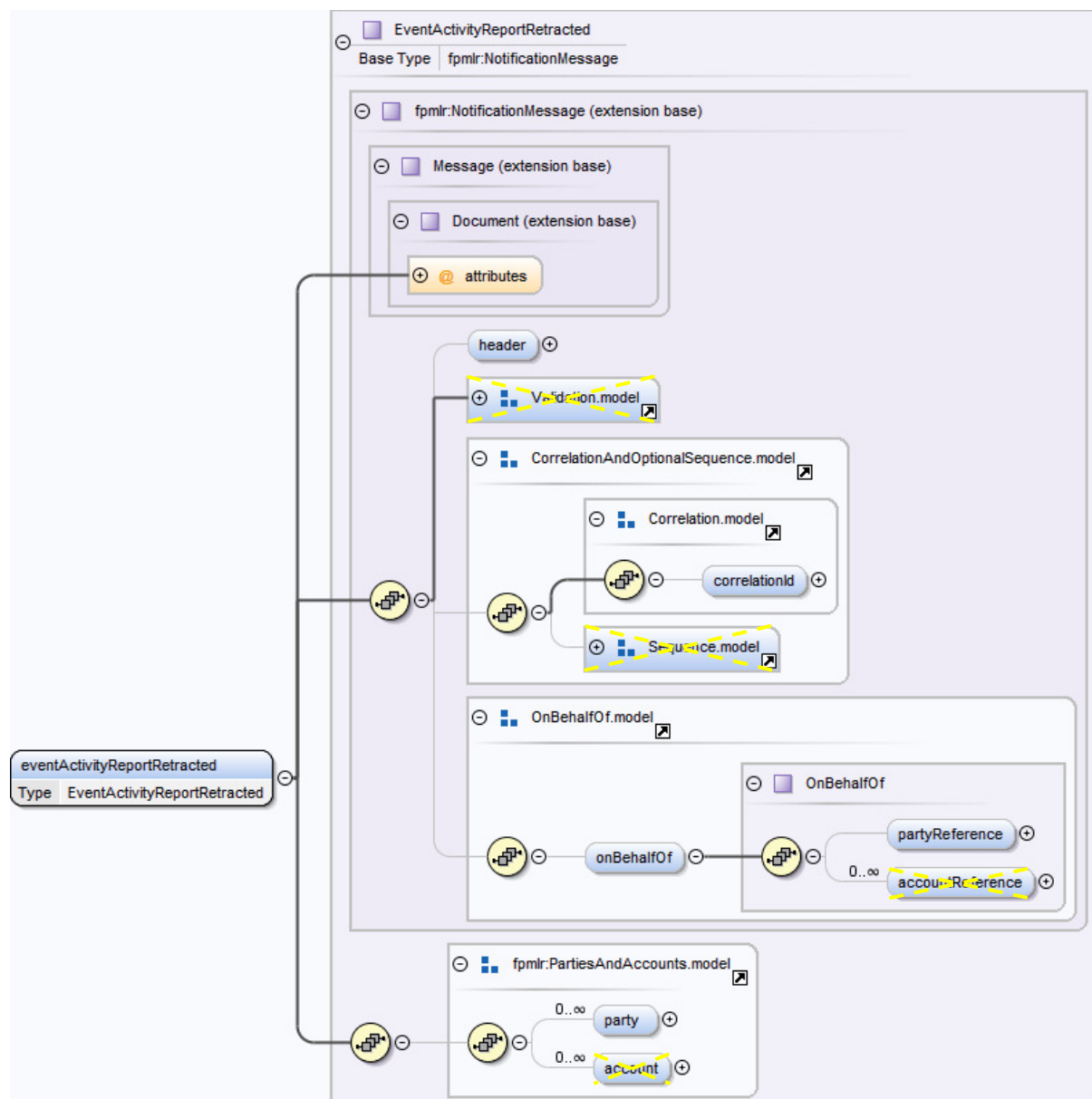
Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
1.6	/tr:eventActivityReport	tr:reportingFor	---	Indicates which of the trading parties the reporting party reports the trade for.	The reporting party can make use of this field to specify the actual trade party it reports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

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
1.6.2	/tr:eventActivityReport	tr:reportingPartyReference	Reference	The reporting party that reports for the actual trade party.		1..1
	/tr:eventActivityReport/tr:reportingFor/tr:reportingPartyReference	@href	xsd:IDREF	The reference to a party.	<p>It indicates the reference of the reporting party block representing the reporting party. The ID of the party it references can be one of the following schemes:</p> <ul style="list-style-type: none"> • “http://www.fpml.org/coding-scheme/external/iso17442” (for party using LEI). • “http://www.hkicl.com.hk/scheme/hktr/tr-entity-id” (for party using HKTR Entity ID). • “http://www.fpml.org/ext/iso9362” (for party using SWIFT BIC). • “http://www.hkicl.com.hk/scheme/cicrn” (for party using CI/CR number) • “http://www.hkicl.com.hk/scheme/hkbrn” (for party using Hong Kong Business Registration Number). <p>Note that the party specified must be a HKTR participant.</p>	Req.

A.4.5 eventActivityReportRetracted Component

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

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



Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
1	/	eventActivityReportRetracted	---	It is used specifically to cancel a previously reported “Relink” trade event which is unmatched / not yet affirmed. It cannot be used to cancel other trade events.		0..U (1..50)
1.1	/tr:eventActivityReportRetracted	header	---	A type refining the generic message header content to make it specific to request messages. For detailed layout, refer to appendix A.4.6.		0..1 (1..1)
1.2	/tr:eventActivityReportRetracted	correlationId	xsd:normalizedString (40)	A qualified identifier used to correlate between messages.	The correlation Id. must contain either (a) the HKTR-R system assigned Event Reference returned in previous response in replying the previous event request; or (b) the user / agent assigned unique trade event Id. carried in the previous event request.	0..1 (1..1)

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

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

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

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
1.5.1	/tr:eventActivityReportRetracted/party	partyId	xsd:normalizedString (40)	<p>A party identifier can be one of the either</p> <ul style="list-style-type: none"> • Legal Entity Identifier • HKTR Entity ID • SWIFT BIC • Certificate of Incorporation (CI) / Certificate of Registration (CR) Number • Hong Kong Business Registration Number (BRN) <p>For Party ID SWIFT BIC and BRN, party should input the first eight digits only Example SWIFTBIC: HKMAHKHHXXX should be inputted as HKMAHKHH BRN: 12345678 - 000 - 04 - 11 - A should be inputted as 12345678</p> <p>For Party ID CICR, party should input all character(s) and digits Example For Local company (CI): Seven digits such as 9999999 For Non-local company (CR): Character(s) plus seven digits such as X9999999 or XX999999.</p>	<p><u>Further format, length and value constraints on different party IDs:</u></p> <p>LEI, HKTR Entity ID, SWIFT BIC, CICR, BRN, User Defined Code: Please refer to the format field in “PartyIdentifierType” sheet as stipulated in the worksheet of “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	0..U (1..15)

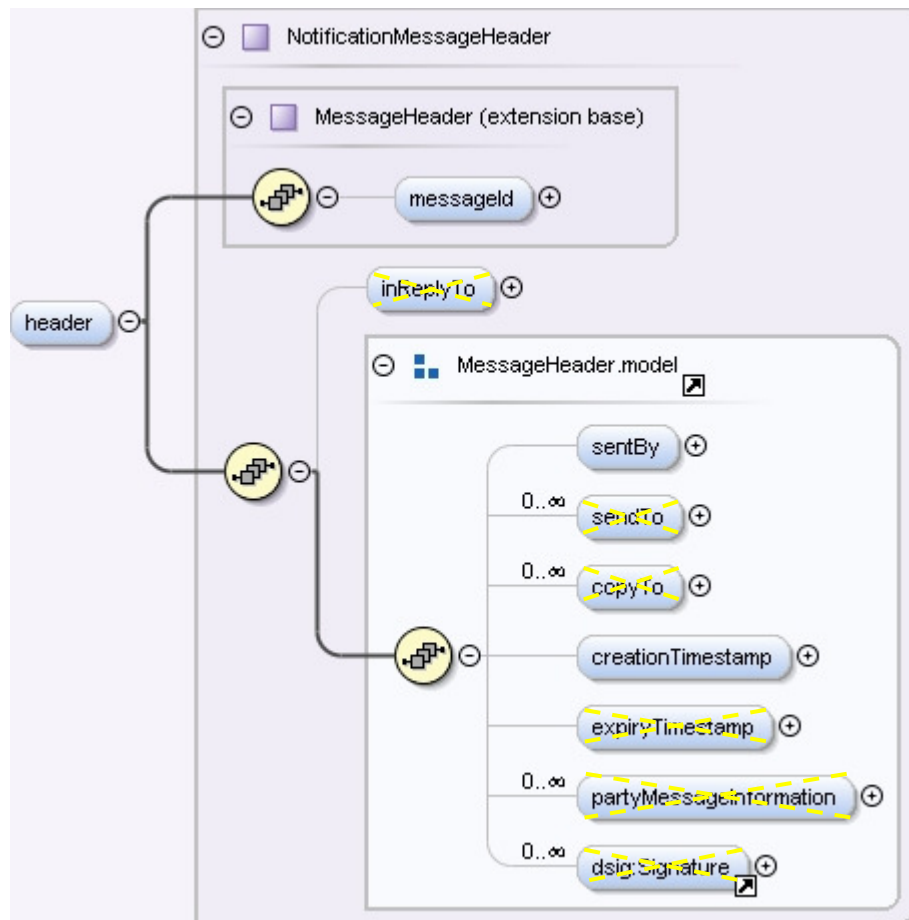
Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
	/tr:eventActivityReportRetracted/party/partyId	@partyIdScheme	xsd:anyURI	Party Id. Coding Scheme	<p>If the element is referenced by “sentTo”, “onBehalfOf” field of “../tr:eventActivityReportRetracted” or any non-payment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

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
					<p>If it is used to represent the central counterparty, the scheme should be: "http://www.hkicl.com.hk/scheme/hktr/ccp-id". Note that this scheme should also be used to represent the CCP when the trade is novated to CCP.</p> <p>If it is used to represent the confirmation platform, the scheme should be: "http://www.hkicl.com.hk/scheme/hktr/cp-id".</p>	

Field Ref. No.	Field location	Field name	Data Type	Description	Usage Rule	Card.
1.5.2	/tr:eventActivityReportRetracted/party	partyName	xsd:normalizedString (80)	The party name of the organization. A free format string.	<p>Party name is required when its identifier is in one of the following party Id schemes. LEI, TR Entity ID, CP identifier, SWIFT BIC, BRN, CI/CR, user defined.</p> <p>Party name is not required to be provided when its identifier is with masked party scheme.</p> <p>If the name submitted is different from the legal entity name registered in the HKTR system, the HKTR will display the legal entity name registered in HKTR system.</p> <p>Note: Reporting Party should not provide any identity information of transacting party that is a private individual. Its party name should be inputted as "Individual". (This is inapplicable when private individual is registered as TR participant.)</p>	0..1

A.4.6 NotificationMessageHeader Component

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



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

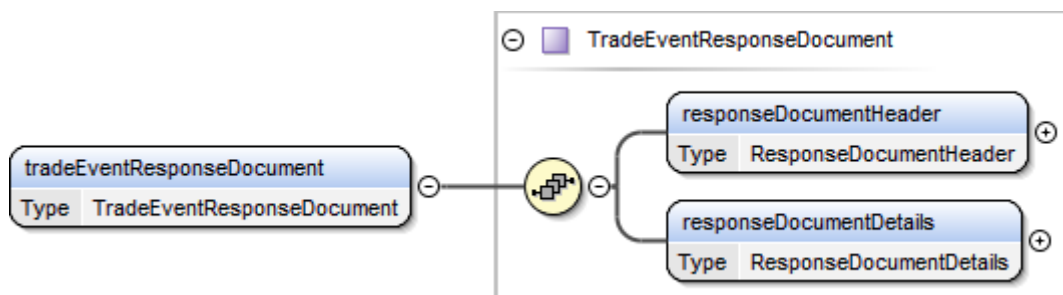
Field Ref. No.	Field location (relative to /tr:eventActivityReport)	Field name	Data Type	Description	Usage Rule	Card.
1.2	/header	sentBy	xsd:normalizedString (35)	<p>The unique identifier (within its coding scheme) for the originator of a message instance.</p> <p>For Party ID SWIFT BIC and BRN, party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

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

A.5 Trade Event Response Document

A.5.1 `trdoc:tradeEventResponseDocument`

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



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

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

The header returns the user’s unique identification carried on the original request document header. It also carries a system-assigned unique reference to the document and a file-level error code, if any. For the detailed layout, refer to A.5.2.

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

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

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

For each response, there exists:

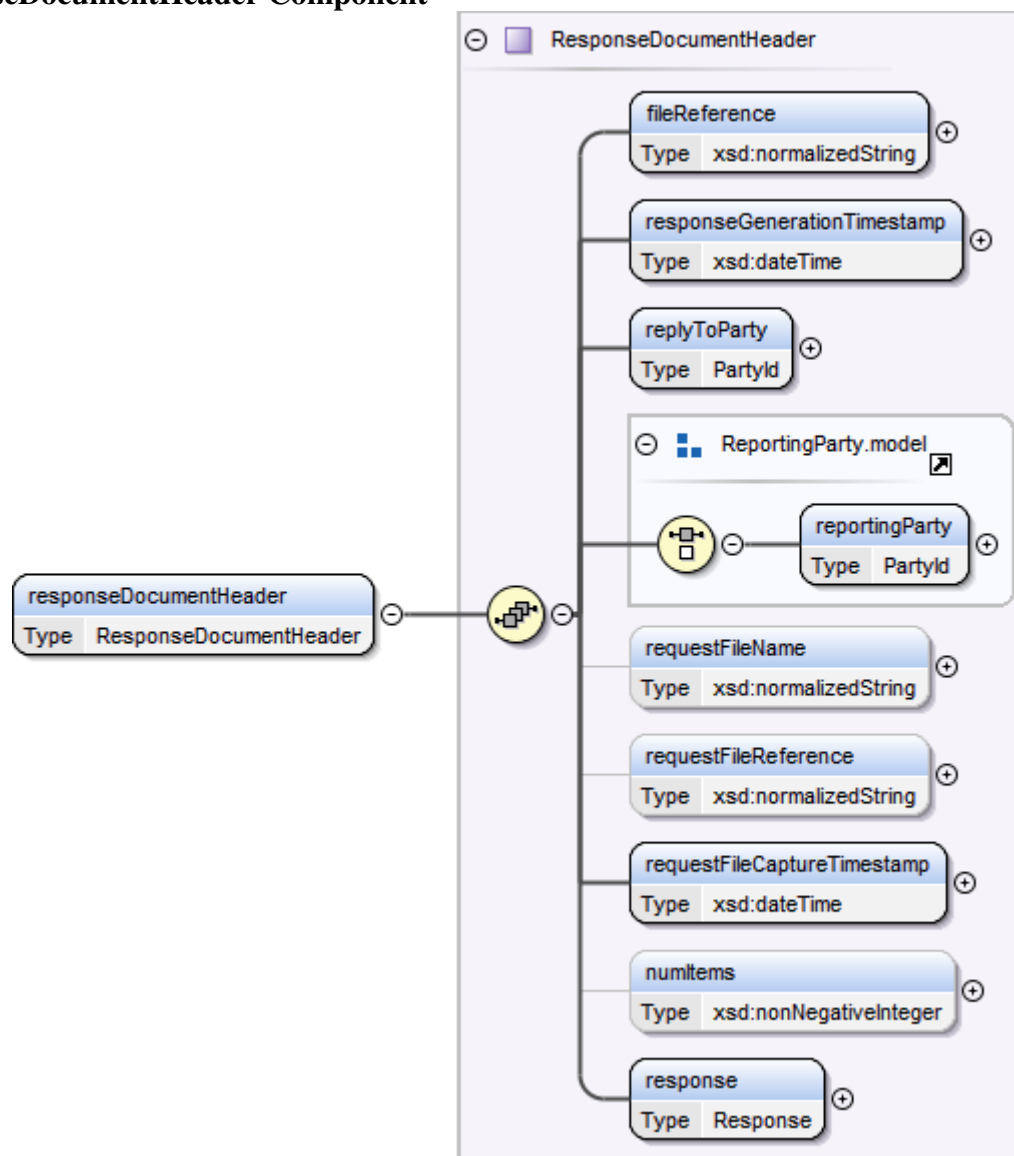
- ***header*** (FpML response message header)

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

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

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

A.5.2 trdoc:responseDocumentHeader Component

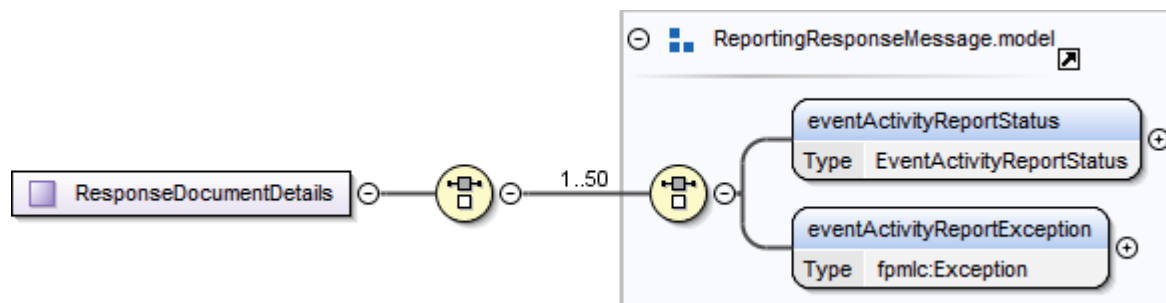


Field Ref. No.	Field location	Field name	Data Type	Description / Usage Rule	Card.
1	/trdoc:tradeResponseDocument	trdoc:responseDocumentHeader	---	The header element for storing file-scoped information	1..1
1.1	/trdoc:tradeResponseDocument/trdoc:responseDocumentHeader	trdoc:fileReference	xsd:normalizedString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

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

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

A.5.3 trdoc:responseDocumentDetails Component

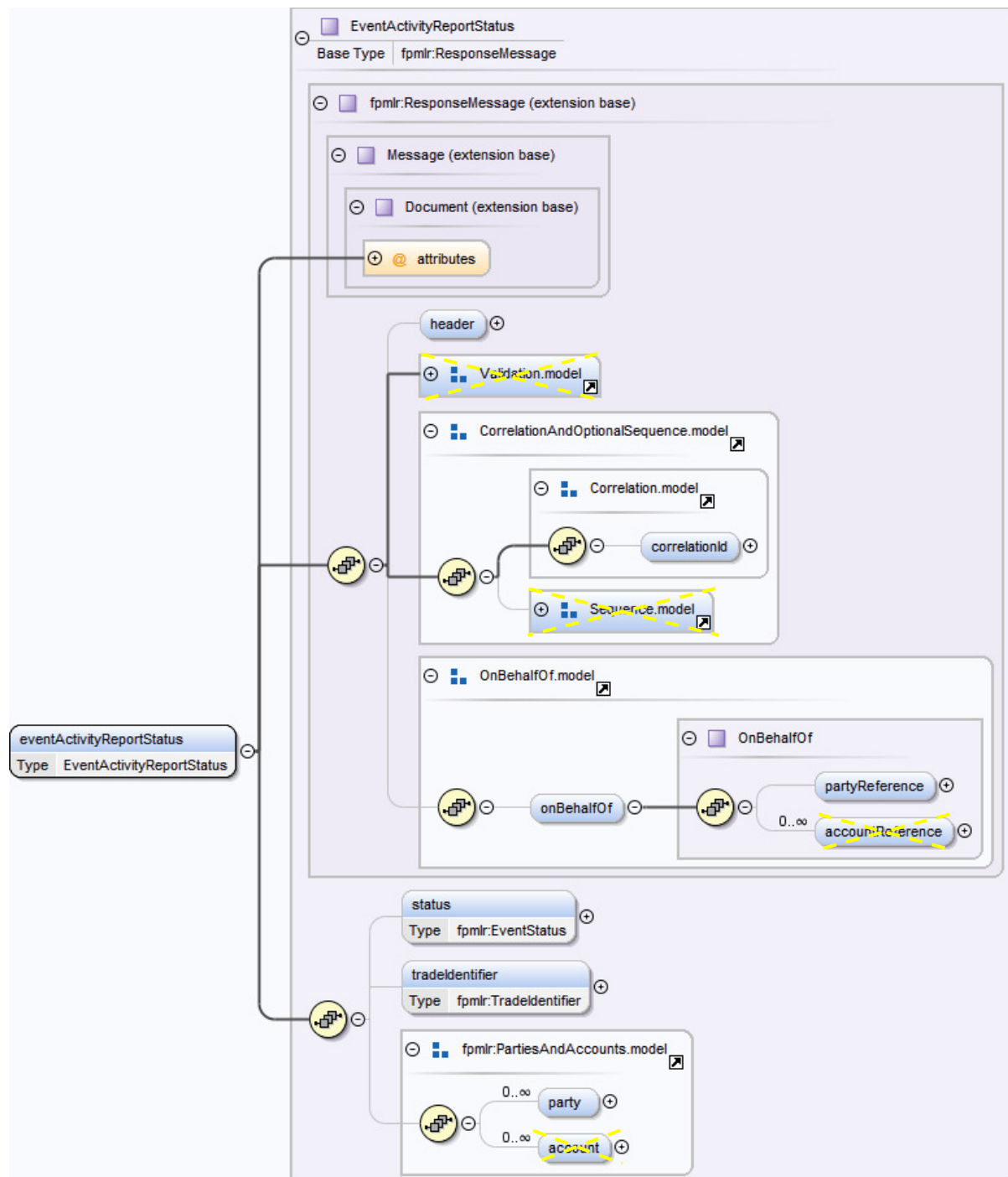


Field Reference Number	Field location	Field name	Data Type	Description / Usage Rule	Card.
2	/trdoc:tradeResponseDocument	trdoc:responseDocumentDetails	---	<p>The document detail block embeds detail response message of either type eventActivityReportStatus or eventActivityReportException.</p> <p>The whole block will be absent if document level exception occurs since the system cannot proceed to process individual requests in the request document.</p>	0..1
2.1	/trdoc:tradeResponseDocument/trdoc:responseDocumentDetails	tr:eventActivityReportStatus	---	<p>Used only if the purpose of the file is "Reporting".</p> <p>Either a custom eventActivityReportStatus or the FpML eventActivityReportException message block will be returned.</p> <p>If the original request is processed successfully, a custom eventActivityReportStatus message block will be returned.</p> <p>For detailed format description, refer to appendix A.5.4.</p>	1..50
	/trdoc:tradeResponseDocument/trdoc:responseDocumentDetails/tr:eventActivityReportStatus	@fpmlVersion	---	The FpML version. Currently, only "5.2" is supported.	Req.

Field Reference Number	Field location	Field name	Data Type	Description / Usage Rule	Card.
2.2	/trdoc:tradeResponseDocument/trdoc:responseDocumentDetails	eventActivityReportException	---	<p>Used only if the purpose of the file is “Reporting”.</p> <p>Either a custom eventActivityReportStatus or the FpML eventActivityReportException message block will be returned.</p> <p>If the original request cannot be processed successfully, an FpML eventActivityReportException message block will be returned</p> <p>For detailed format description, refer to appendix A.5.5.</p>	1..50
	/trdoc:tradeResponseDocument/trdoc:responseDocumentDetails/eventActivityReportException	@fpmlVersion	---	The FpML version. Currently, only “5.2” is supported.	Req.

A.5.4 eventActivityReportStatus Component

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

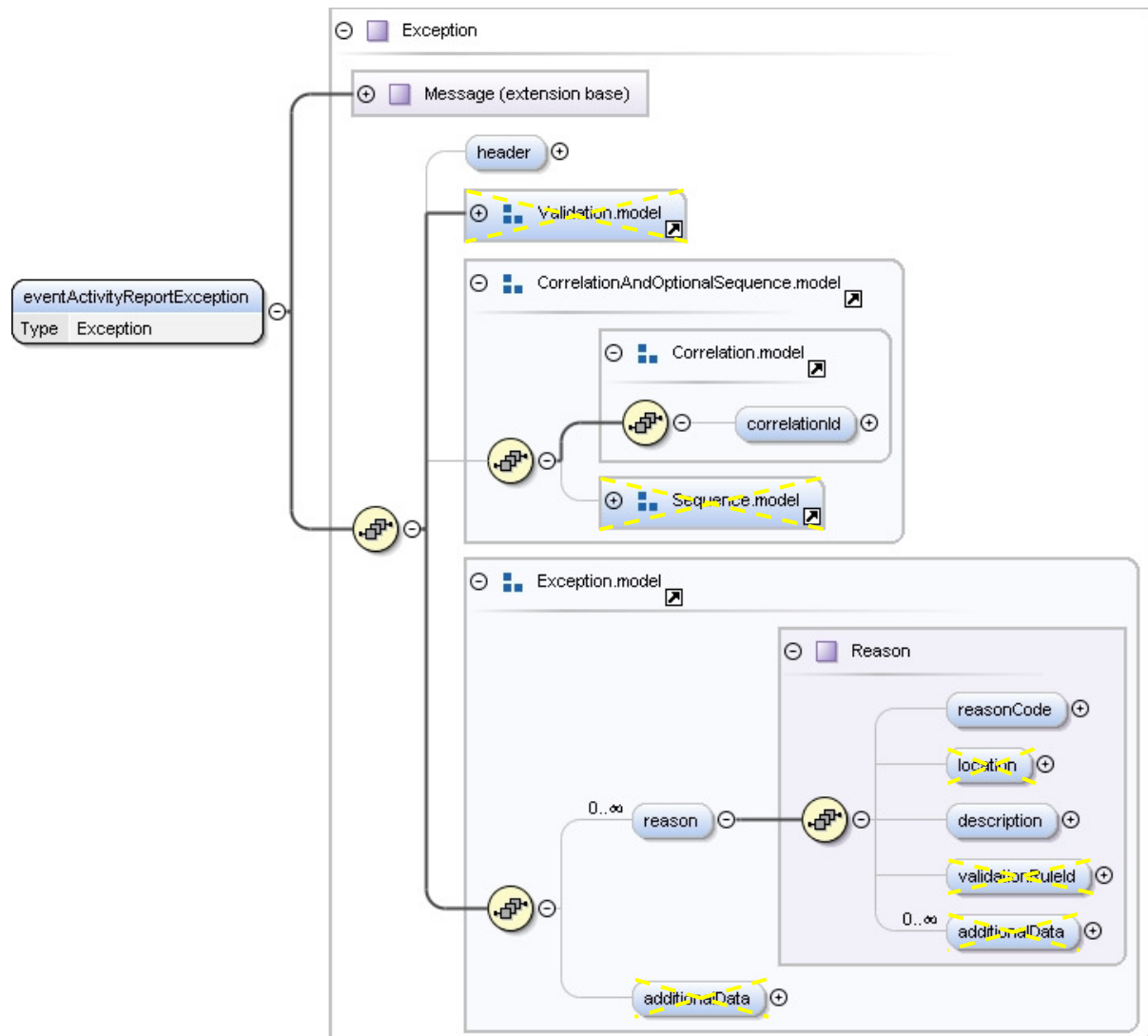


Field Reference Number	Field location	Field name	Data Type	Description / Usage Rule	Card.
1	/	eventActivityReportStatus	---		0..U (1..50)
1.1	/tr:eventActivityReportStatus	header	---	A type refining the generic message header content to make it specific to request messages. For detailed layout, refer to appendix A.5.6.	0..1 (1..1)
1.2	/tr:eventActivityReportStatus	correlationId	xsd:normalizedString (40)	A qualified identifier used to correlate between messages. The HKTR-R system will return the assigned Event Reference.	0..1 (1..1)
	/tr:eventActivityReportStatus/correlationId	@correlationIdScheme	xsd:anyURI	Always returns the HKTR-R system assigned event reference under the URI: " http://www.hkicl.com.hk/scheme/hktr/event-re/ "	Req.
1.3	/tr:eventActivityReportStatus	onBehalfOf	---	Indicates which party (and accounts) a trade is being processed for. If the original request is submitted by an agent on behalf of reporting party, the field carries the reporting party's HKTR Entity Id.	0..1
1.3.1	/tr:eventActivityReportStatus/onBehalfOf	partyReference	Reference	The party for which the message receiver should work.	0..1
	/tr:eventActivityReportStatus/onBehalfOf/partyReference	@href	xsd:IDREF	A reference to a party	Req.
1.4	/tr:eventActivityReportStatus	status	xsd:normalizedString(63)	Defines the status of a trade event. For the valid values of status, please refer to "EventStatus" as stipulated in the worksheet of "Reporting – Ref – Enumerations and coding schemes.xls"	0..1
	/tr:eventActivityReportStatus/status	@eventStatusScheme	xsd:anyURI	Always returns the HKTR-R coding scheme URI for event status: " http://www.hkicl.com.hk/scheme/hktr/reporting/event-status/ "	Opt.

Field Reference Number	Field location	Field name	Data Type	Description / Usage Rule	Card.
1.5	/tr:eventActivityReportStatus	tr:tradeIdentifier	TradeIdentifier. Refer to section A.6.4.5 for details.	The HKTR-R system will return the TR Trade Reference if the trade event status is “Completed”.	0..1
1.6	/tr:eventActivityReportStatus	party	---	A legal entity or a subdivision of a legal entity. Parties can perform multiple roles in a trade lifecycle. For example, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of broker, calculation agent, etc. In FpML roles are defined in multiple places within a document.	0..U (0..50)
1.6.1	/tr:eventActivityReportStatus /party	partyId	xsd:normalizedString (40)	A party identifier, e.g. a S.W.I.F.T. bank identifier code (BIC). The HKTR-R system returns the HKTR-R system’s participant Id. when referring to the submitting party or the reporting parties of the original request.	0..U (1..15)
	/tr:eventActivityReportStatus /party/partyId	@partyIdScheme	xsd:anyURI	Party Id. Coding Scheme.	Opt. (Req.)

A.5.5 eventActivityReportException Component

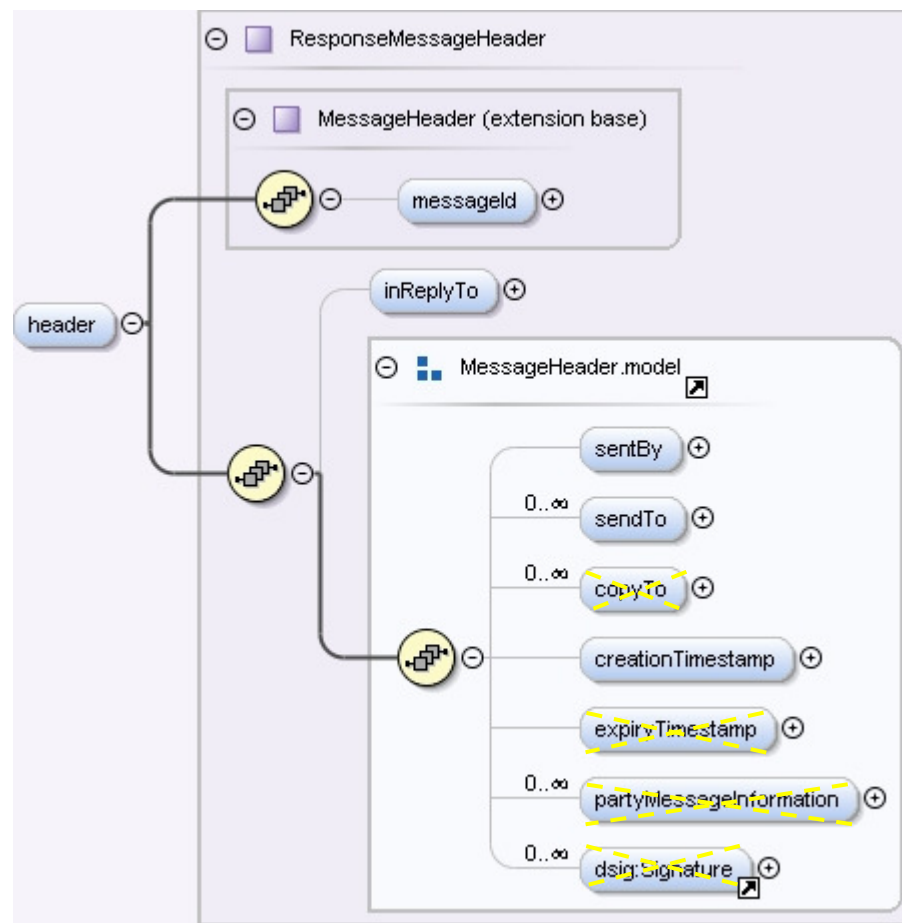
The structure of `eventActivityReportException` block is illustrated in the following diagram:



Field Reference Number	Field location	Field name	Data Type	Description / Usage Rule	Card.
2	/	eventActivityReportException	---		0..U (1..50)
2.1	/eventActivityReportException	header	---	A type refining the generic message header content to make it specific to request messages. For detailed layout, refer to appendix A.5.6.	0.1 (1..1)
2.2	/eventActivityReportException	correlationId	xsd:normalizedString (40)	A qualified identifier used to correlate between messages. The HKTR-R system will return the assigned Event Reference. Under critical exception that the correlation Id of the original request cannot be acquired, there will be no values for this element.	0..1
	/eventActivityReportException/correlationId	@correlationIdScheme	xsd:anyURI	Always returns the HKTR-R system assigned event reference under the URI: " http://www.hkicl.com.hk/scheme/hktr/event-ref "	Req.
2.3	/eventActivityReportException	reason	---	An instance of the Reason type used to record the nature of any errors associated with a message.	0..U (1..1)
2.3.1	/eventActivityReportException/reason	reasonCode	xsd:normalizedString (6)	A machine interpretable error code. Note that the HKTR-R system will return HKTR-R-specific error code, instead of the FpML standard codes	0.1 (1..1)
	/eventActivityReportException/reason/reasonCode	@reasonCodeScheme	xsd:anyURI	Always returns the HKTR-R coding scheme URI for reason code: " http://www.hkicl.com.hk/scheme/hktr/reporting/reason-code ".	Opt.
2.3.2	/eventActivityReportException/reason	description	xsd:string (1024)	Plain English text describing the associated error condition	0..1

A.5.6 ResponseMessageHeader (for Reporting) Component

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



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

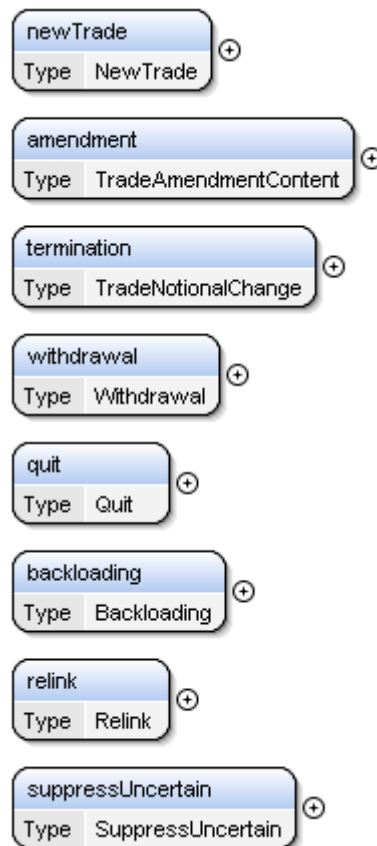
Field Reference Number	Field location (relative to /tr:eventActivityReportStatus or /eventActivityReportException)	Field name	Data Type	Description / Usage Rule	Card.
	/header/sendTo	@messageAddressScheme	xsd:anyURI	It must be one of the followings: <ul style="list-style-type: none"> • "http://www.fpml.org/coding-scheme/external/iso17442"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

A.6 FpML structures for reporting purpose

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

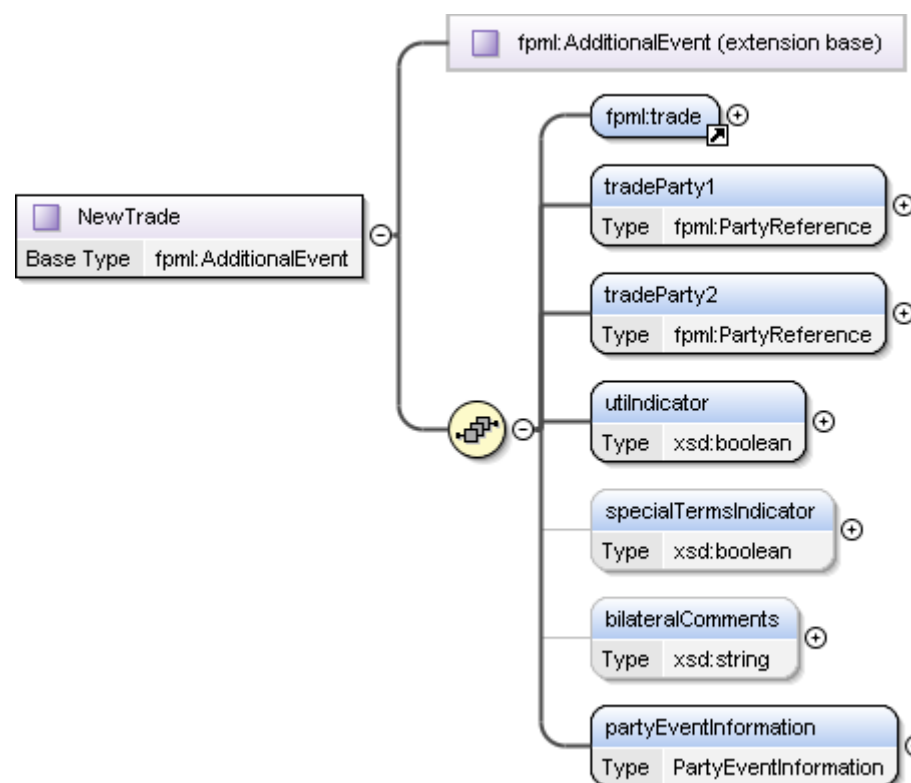
A.6.1 Reporting - Trade Events

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



A.6.1.1 Reporting – New Trade

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



Field Reference Number	Field location (with root being the “NewTrade”-typed element)	Field name	Data Type	Description	Card.
1	/tr:newTrade	trade	Trade. Refer to section A.6.2 for details.	A full description of the trade content.	1..1
2	/tr:newTrade/	tr:tradeParty1	Reference	The trade party that directly relates to the reporter of the trade.	1..1
	/tr:newTrade/tr:tradeParty1	@href	xsd:IDREF	Reference to a party.	Req.
3	/tr:newTrade/	tr:tradeParty2	Reference	The party that participates in the trade other than tradeParty1.	1..1
	/tr:newTrade/tr:tradeParty2	@href	xsd:IDREF	Reference to a party.	Req.
4	/tr:newTrade/	tr:utiIndicator	xsd:boolean	<p>Indicates whether a Unique Transaction Identifier (UTI) specified by the HKTR exists for the trade. UTI specified by the HKTR only includes the Unique Swap Identifier (USI) required to be reported by the US Commodity Futures Trading Commission's (CFTC) regulations for recording keeping and swap data reporting purposes.</p> <p>If the UTI specified by the HKTR does not exist and reporting parties would like to make use of a unique reference, e.g. a unique reference bilaterally agreed between the parties, the reference can be inputted in the ‘Bilateral Comments’ field.</p> <p>When the value is true, the UTI must be used in the tradeId of PartyTradeIdentifier. Refer to section A.6.4.5 for details.</p>	1..1
5	/tr:newTrade/	tr:specialTermsIndicator	xsd:boolean	Indicates whether special terms are applicable or not.	0..1

Field Reference Number	Field location (with root being the "NewTrade"-typed element)	Field name	Data Type	Description	Card.
6	/tr:newTrade/	tr:bilateralComments	xsd:string(255)	<p>An arbitrary string describing the trade.</p> <p>This field should generally be left blank. However, if one wants to ensure that two trades link together, both parties should then populate this field with the same unique value.</p> <p>Note also that this value must either be a blank value or a unique value within the reporting party, or else it would be rejected by the system.</p>	0..1
7	/tr:newTrade/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.4.6 for details.	A structure for storing event specific information for a reporting party.	1..1

A.6.1.2 Reporting – Amendment

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

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

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

Non-amendable fields

The fields listed below are non amendable fields. These non amendable fields are still required to be inputted in the amendment event, but their values should remain unchanged: the values should be the same as they were initially submitted into the system.

IRS Floating VS Fixed / Overnight Index Swap

Field Name	FpML path relative to the Trade Event element (Unless otherwise specified)
Asset Class	/trade/swap/assetClass
Product type	/trade/swap/productType/@productTypeScheme= http://www.fpml.org/coding-scheme/product-type-simple
Product Sub-type	/trade/swap/productType/@productTypeScheme= http://www.hkicl.com.hk/coding-scheme/hktr/product-sub-type
Reporting For (who is TR Participant)	(Relative to top event request level) /tr:eventActivityReport/tr:reportingFor/tr:tradePartyReference
Trade Party 1 (who is TR Participant)	/tr:tradeParty1
Trade Party 2 (who is TR Participant)	/tr:tradeParty2
Floating Rate Payer (who is TR Participant)	(SwapStream refers to floating leg) /trade/swap/swapStream/payerPartyReference
Fixed Rate Payer (who is TR Participant)	(SwapStream refers to fixed leg) /trade/swap/swapStream/payerPartyReference
Trade Date	/trade/tradeHeader/tradeDate
Notional Amount (Currency)	/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency

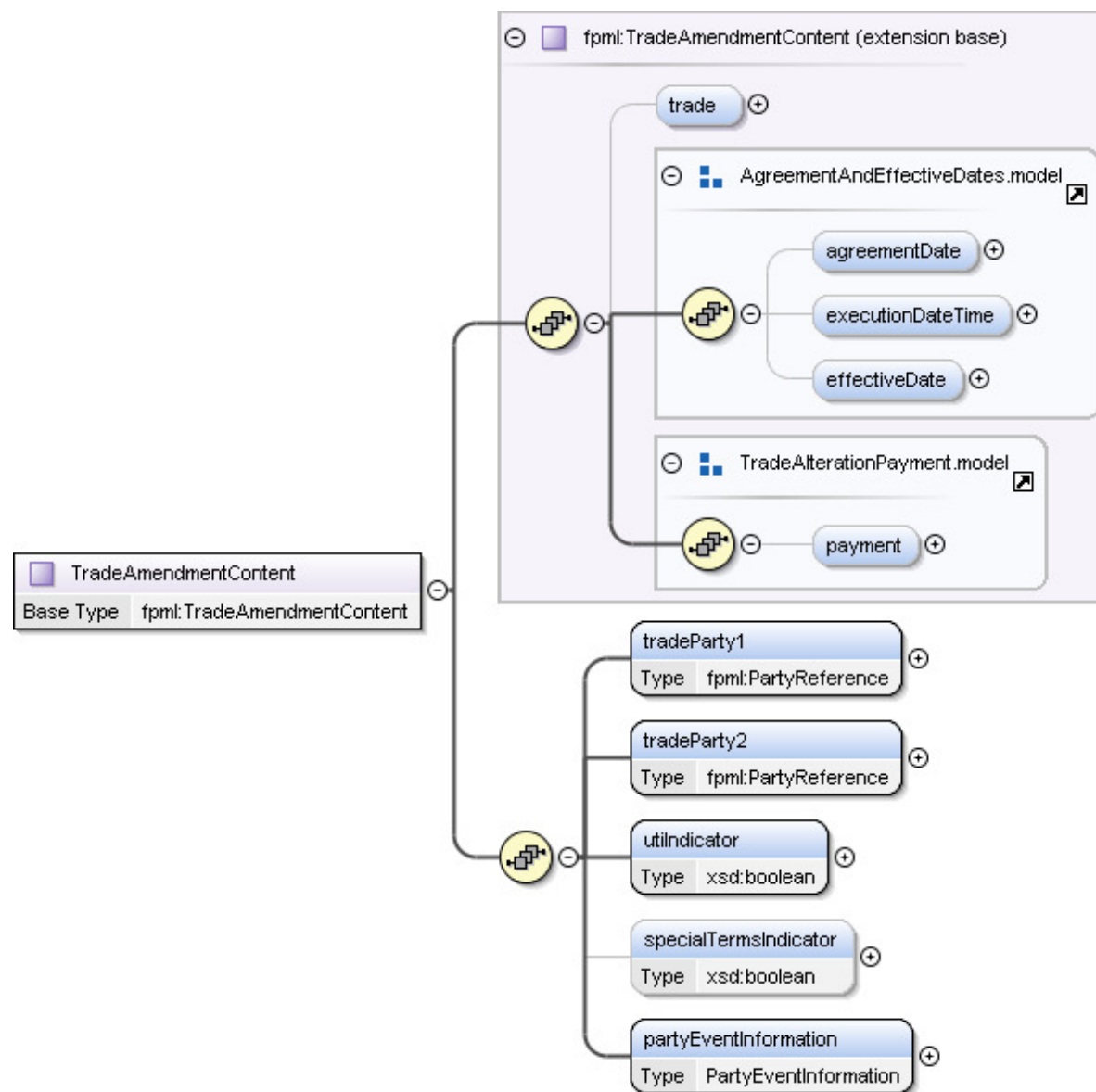
Basis Swap

Field Name	FpML path relative to the Trade Event element (Unless otherwise specified)
Asset Class	/trade/swap/assetClass
Product type	/trade/swap/productType/@productTypeScheme= http://www.fpml.org/coding-scheme/product-type-simple
Product Sub-type	/trade/swap/productType/@productTypeScheme= http://www.hkicl.com.hk/coding-scheme/hktr/product-sub-type
Reporting For (who is TR Participant)	(Relative to top event request level) /tr:eventActivityReport/tr:reportingFor/tr:tradePartyReference
Trade Party 1 (who is TR Participant)	/tr:tradeParty1
Trade Party 2 (who is TR Participant)	/tr:tradeParty2
Floating Rate Payer 1 (who is TR Participant)	(SwapStream refers to floating leg 1) /trade/swap/swapStream/payerPartyReference
Floating Rate Payer 2 (who is TR Participant)	(SwapStream refers to floating leg 2) /trade/swap/swapStream/payerPartyReference
Trade Date	/trade/tradeHeader/tradeDate
Notional Amount (Currency)	/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency

FX Non-Deliverable Forward

Field Name	FpML path relative to the Trade Event element (Unless otherwise specified)
Asset Class	/trade/fxSingleLeg/assetClass
Product type	/trade/fxSingleLeg/productType/@productTypeScheme= http://www.fpml.org/coding-scheme/product-type-simple
Product Sub-type	/trade/fxSingleLeg/productType/@productTypeScheme= http://www.hkicl.com.hk/coding-scheme/hktr/product-sub-type
Reporting For (who is TR Participant)	(Relative to top event request level) /tr:eventActivityReport/tr:reportingFor/tr:tradePartyReference
Trade Party 1 (who is TR Participant)	/tr:tradeParty1
Trade Party 2 (who is TR Participant)	/tr:tradeParty2
Exchanged Currency 1 Payer (who is TR Participant)	/trade/fxSingleLeg/exchangedCurrency1/payerPartyReference
Exchanged Currency 2 Payer (who is TR Participant)	/trade/fxSingleLeg/exchangedCurrency2/payerPartyReference
Trade Date	/trade/tradeHeader/tradeDate
Exchange Currency 1 Payment Amount (Currency)	/trade/fxSingleLeg/exchangedCurrency1/paymentAmount/currency
Exchange Currency 2 Payment Amount (Currency)	/trade/fxSingleLeg/exchangedCurrency2/paymentAmount/currency

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



Field Reference Number	Field location (with root being the "TradeAmendmentContent"-typed element)	Field name	Data Type	Description	Card.
1	/	trade	Trade. Refer to section A.6.2 for details.	A full description of the amended trade.	1..1
2	/	agreementDate	xsd:date	Post trade event trade date.	0..1 (1..1)
3	/	executionDateTime	xsd:dateTime	Post trade event trade date and time as in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00).	0..1
4	/	effectiveDate	xsd:date	Post trade event effective date.	0..1
5	/	payment	Payment. Refer to section A.6.4.4 for details.	Describes a payment made in settlement of the change.	0..1
6	/	tr:tradeParty1	Reference	The trade party that directly relates to the reporter of the trade.	1..1
	/ tr:tradeParty1	@href	xsd:IDREF	Reference to a party.	Req.
7	/	tr:tradeParty2	Reference	The party that participates in the trade other than tradeParty1.	1..1
	/ tr:tradeParty2	@href	xsd:IDREF	Reference to a party.	Req.
8	/	tr:utilIndicator	xsd:boolean	<p>Indicates whether a Unique Transaction Identifier (UTI) specified by the HKTR exists for the trade. UTI specified by the HKTR only includes the Unique Swap Identifier (USI) required to be reported by the US Commodity Futures Trading Commission's (CFTC) regulations for recording keeping and swap data reporting purposes.</p> <p>If the UTI specified by the HKTR does not exist and reporting parties would like to make use of a unique reference, e.g. a unique reference bilaterally agreed between the parties, the reference can be inputted in the 'Bilateral Comments' field.</p> <p>When the value is true, the UTI must be used in the tradeId of PartyTradeIdentifier. Refer to section A.6.4.5 for details.</p>	1..1
9	/	tr:specialTermsIndicator	xsd:boolean	Indicates whether special terms are applicable or not.	0..1

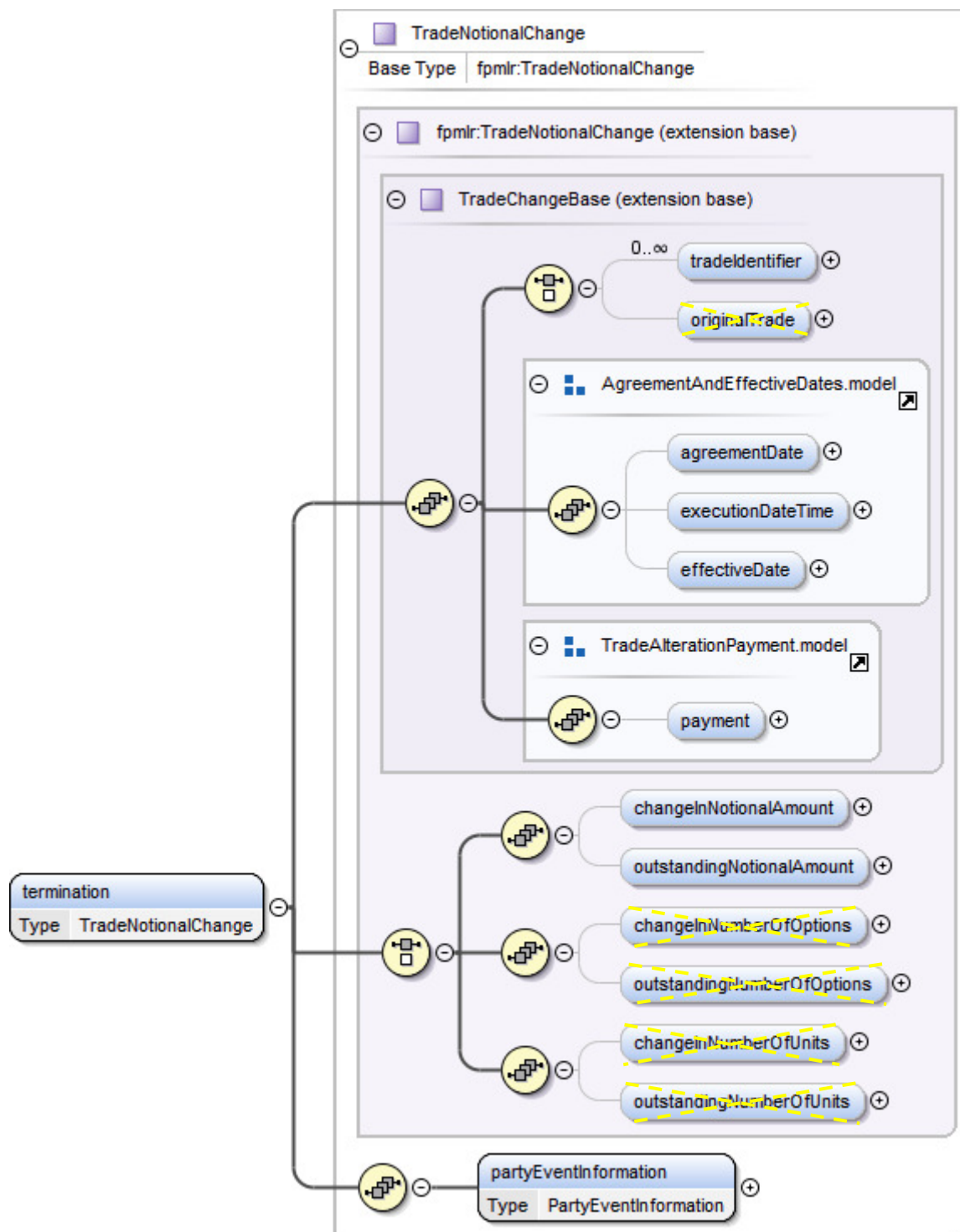
Field Reference Number	Field location (with root being the "TradeAmendmentContent"-typed element)	Field name	Data Type	Description	Card.
10	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.4.6 for details.	A structure for storing event specific information for a reporting party.	1..1

A.6.1.3 Reporting – Termination

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

Depending on the type of the product, the amount of the termination is specified in the `changeInNotionalAmount` element. Similarly, the outstanding amount of the trade after the termination is specified in the `outstandingNotionalAmount` element. For a full termination, the outstanding amount will be set to 0.

Again, this event is extended with proprietary fields for trade repository reporting purpose. To use these proprietary elements, one should override the default `TradeNotionalChange` type with “**tr:TradeNotionalChange**” type using the **xsi:type** declaration.

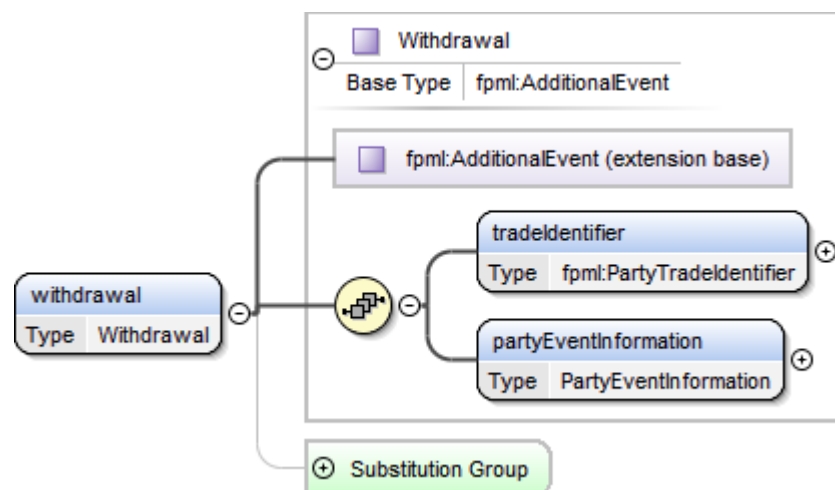


Field Reference Number	Field location (with root being the "TradeNotionalChange"-typed element)	Field name	Data Type	Description	Card.
1	/	tradeIdentifier	TradeIdentifier. Refer to section A.6.4.5 for details.	The trade identifier of the trade that is being terminated.	1..1
2	/	agreementDate	xsd:date	Post trade event trade date.	0..1 (1..1)
3	/	executionDateTime	xsd:dateTime	Post trade event trade date and time as in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00).	0..1
4	/	effectiveDate	xsd:date	Post trade event effective date.	0..1
5	/	payment	Payment. Refer to section A.6.4.4 for details.	Describes a payment made in settlement of the change.	0..1
6	/	changeInNotionalAmount	---	Specifies the fixed amount by which the Notional Amount changes. For FX product, this field can be filled with either the payment amount of exchangeCurrency1 or exchangeCurrency2. A non-negative value should be used for HKTR-R system.	0..1
6.1	/changeInNotionalAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/changeInNotionalAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
6.2	/changeInNotionalAmount	amount	xsd:decimal (15,4)	The monetary quantity in currency units.	0..1 (1..1)
7	/	outstandingNotionalAmount	---	Specifies the Notional amount after the Change. For FX product, this field can be filled with either the	0..1 (1..1)

Field Reference Number	Field location (with root being the "TradeNotionalChange"-typed element)	Field name	Data Type	Description	Card.
				<p>payment amount of exchangeCurrency1 or exchangeCurrency2.</p> <p>Note that the currency in changeInNotionalAmount element and that in outstandingNotionalAmount element should be consistent.</p> <p>A non-negative value should be used for HKTR-R system.</p>	
7.1	/outstandingNotionalAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/outstandingNotionalAmount/currency	@currencyScheme	xsd:anyURI	<p>The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R.</p> <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15</p>	Opt.
7.2	/outstandingNotionalAmount	amount	xsd:decimal (15,4)	The monetary quantity in currency units.	0..1 (1..1)
8	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.4.6 for details.	A structure for storing event specific information for a reporting party.	1..1

A.6.1.4 Reporting – Withdrawal

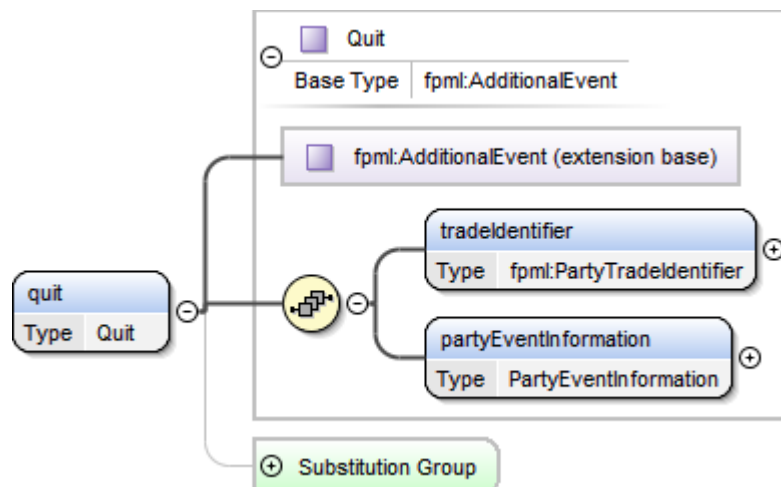
A proprietary event dedicated to handle trade withdrawal. To use this proprietary event, one should use the “**tr:withdrawal**” element in substitution of FpML standard “**additionalEvent**” element.



Field Reference Number	Field location (with root being the “Withdrawal”-typed element)	Field name	Data Type	Description	Card.
1	/	tradeIdentifier	TradeIdentifier. Refer to section A.6.4.5 for details.	The trade identifier of the trade that is being withdrawn.	1..1
2	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.4.6 for details.	A structure for storing event specific information for a reporting party.	1..1

A.6.1.5 Reporting – Quit

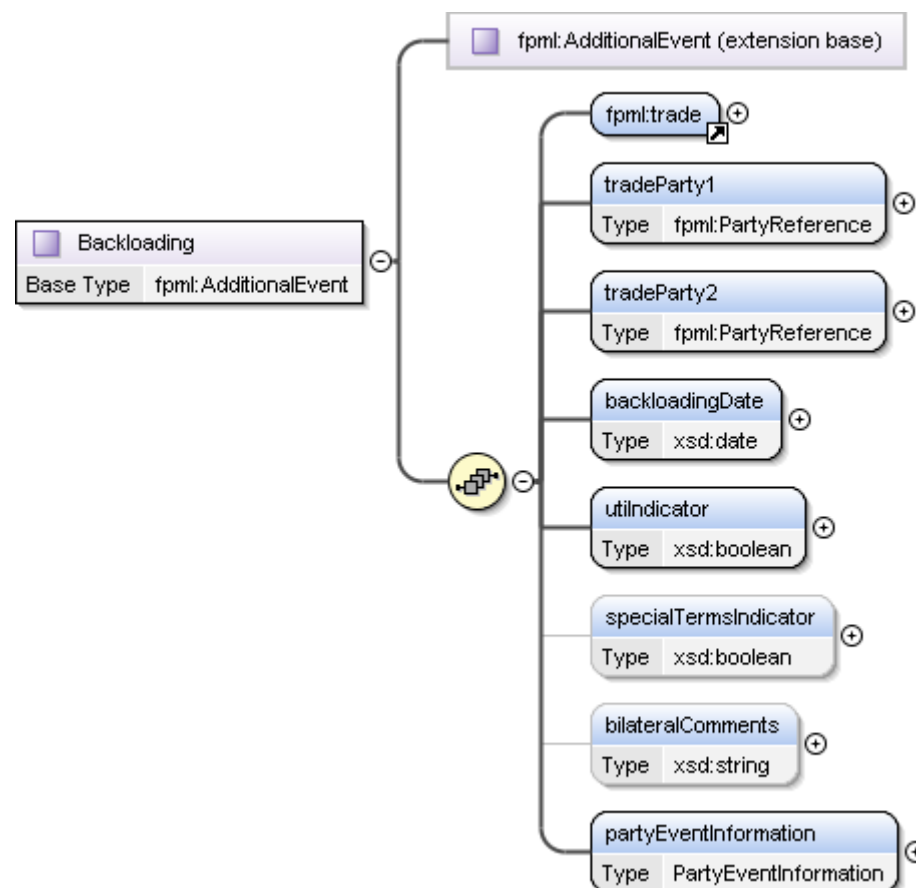
A proprietary event dedicated to handle trade quitting. To use this proprietary event, one should use the “**tr:quit**” element in substitution of FpML standard “**additionalEvent**” element.



Field Reference Number	Field location (with root being the “Quit”-typed element)	Field name	Data Type	Description	Card.
1	/	tradeIdentifier	TradeIdentifier. Refer to section A.6.4.5 for details.	The trade identifier of the trade that is being quitted.	1..1
2	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.4.6 for details.	A structure for storing event specific information for a reporting party.	1..1

A.6.1.6 Reporting – Backloading

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

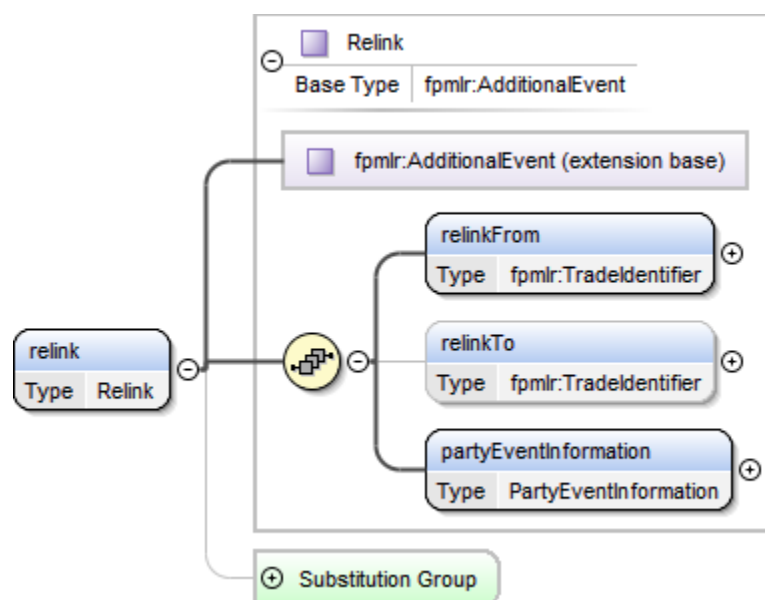


Field Reference Number	Field location (with root being the “Backloading”-typed element)	Field name	Data Type	Description	Card.
1	/	trade	Trade. Refer to section A.6.2 for details.	A full description of the trade to be backloaded.	1..1
2	/	tr:tradeParty1	Reference	The trade party that directly relates to the reporter of the trade.	1..1
	/tr:tradeParty1	@href	xsd:IDREF	Reference to a party.	Req.
3	/	tr:tradeParty2	Reference	The party that participates in the trade other than tradeParty1.	1..1
	/tr:tradeParty2	@href	xsd:IDREF	Reference to a party.	Req.
4	/	tr:backloadingDate	xsd:date	Date of the trade snapshot being reported.	1..1
5	/	tr:utilIndicator	xsd:boolean	<p>Indicates whether a Unique Transaction Identifier (UTI) specified by the HKTR exists for the trade. UTI specified by the HKTR only includes the Unique Swap Identifier (USI) required to be reported by the US Commodity Futures Trading Commission's (CFTC) regulations for recording keeping and swap data reporting purposes.</p> <p>If the UTI specified by the HKTR does not exist and reporting parties would like to make use of a unique reference, e.g. a unique reference bilaterally agreed between the parties, the reference can be inputted in the ‘Bilateral Comments’ field.</p> <p>When the value is true, the UTI must be used in the tradeId of PartyTradeIdentifier. Refer to section A.6.4.5 for details.</p>	1..1
6	/	tr:specialTermsIndicator	xsd:boolean	Indicates whether special terms in PartyTradeInformation is applicable or not.	0..1
7	/	tr:bilateralComments	xsd:string(255)	<p>An arbitrary string describing the trade.</p> <p>This field should generally be left blank. However, if one wants to ensure that two trades link together, both parties should then populate this field with the same unique value.</p>	0..1

Field Reference Number	Field location (with root being the "Backloading"-typed element)	Field name	Data Type	Description	Card.
				Note also that this value must either be a blank value or a unique value within the reporting party, or else it would be rejected by the system.	
8	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.4.6 for details.	A structure for storing event specific information for a reporting party.	1..1

A.6.1.7 Reporting – Relink

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



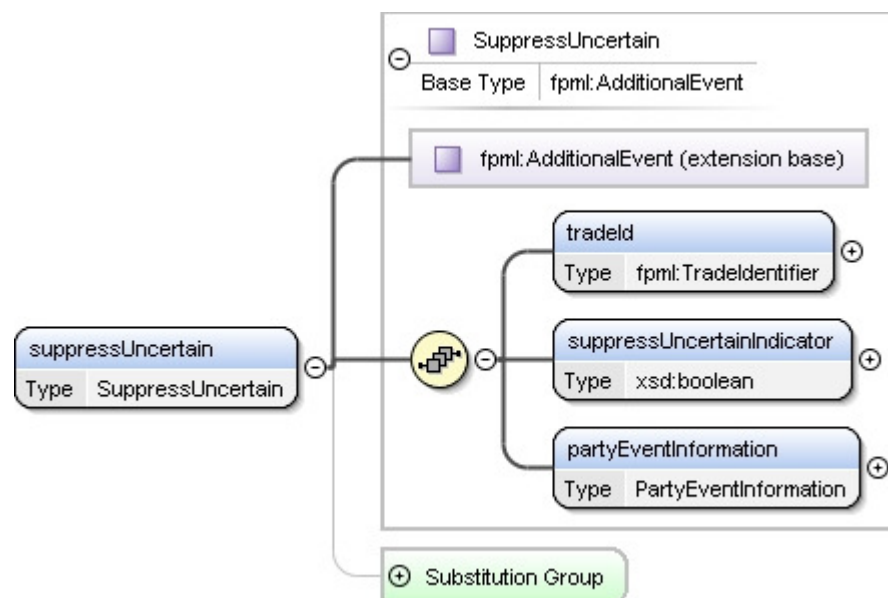
Field Reference Number	Field location (with root being the "Relink"-typed element)	Field name	Data Type	Description	Card.	Match. field
1	/	tr:relinkFrom	TradeIdentifier. Refer to section A.6.4.5 for details.	This field is used to relink two Mis-Linked Trades by using each party's HKTR trade reference.	1..1	ID
2	/	tr:relinkTo	TradeIdentifier. Refer to section A.6.4.5 for details.		0..1	ID

Field Reference Number	Field location (with root being the “Relink”-typed element)	Field name	Data Type	Description	Card.	Match. field																												
				<p>input sequence by the two reporting parties will arise event unmatched.</p> <p>For Example:</p> <table><tr><th colspan="2">Mis-linked Trade</th><th colspan="2">Corrected Trade</th></tr><tr><td>Party A</td><td>Party B</td><td>Party A</td><td>Party B</td></tr><tr><td>TRa1</td><td>TRb1</td><td>TRa1</td><td>TRb1</td></tr><tr><td>TRa2</td><td>TRb2</td><td>TRa2</td><td>TRb2</td></tr></table> <p>Example of Relink (Accepted event)</p> <table><tr><th>Relink Request by Party A:</th><th>Relink Request by Party B:</th></tr><tr><td>Relink From - TRa1</td><td>Relink From - TRa1</td></tr><tr><td>Relink To - TRb1</td><td>Relink To - TRb1</td></tr></table> <p>Example of Relink (Rejected event)</p> <table><tr><th>Relink Request by Party A:</th><th>Relink Request by Party B:</th></tr><tr><td>Relink From - TRa1</td><td>Relink From - TRb1</td></tr><tr><td>Relink To - TRb1</td><td>Relink To - TRa1</td></tr></table> <p>For the above “accepted-event” example, the two trades with trade references TRa2 and TRb2 will then become unlinked and undergo linking in the system dayend process.</p> <p>Note: If the “relinkTo” field is missing, the trade reference inputted in "relinkFrom" field would be marked as single-sided trade. (Assuming that the events submitted by both parties are exactly matched).</p>	Mis-linked Trade		Corrected Trade		Party A	Party B	Party A	Party B	TRa1	TRb1	TRa1	TRb1	TRa2	TRb2	TRa2	TRb2	Relink Request by Party A:	Relink Request by Party B:	Relink From - TRa1	Relink From - TRa1	Relink To - TRb1	Relink To - TRb1	Relink Request by Party A:	Relink Request by Party B:	Relink From - TRa1	Relink From - TRb1	Relink To - TRb1	Relink To - TRa1		
Mis-linked Trade		Corrected Trade																																
Party A	Party B	Party A	Party B																															
TRa1	TRb1	TRa1	TRb1																															
TRa2	TRb2	TRa2	TRb2																															
Relink Request by Party A:	Relink Request by Party B:																																	
Relink From - TRa1	Relink From - TRa1																																	
Relink To - TRb1	Relink To - TRb1																																	
Relink Request by Party A:	Relink Request by Party B:																																	
Relink From - TRa1	Relink From - TRb1																																	
Relink To - TRb1	Relink To - TRa1																																	
2	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.4.6 for	A structure for storing event specific information for a reporting party.	1..1																													

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

A.6.1.8 Reporting – Suppress Uncertain

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

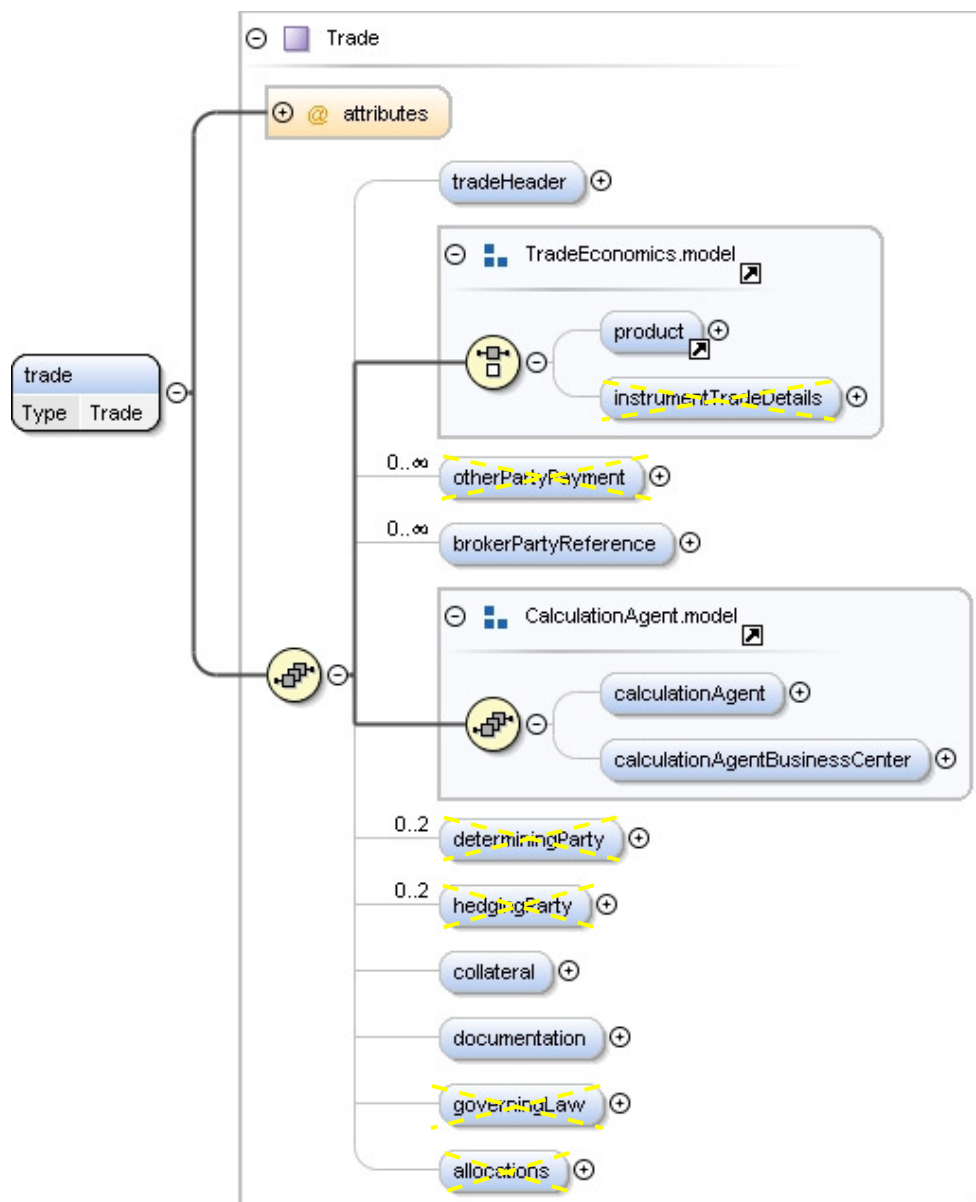


Field Reference Number	Field location (with root being the "SuppressUncertain"-typed element)	Field name	Data Type	Description	Card.
1	/	tr:tradeId	TradeIdentifier. Refer to section A.6.4.5 for details.	Unique trade reference generated by HKTR-R system on the target trade. This is used to correlate the Suppress Uncertain request to the trade submitted by counterparty.	1..1

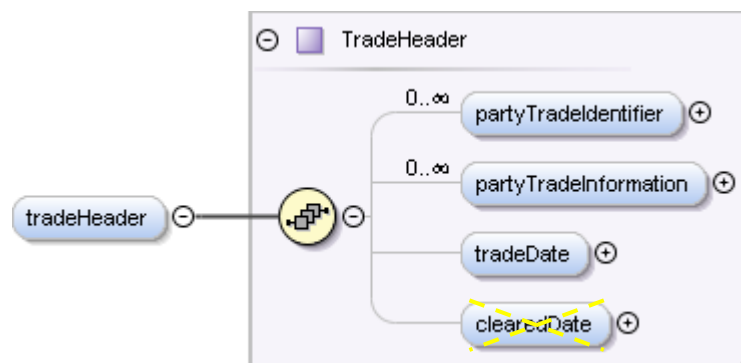
Field Reference Number	Field location (with root being the "SuppressUncertain"-typed element)	Field name	Data Type	Description	Card.
2	/	tr:suppressUncertainIndicator	xsd:boolean	<p>If this field is "true", the counterparty's trade will be removed from the Participant Uncertain Unlink Report.</p> <p>If this field is "false", the counterparty's trade will reappear in the Participant Uncertain Unlink Report.</p> <p>Remarks: The linking status of counterparty's trade will NOT be affected by this event request.</p>	1..1
3	/	tr:partyEventInformation	PartyEventInformation. Refer to section A.6.4.6 for details.	A structure for storing event specific information for a reporting party.	1..1

A.6.2 Reporting – Trade

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



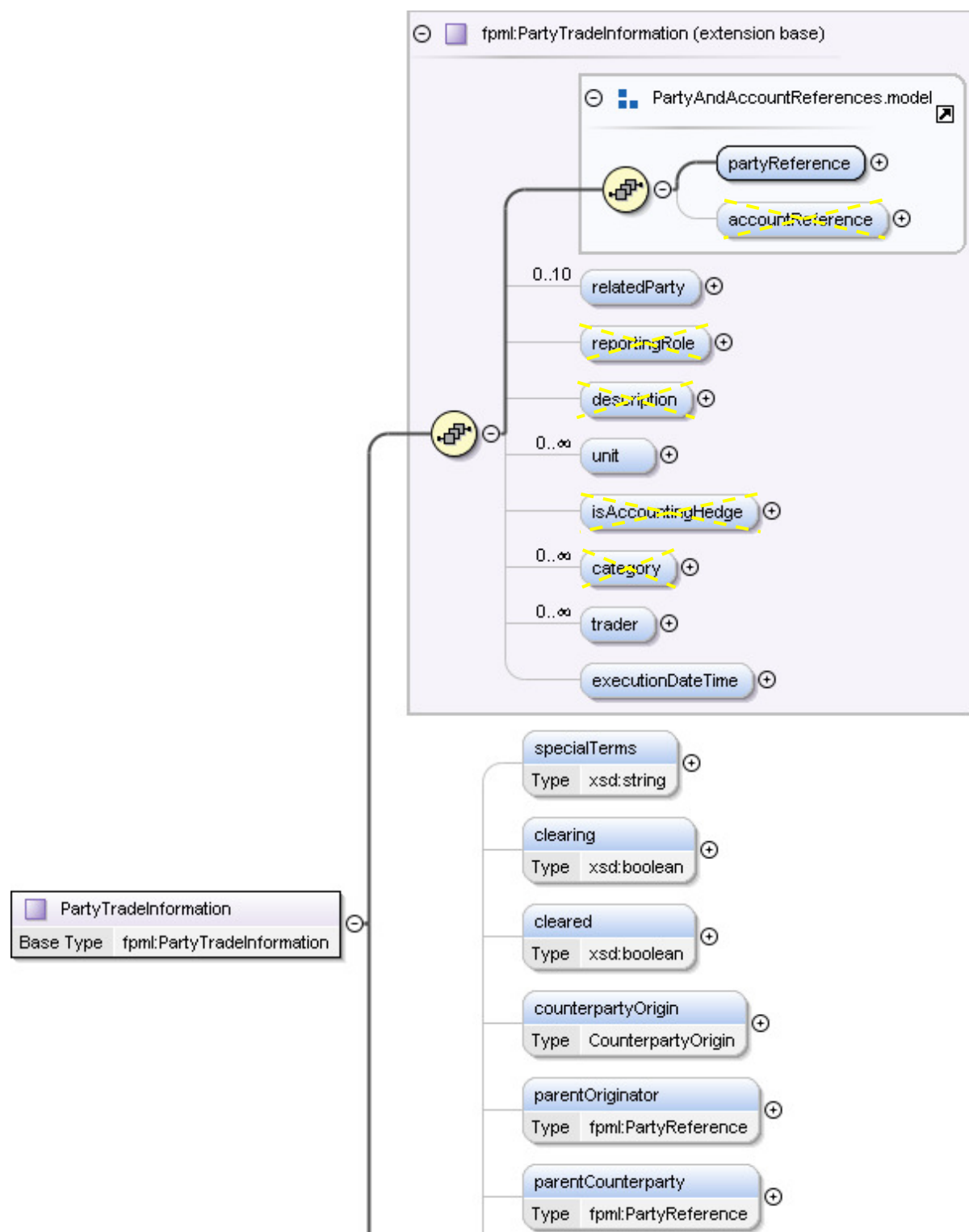
The “tradeHeader” element in “Trade” element can be expanded as follows:

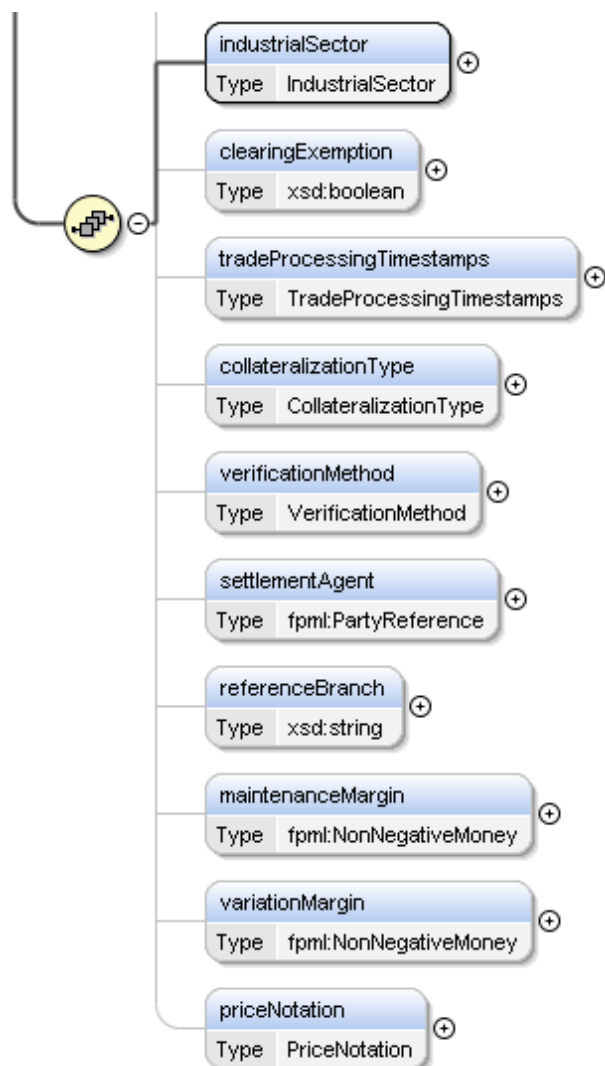


The “partyTradeInformation” element in “TradeHeader” element can be expanded to the following structure.

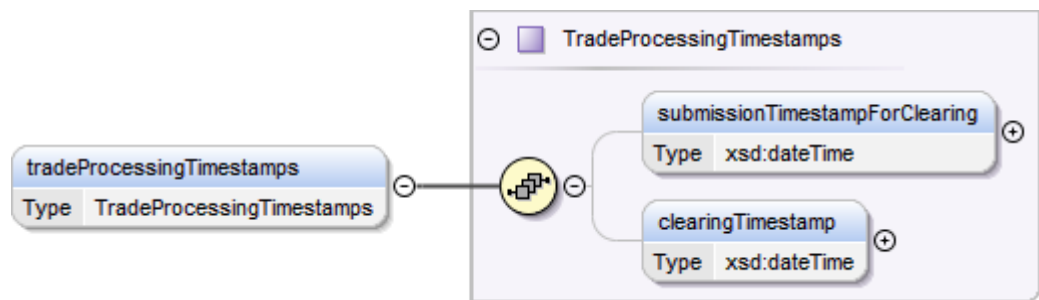
Note that there are customized elements inside this structure. To use these customized elements, user should override the default PartyTradeInformation type with “**tr:PartyTradeInformation**” type using the **xsi:type** declaration.

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

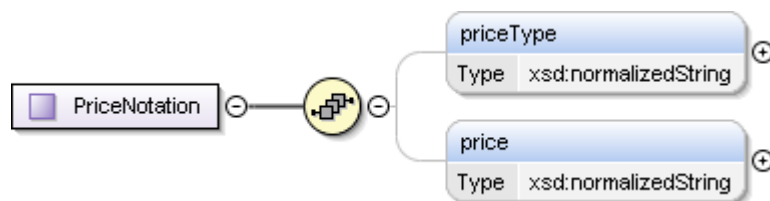




The element “tradeProcessingTimestamps” can be further expanded as follows:

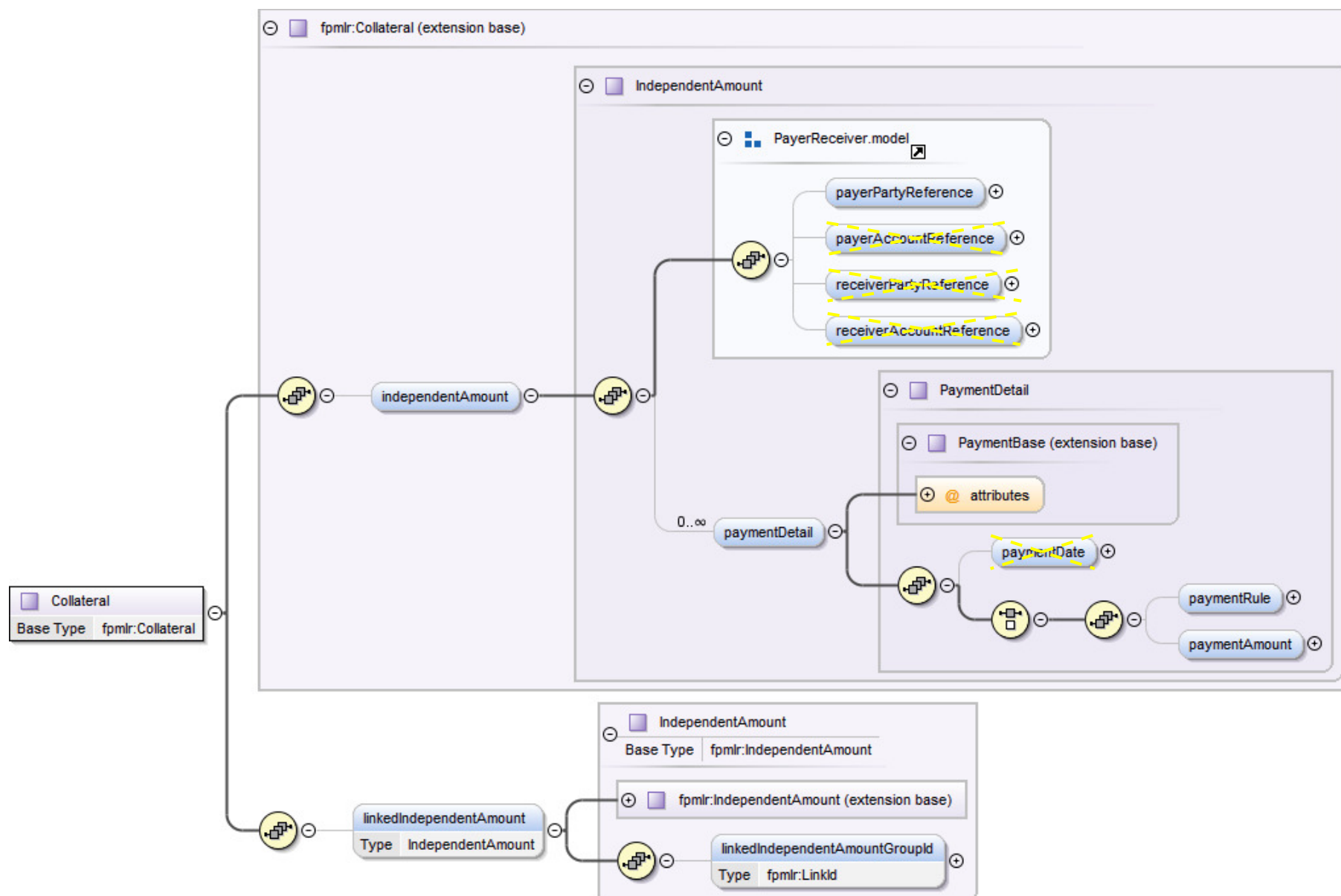


The element “priceNotation” can be further expanded as follows:

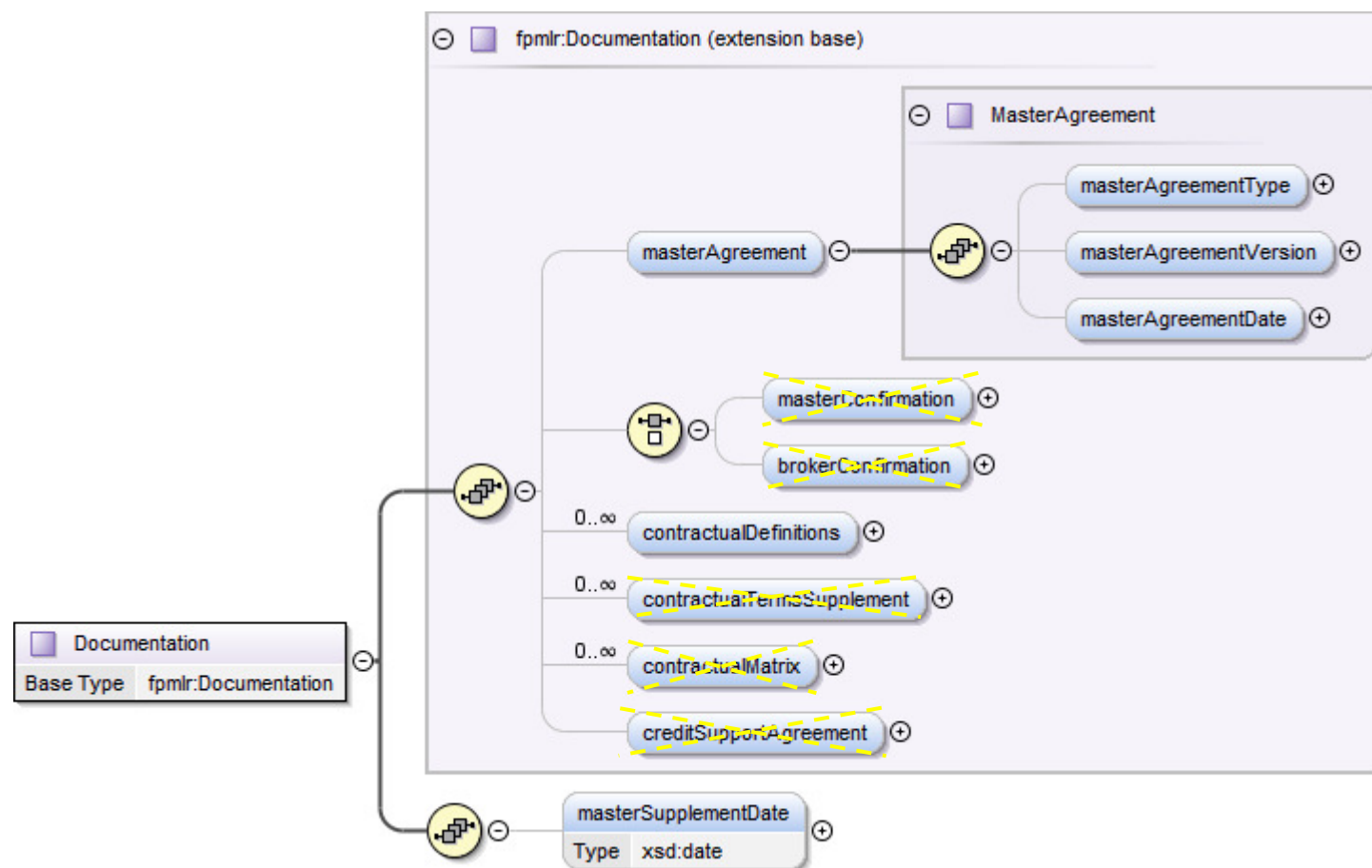


The “product” element in “Trade” element can be substituted by the elements of “Product” type, which is described in section A.6.3.

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



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



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

Field Reference Number	Field location (Relative to “Trade” element)	Field name	Data Type	Description	Card.
1	/	tradeHeader	---	The information on the trade which is not product specific, e.g. trade date.	0..1 (1..1)
1.1	/tradeHeader	partyTradeIdentifier	PartyTradeIdentifier. Refer to section A.6.4.5 for details.	The trade reference identifier(s) allocated to the trade by the parties involved.	0..U (1..20)
1.2	/tradeHeader	partyTradeInformation	---	Additional trade information that may be provided by each involved party. In HKTR-R, two party trade information blocks from the reporting parties are expected. They represent the trade information of the reporting party and its counterparty.	0..U (2..2)
1.2.1	/tradeHeader/partyTradeInformation	partyReference	Reference	Reference to a party.	0..1 (1..1)
	/tradeHeader/partyTradeInformation/partyReference	@href	xsd:IDREF	Reference to a party.	Req.
1.2.2	/tradeHeader/partyTradeInformation	relatedParty	---	Identifies a related party performing a role within the transaction.	0..U (0..10)
1.2.2.1	/tradeHeader/partyTradeInformation/relatedParty	partyReference	Reference	Reference to a party. For the “ConfirmationPlatform” role, the partyReference must point to a CP partyId. With refer to A.6.4.5, if the code of the ConfirmationPlatform is not “OTHERS” or “PAPER”, CP Trade Reference must be provided in A.6.4.5; not allowed otherwise. For the “ClearingService” role, the partyReference must point to a CCP partyId. For the “CounterpartyBeforeCCP Novation”,	0..1 (1..1)

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

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				<p>type of the original trade. Applicable when the trade is novated to face CCP.</p> <p><u>PrimeBroker / ExecutingBroker</u> "PrimeBroker" / "Executing Brokers" indicates whether Trade Party is an Executing Broker, a Prime Broker or neither both. This role is only applicable for FX Non-Deliverable Forward Product Sub-type.</p> <p>In case of Prime broker or Executing broker, the party ID should be one of the trade parties. Also, each of them can only act as one of these roles only. In other words, one party cannot acts as both roles (Prime broker and Executing Broker) for the trade.</p> <p><u>ExecutionAgent / ClearingBroker</u> "ExecutionAgent" / "ClearingBroker" indicates whether the trade party is an execution agent or clearing broker. Party acting as this role can be a party other than the two trading parties.</p> <p>For "ClearingBroker", this role is required only if the trade is subjected to clearing through a clearing broker.</p> <p>*Note: In case of Prime broker, Executing broker, Execution agent, or Clearing broker, they are applicable for the counterparty in the partyTradeInformation component. Please refer to the section A.8 for more information.</p>	
	/tradeHeader/partyTradeInformation/relatedParty/role	@partyRoleScheme	xsd:anyURI	<p>A type describing a role played by a party in one or more transactions. Examples include roles such as clearing broker, executing broker, prime broker, confirmation service provider, etc. This can be extended to provide custom roles.</p> <p>Simply ignored by HKTR-R system. Always use the extended scheme provided by HKICL:</p>	Opt.

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
1.2.3	/tradeHeader/partyTradeInformation	unit	Scheme: Unit (xsd:normalizedString(63))	http://www.hkicl.com.hk/scheme/hktr/party-role Identifies the unit/division/desk etc. that executed or supports this trade	0..1
	/tradeHeader/partyTradeInformation/unit	@unitScheme	xsd:anyURI	A type describing the unit. Simply ignored by HKTR-R system. Always use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/unit	Opt.
1.2.4	/tradeHeader/partyTradeInformation	trader	Scheme: Trader (xsd:normalizedString(63))	Identifies the person or persons who assumed the role of trader for this trade.	0..1
	/tradeHeader/partyTradeInformation/trader	@traderScheme	xsd:anyURI	A type describing the trader. Simply ignored by HKTR-R system. Always use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/trader	Opt.
1.2.5	/tradeHeader/partyTradeInformation	executionDateTime	xsd:dateTime	The time and date when the trade was executed as in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00). This field is optional for new trade / backloading events, but SHOULD NOT BE INPUTTED in "Trade" element of amendment events.	0..1 (0..1 for new trade and backloading, 0..0 for amd)
	/tradeHeader/partyTradeInformation/executionDateTime	@executionDateTimeScheme	xsd:anyURI	Identification of the source (e.g. clock id) generating the execution date time. Simply ignored by HKTR-R system.	Opt.
1.2.6	/tradeHeader/partyTradeInformation	tr:specialTerms	xsd:string(255)	The special terms This field is required if specialTermsIndicator is true.	0..1

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
1.2.7	/tradeHeader/partyTradeInformation	tr:clearing	xsd:boolean	Indication of whether the trade is anticipated to be cleared through a central counterparty. This field is mandatory if the Party Trade Information component presents the information about the party itself. It is not required if the Party Trade Information component represents the counterparty. If the value of this field is true, the role "ClearingService" must be defined in the relatedParty field group. Please refer to the section A.6.2 for detail.	0..1
1.2.8	/tradeHeader/partyTradeInformation	tr:cleared	xsd:boolean	An indicator of whether a contract has been cleared at the time when the trade is reported.	0..1
1.2.9	/tradeHeader/partyTradeInformation	tr:counterpartyOrigin	Scheme: CounterpartyOrigin (xsd:normalizedString(63))	Indicates whether a transaction was done on behalf of a customer or house account.	0..1
	/tradeHeader/partyTradeInformation/tr:counterpartyOrigin	@counterpartyOriginScheme	xsd:anyURI	A type describing the counterparty origin. Simply ignored by HKTR-R system. Always use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/counterparty-origin	Opt.
1.2.10	/tradeHeader/partyTradeInformation	tr:parentOriginator	Reference	Parent Originator.	0..1
	/tradeHeader/partyTradeInformation/tr:parentOriginator	@href	xsd:IDREF	Reference to a party.	Req.
1.2.11	/tradeHeader/partyTradeInformation	tr:parentCounterparty	Reference	Parent Counterparty.	0..1
	/tradeHeader/partyTradeInformation/tr:parentCounterparty	@href	xsd:IDREF	Reference to a party.	Req.
1.2.12	/tradeHeader/partyTradeInformation	tr:industrialSector	Scheme: IndustrialSector	Used to describe whether the trade party is a Corporate or	1..1*

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
	ormation		(xsd:normalizedString(63))	an Individual. *Note: this field is also applicable for the counterparty in the partyTradeInformation component. Please refer to the section A.8 for more information.	
	/tradeHeader/partyTradeInformation/tr:industrialSector	@industrialSectorScheme	xsd:anyURI	A type describing the industrial sector. Simply ignored by HKTR-R system. Always use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/industrial-sector	Opt.
1.2.13	/tradeHeader/partyTradeInformation	tr:clearingExemption	xsd:boolean	Indicates whether one or more counterparties to the contract transaction exempted from clearing	0..1
1.2.14	/tradeHeader/partyTradeInformation	tr:tradeProcessingTimestamps	---	Allows timing information about when a trade was processed and reported to be recorded.	0..1
1.2.14.1	/tradeHeader/partyTradeInformation/tr:tradeProcessingTimestamps	tr:submissionTimestampForClearing	xsd:dateTime	The time and date when the trade was submitted to a clearing organization as in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00).	0..1
1.2.14.2	/tradeHeader/partyTradeInformation/tr:tradeProcessingTimestamps	tr:clearingTimestamp	xsd:dateTime	The time and date when the trade was cleared through a clearing organization as in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00).	0..1
1.2.15	/tradeHeader/partyTradeInformation	tr:collateralizationType	Scheme: CollateralizationType (xsd:normalizedString(255))	Indication of whether the contract is collateralized and how.	0..1
	/tradeHeader/partyTradeInformation/tr:collateralizationType	@collateralizationTypeScheme	xsd:anyURI	A type describing the collateralization type. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/collateral-type	Opt.
1.2.16	/tradeHeader/partyTradeInformation	tr:verificationMethod	Scheme: VerificationMethod (xsd:normalizedString(255))	Indicates whether the trade data was verified and how.	0..1
	/tradeHeader/partyTradeInformation/tr:verificationMethod	@verificationMethodScheme	xsd:anyURI	A type describing the verification method Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/verification-method	Opt.

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				scheme/verification-method	
1.2.17	/tradeHeader/partyTradeInformation	tr:settlementAgent	Reference	The settlement agent of the trade party. *Note: this field is also applicable for the counterparty in the partyTradeInformation component. Please refer to the section A.8 for more information.	0..1*
	/tradeHeader/partyTradeInformation/tr:settlementAgent	@href	xsd:IDREF	Reference to a party.	Req.
1.2.18	/tradeHeader/partyTradeInformation	tr:referenceBranch	xsd:string(255)	<u>For field within trade party's partyTradeInformation component</u> This field is an indication of the branch of reporting party / trade party. This field content is visible to counterparty and should be inputted with the full SWIFTBIC code (11 characters) of the reporting party / trade party. <u>For field within counter trade party's partyTradeInformation component</u> This field is an indication of the branch of counterparty. This field content is visible to counterparty and should be inputted with the full SWIFTBIC code (11 characters) of the counterparty. *Note: this field is also applicable for the counterparty in the partyTradeInformation component. Please refer to the section A.8 for more information.	0..1*
1.2.19	/tradeHeader/partyTradeInformation	tr:maintenanceMargin	---	The maintenance margin requirement that has been required by the parties.	0..1
1.2.19.1	/tradeHeader/partyTradeInformation/tr:maintenanceMargin	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/tradeHeader/partyTradeInformation/tr:maintenanceMargin/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by	Opt.

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	
1.2.19.2	/tradeHeader/partyTradeInformation/tr:maintenanceMargin/	amount	xsd:decimal(15,4) (positive decimal)	The monetary quantity in currency units.	0..1 (1..1)
1.2.20	/tradeHeader/partyTradeInformation	tr:variationMargin	---	The amount that is paid daily in order to mark the transaction to market.	0..1
1.2.20.1	/tradeHeader/partyTradeInformation/tr:variationMargin	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/tradeHeader/partyTradeInformation/tr:variationMargin/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
1.2.20.2	/tradeHeader/partyTradeInformation/tr:variationMargin/	amount	xsd:decimal(15,4) (positive decimal)	The monetary quantity in currency units.	0..1 (1..1)
1.2.21	/tradeHeader/partyTradeInformation	tr:priceNotation	--	Describes how to interpret the quoted price.	0..1
1.2.21.1	/tradeHeader/partyTradeInformation/tr:priceNotation	tr:priceType	xsd:normalizedString(255)	Describe how to interpret the quoted price. Valid values include but are not limited to: Basic Points, Percentage, Currency, Amount, Price, and Spread.	0..1
1.2.21.2	/tradeHeader/partyTradeInformation/tr:priceNotation	tr:price	xsd:normalizedString(255)	The premium, yield, spread or rate, depending on the type of swap, that is calculated at affirmation and nets to a present value of zero at execution. The pricing characteristic shall not include any premiums associated with margin, collateral, independent amounts, reconcilable	0..1

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				post-execution events, options on a swap, or other non-economic characteristics. The format in which the pricing characteristic is real-time reported to the public shall be the format commonly sought by market participants for each particular market or contract.	
1.3	/tradeHeader	tradeDate	xsd:date	Trade date of the contract.	0..1 (1..1)
2	/	product	Product. To be substituted by one of the elements of "Product" type described in section A.6.3.	An abstract element used as a place holder for the substituting product elements.	1..1
4	/	brokerPartyReference	Reference	Identifies that party (or parties) that brokered this trade.	0..U (0..2)
	/brokerPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
5	/	calculationAgent	---	Either "/calculationAgent" or "/calculationAgentBusinessCenter", or both. The ISDA calculation agent responsible for performing duties as defined in the applicable product definitions.	0..1
5.1	/calculationAgent	calculationAgentPartyReference	Reference	Either "/calculationAgent/calculationAgentPartyReference" or "/calculationAgent/calculationAgentParty". A pointer style reference to a party identifier defined elsewhere in the document. The party referenced is the ISDA Calculation Agent for the trade. If more than one party is referenced then the parties are assumed to be co-calculation agents, i.e. they have joint responsibility.	0..U (1..2)
	/calculationAgent/calculationAgentPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
5.2	/calculationAgent	calculationAgentParty	Enumerated type: CalculationAgentParty	Either "/calculationAgent/calculationAgentPartyReference" or "/calculationAgent/calculationAgentParty".	0..1

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				The ISDA calculation agent responsible for performing duties as defined in the applicable product definitions. For example, the Calculation Agent may be defined as being the same as specified in Master Agreement.	
6	/	calculationAgentBusinessCenter	Scheme: BusinessCenter (xsd:normalizedString(63))	<p>Either "/calculationAgent" or "/calculationAgentBusinessCenter", or both.</p> <p>The city in which the office through which ISDA Calculation Agent is acting for purposes of the transaction is located The short-form confirm for a trade that is executed under a Sovereign or Asia Pacific Master Confirmation Agreement (MCA), does not need to specify the Calculation Agent. However, the confirmer does need to specify the Calculation Agent City. This is due to the fact that the MCA sets the value for Calculation Agent but does not set the value for Calculation Agent City.</p>	0..1
	/calculationAgentBusinessCenter	@businessCenterScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/business-center	Opt
9	/	collateral	---	Defines collateral obligations of a Party	0..1
9.1	/collateral	independentAmount	---	<p>Independent Amount is the initial margin amount required.</p> <p>It can either be a fixed amount or a percentage of the notional amount.</p>	0..1
9.1.1	/collateral/independentAmount	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure.	0..1
	/collateral/independentAmount/payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
9.1.3	/collateral/independentAmount	paymentDetail	---	A container element allowing a schedule of payments associated with the Independent Amount.	0..U (0..1)
9.1.3.1	/collateral/independentAmount/paymentDetail	paymentAmount	---	Either /collateral/independentAmount/paymentDetail/payment	0..1

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				tAmount or /collateral/independentAmount/paymentDetail/paymen tRule A fixed payment amount.	
9.1.3.1.1	/collateral/independentAm ount/paymentDetail/payme ntAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/collateral/independentAm ount/paymentDetail/payme ntAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
9.1.3.1.2	/collateral/independentAm ount/paymentDetail/payme ntAmount	amount	xsd:decimal (15,4)	The monetary quantity in currency units.	0..1 (1..1)
9.1.3.2	/collateral/independentAm ount/paymentDetail	paymentRule	PaymentRule (PercentageRule)	Either /collateral/independentAmount/paymentDetail/paymen tAmount or /collateral/independentAmount/paymentDetail/paymen tRule A type defining the calculation rule. Currently, only type "PercentageRule" is supported for extension of this field. To do so, one may need to use "xsi:type=PercentageRule" to cast the type of this element. Note that PercentageRule is not applicable to FX products.	0..1
9.1.3.2.1	/collateral/independentAm	paymentPercent	xsd:decimal (1,7)	A percentage of the notional amount.	1..1

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
	ount/paymentDetail/payme ntRule			A percentage of 5% would be represented as 0.05.	
9.1.3.2.2	/collateral/independentAm ount/paymentDetail/payme ntRule	notionalAmountReferen ce	Reference	A reference to the notional amount.	1..1
	/collateral/independentAm ount/paymentDetail/payme ntRule/notionalAmountRef erence	@href	xsd:IDREF	A reference to the notional amount.	Req.
9.2	/collateral	tr:linkedIndependentA mount	---	The amount of linked collateral.	0..1
9.2.1	/collateral/tr:linkedIndepen dentAmount	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure.	0..1
	/collateral/tr:linkedIndepen dentAmount /payerPartyReference	@href	xsd:IDREF	A reference to a party.	Req.
9.2.3	/collateral/tr:linkedIndepen dentAmount	paymentDetail	---	A container element allowing a schedule of payments associated with the Independent Amount.	0..U (0..1)
9.2.3.1	/collateral/tr:linkedIndepen dentAmount/paymentDetail	paymentAmount	---	Either /collateral/independentAmount/paymentDetail/paymen tAmount or /collateral/independentAmount/paymentDetail/paymen tRule A fixed payment amount.	0..1
9.2.3.1.1	/collateral/tr:linkedIndepen dentAmount/paymentDetail /paymentAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/collateral/tr:linkedIndepen dentAmount/paymentDetail /paymentAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R.	Opt.

Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	
9.2.3.1.2	/collateral/tr:linkedIndependentAmount/paymentDetail/paymentAmount	amount	xsd:decimal (15,4)	The monetary quantity in currency units.	0..1 (1..1)
9.2.3.2	/collateral/tr:linkedIndependentAmount/paymentDetail	paymentRule	PaymentRule (PercentageRule)	Either /collateral/tr:linkedIndependentAmount/paymentDetail/paymentAmount or /collateral/tr:linkedIndependentAmount/paymentDetail/paymentRule A type defining the calculation rule. Note that PercentageRule is not applicable to FX products.	0..1
9.2.3.2.1	/collateral/tr:linkedIndependentAmount/paymentDetail/paymentRule	paymentPercent	xsd:decimal (1,7)	A percentage of the notional amount. A percentage of 5% would be represented as 0.05.	1..1
9.2.3.2.2	/collateral/tr:linkedIndependentAmount/paymentDetail/paymentRule	notionalAmountReference	Reference	A reference to the notional amount.	1..1
	/collateral/tr:linkedIndependentAmount/paymentDetail/paymentRule/notionalAmountReference	@href	xsd:IDREF	A reference to the notional amount.	Req.
9.2.4	/collateral/tr:linkedIndependentAmount	tr:linkedIndependentAmountGroupId	LinkId	The group ID of linked independent amount	0..1
	/collateral/tr:linkedIndependentAmount/tr:linkedIndependentAmountGroupId	@linkIdScheme	xsd:anyURI	To specify the link Id is for linked independent amount grouping, the URI must be http://www.hkicl.com.hk/scheme/hktr/linked-independent-amount-group-id .	Req.
10	/	documentation	---	Defines the definitions that govern the document and should include the year and type of definitions referenced, along with any relevant documentation (such as master	0..1

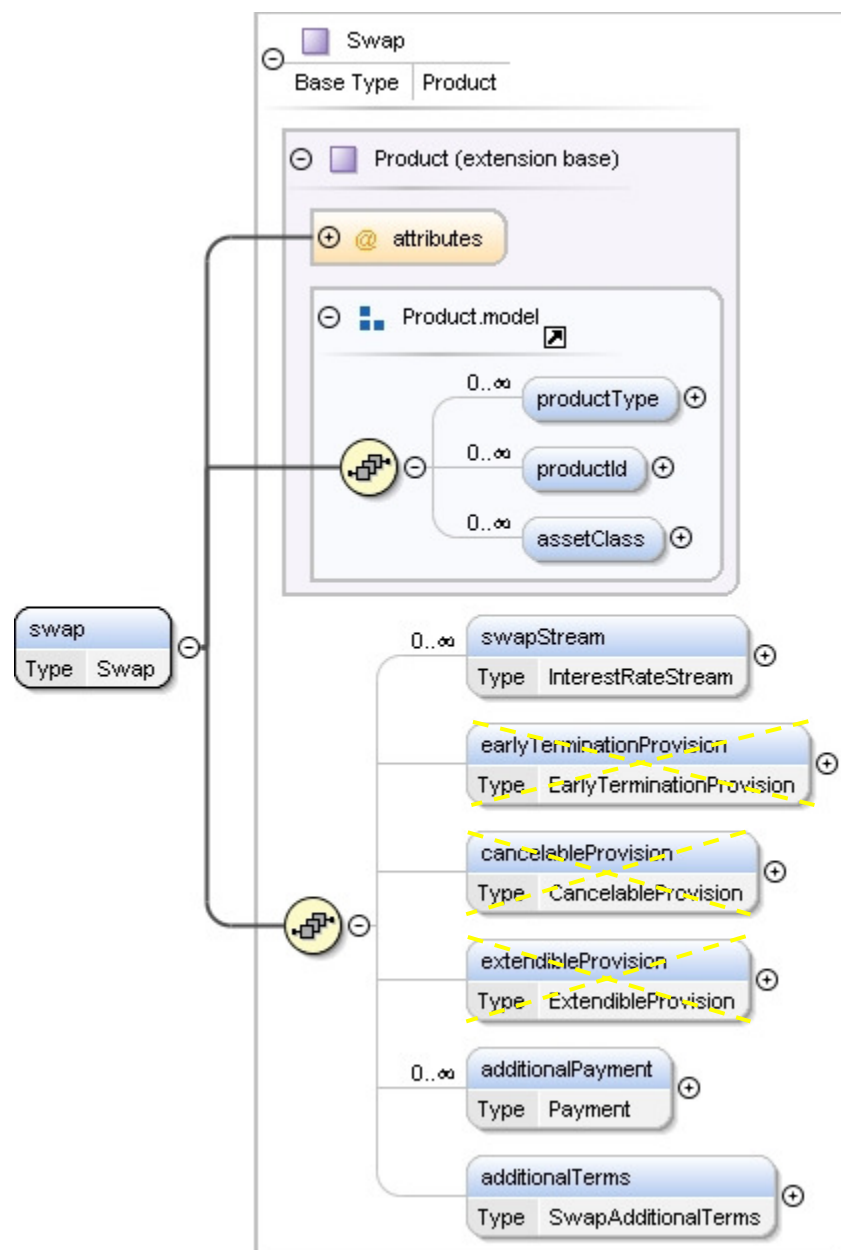
Field Reference Number	Field location (Relative to "Trade" element)	Field name	Data Type	Description	Card.
				agreement) and the date it was signed.	
10.1	/documentation	masterAgreement	---	The agreement executed between the parties and intended to govern all OTC derivatives transactions between those parties.	0..1
10.1.1	/documentation/masterAgreement	masterAgreementType	Scheme: MasterAgreementType (xsd:normalizedString(63))	The agreement executed between the parties and intended to govern product-specific derivatives transactions between those parties.	0..1 (1..1)
	/documentation/masterAgreement/masterAgreementType	@masterAgreementTypeScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/master-agreement-type	Opt.
10.1.2	/documentation/masterAgreement	masterAgreementVersion	Scheme: MasterAgreementVersion (xsd:normalizedString(63))	The version of the master agreement.	0..1
	/documentation/masterAgreement/masterAgreementVersion	@masterAgreementVersionScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/master-agreement-version	Opt.
10.1.3	/documentation/masterAgreement	masterAgreementDate	xsd:date	The date on which the master agreement was signed.	0..1
10.4	/documentation	contractualDefinitions	Scheme: ContractualDefinitions (xsd:normalizedString(63))	The definitions such as those published by ISDA that will define the terms of the trade.	0..U (0..5)
10.5	/documentation	tr:masterSupplementDate	xsd:date	The date on which the master supplement was signed.	0..1

A.6.3 Reporting - Products

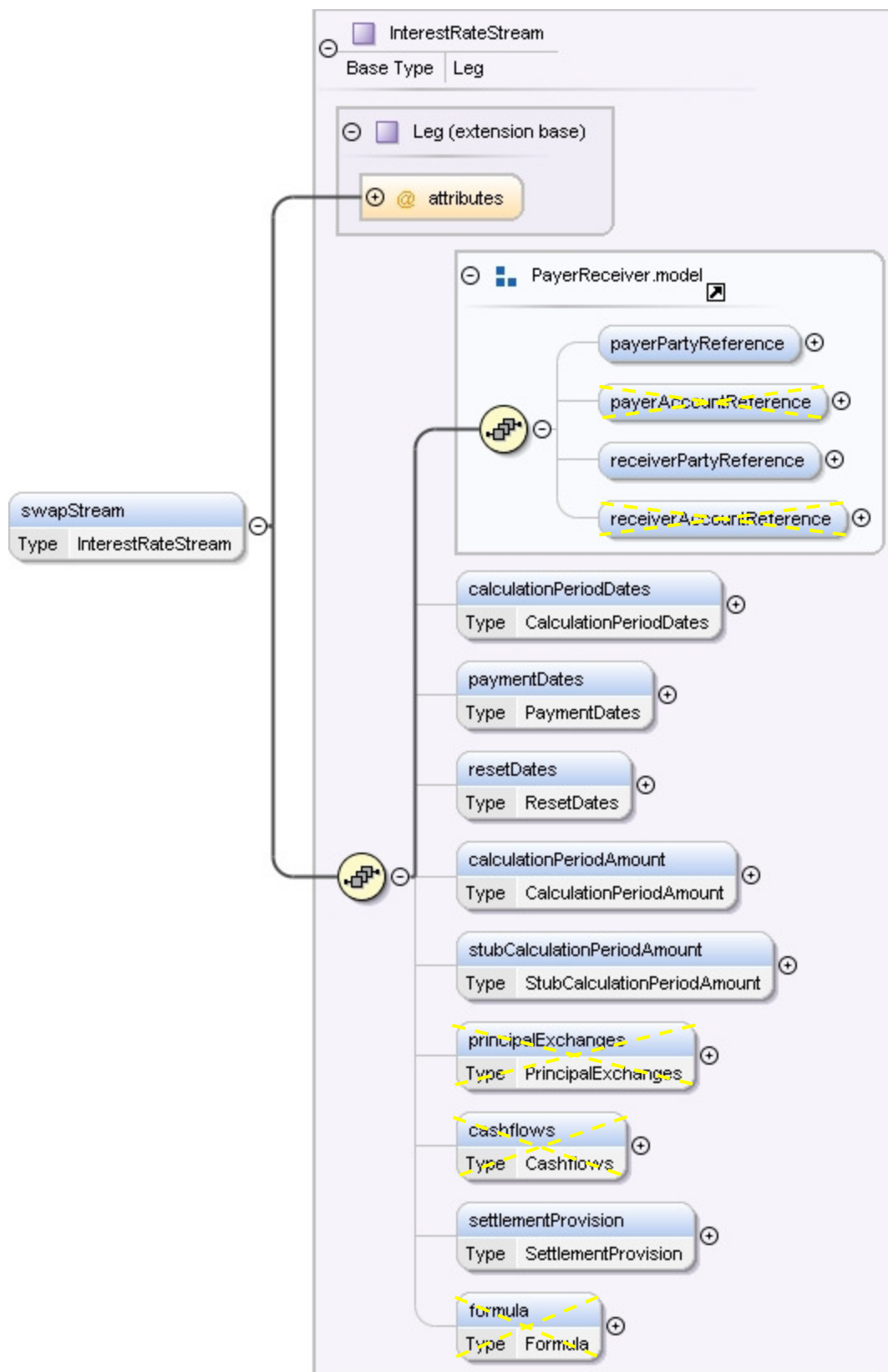
This section briefly describes the fields required to describe an OTC derivative product in FpML.

A.6.3.1 Reporting - Interest Rate Swap

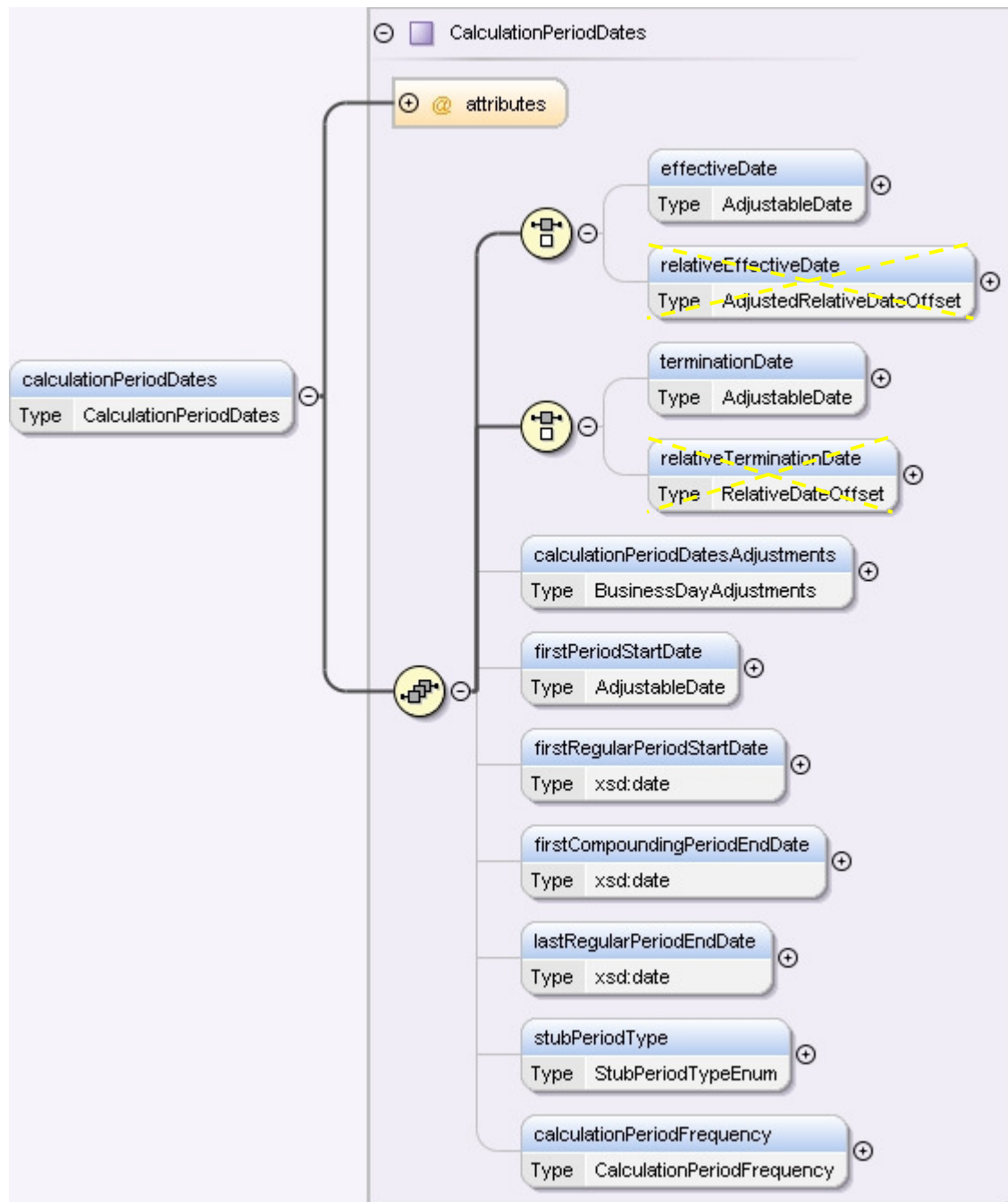
A simplified representation of selected FpML elements for the “Swap” element is briefly illustrated as follows:



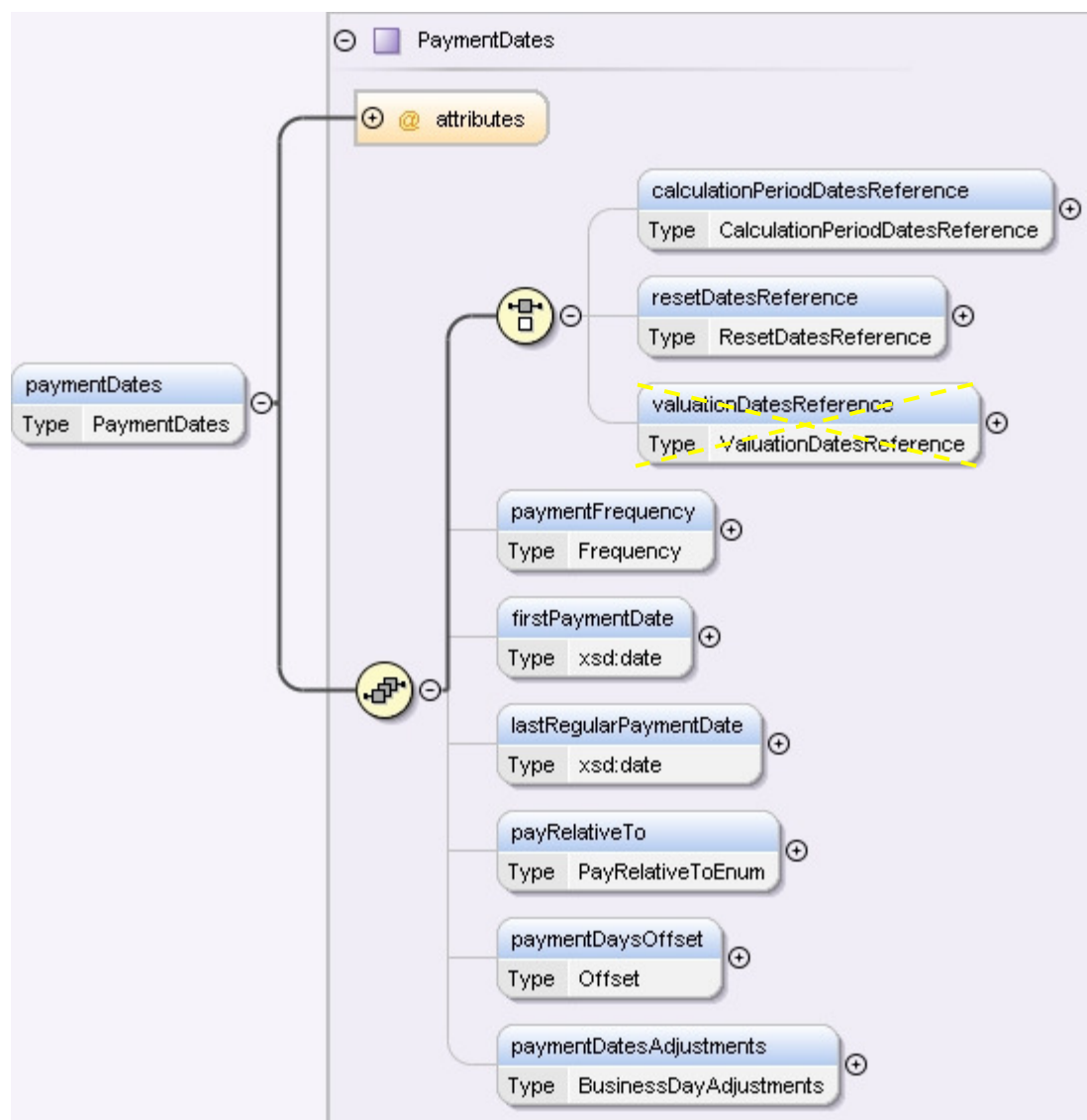
For the “swapStream” element in “Swap” element, it can be further expanded as follows:



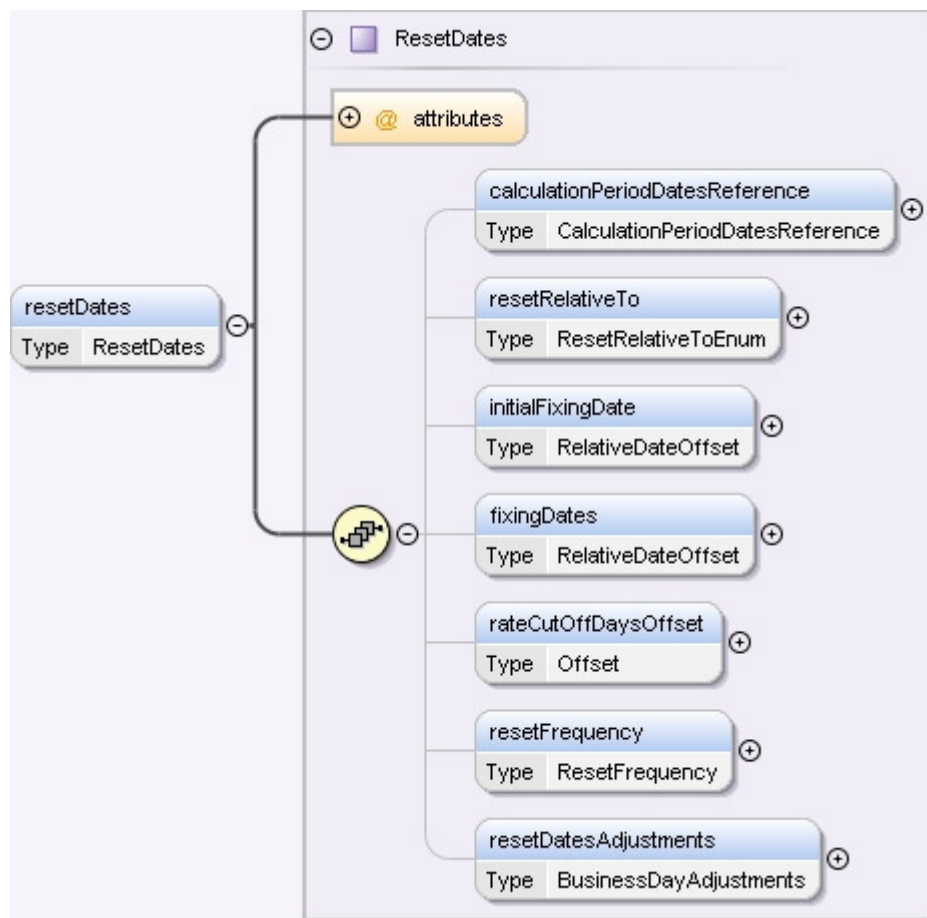
The “calculationPeriodDates” element in the “swapStream” element can be expanded as:



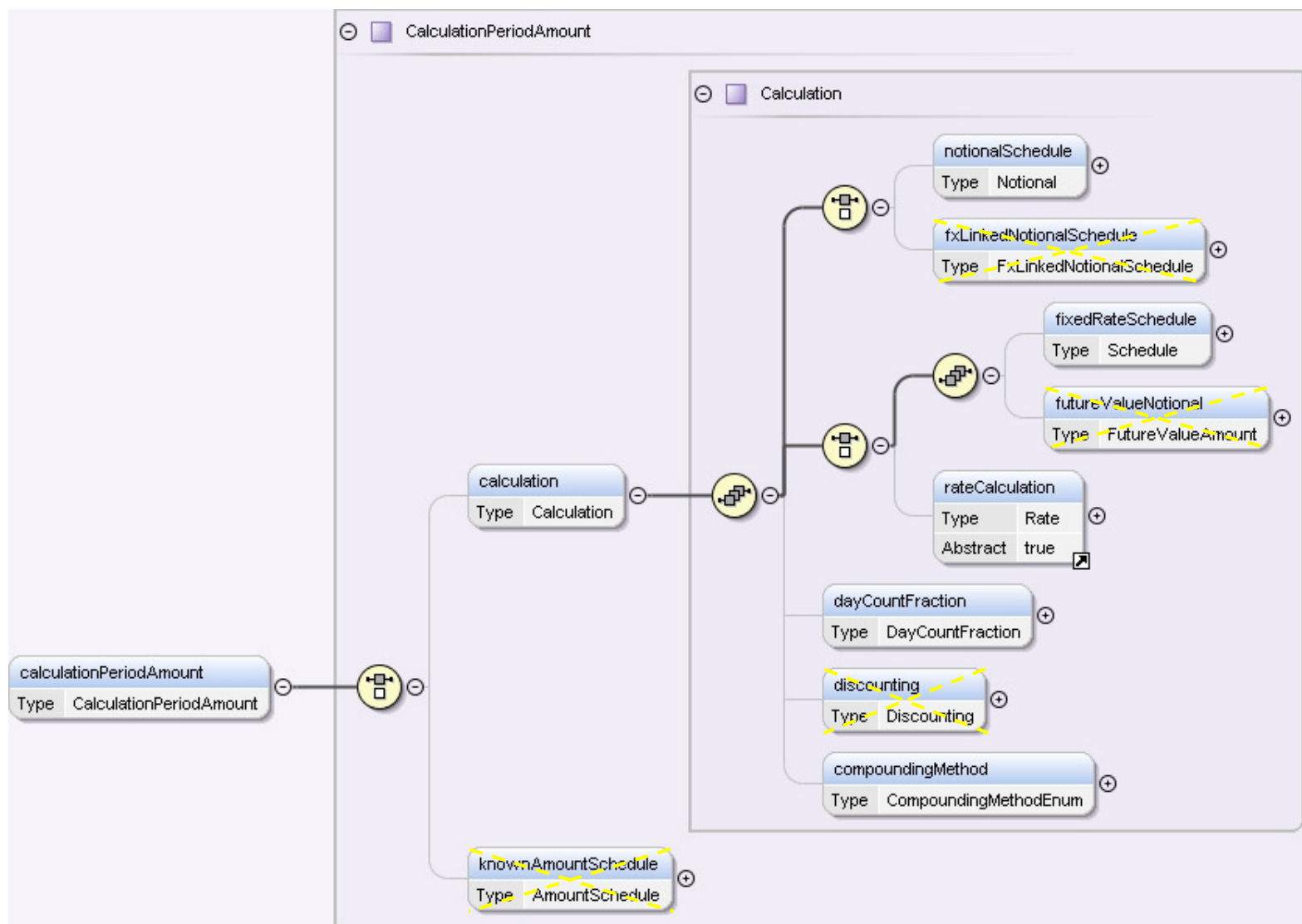
The “paymentDates” element in the “swapStream” element can be expanded as:



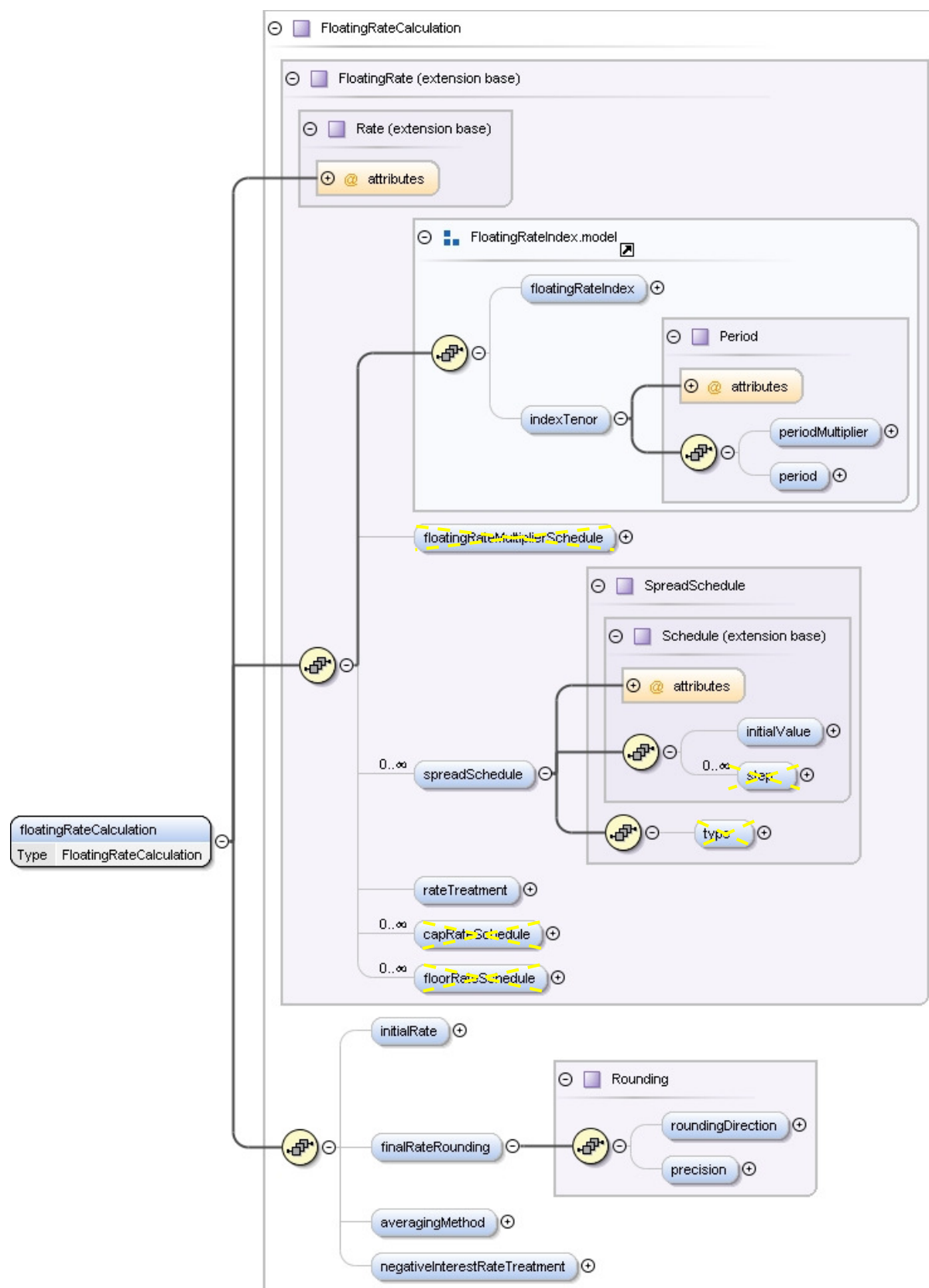
The “resetDates” element in the “swapStream” element can be expanded as:



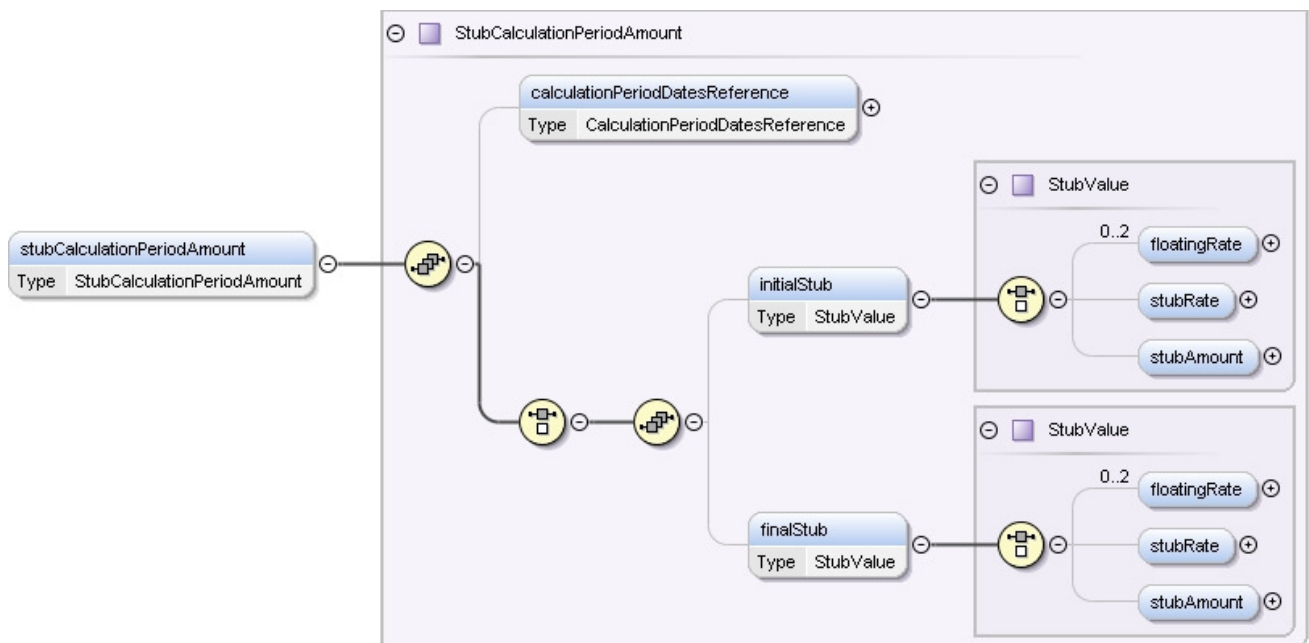
The “calculationPeriodAmount” element in the “swapStream” element can be expanded as:



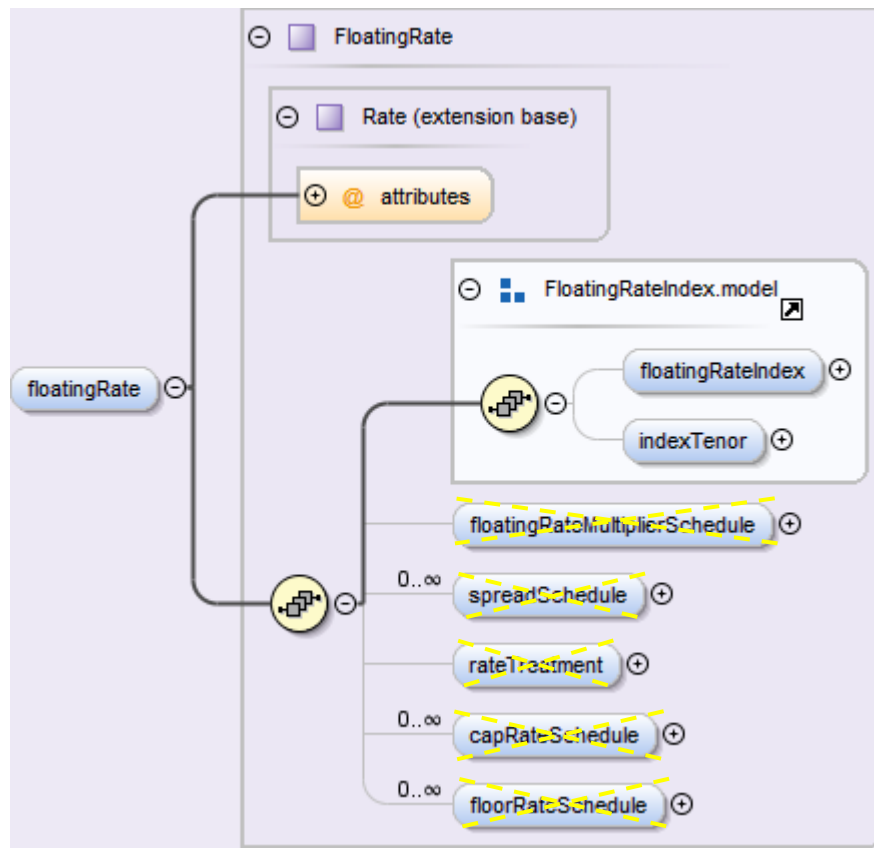
In particular, the “rateCalculation” element above can be substituted by the “floatingRateCalculation” element as follows:



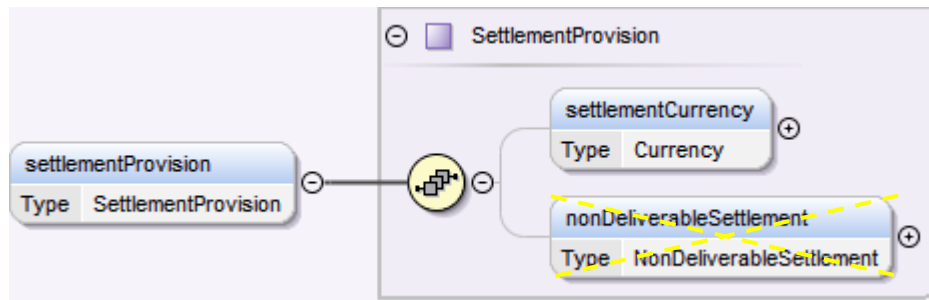
The “stubCalculationPeriodAmount” element in “swapStream” element can be expanded as follows:



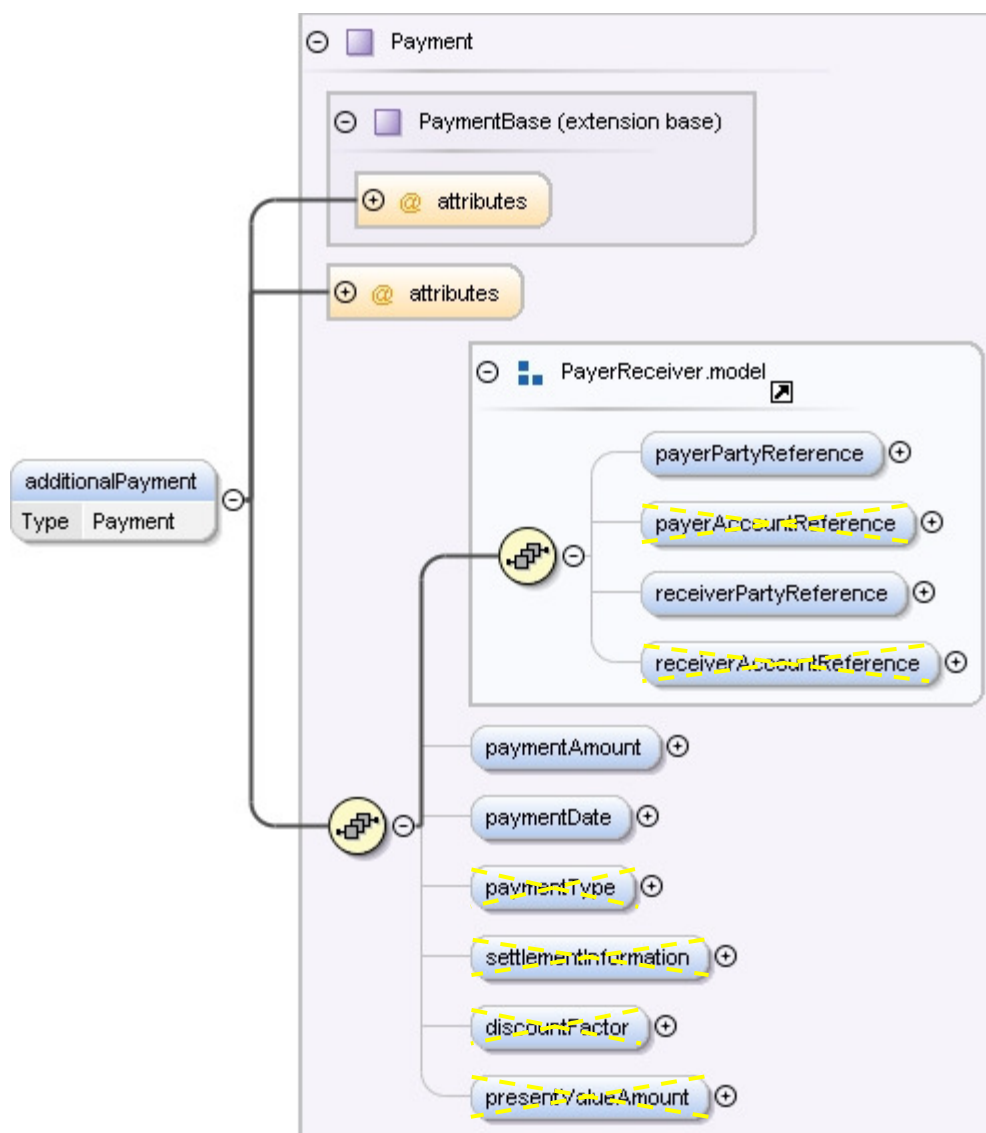
For the “floatingRate” elements inside both “initialStub” and “finalStub” elements above, they can be expanded as follows:



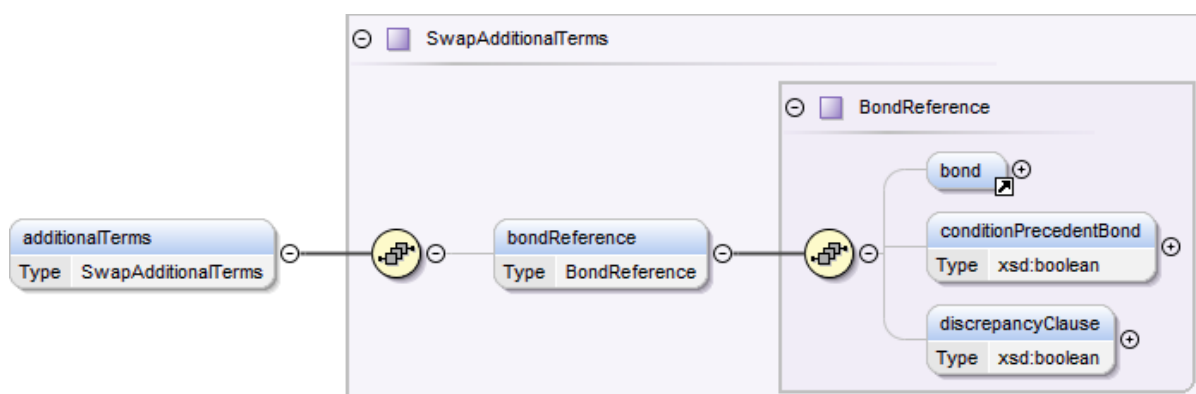
The “settlementProvision” elements under the “swapStream” element can be expanded as follows:



The “additionalPayment” element under the “swap” element can be expanded as follows:



The “additionalTerms” element under the “swap” element can be expanded as follows:



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

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
1	/	productType	Scheme: Product type (xsd:normalizedString (63))	<p>A classification of the type of product.</p> <p>Note that two productType elements are required. One is for values defined within standard FpML product type. The other is for values defined within the more specific HKICL product sub-type. Note the different coding schemes being used in each of the above cases.</p>	0..U (2..2)
	/productType	@productTypeScheme	xsd:anyURI	<p>To specify standard FpML product type, one may use the following coding scheme: http://www.fpml.org/coding-scheme/product-type-simple</p> <p>To specify HKICL product sub-type, use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/product-sub-type</p>	Opt. (Req.)
2	/	productId	xsd:normalizedString(255)	<p>A product reference identifier. The product ID is an identifier that describes the key economic characteristics of the trade type, with the exception of concepts such as size (notional, quantity, number of units) and price (fixed rate, strike, etc.) that are negotiated for each transaction. It can be used to hold identifiers such as the "UPI" (universal product identifier) required by certain regulatory reporting rules. It can also be used to hold identifiers of benchmark products or product templates used by certain trading systems or facilities. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.</p> <p>The type of product ID can be one of the values specified below in the description of productIdScheme.</p>	0..U (0..1)
	/productId	@productIdScheme	xsd:anyURI	To specify the product ID type “UPI”, one may use the following coding scheme:	Opt. (Req.)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				http://www.fpml.org/coding-scheme/external/unique-product-identifier To specify the product ID type “ISDA”, one may use the following coding scheme: http://www.hkicl.com.hk/scheme/hktr/isda-product-identifier To specify the product ID type “GTR”, one may use the following coding scheme: http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier	
3	/	assetClass	Scheme: AssetClass (xsd:normalizedString(63))	A simple asset class categorization.	0..U (1..1)
	/assetClass	@assetClassScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/asset-class	Opt.
4	/	swapStream	---	The swap streams.	0..U (2..2)
4.1	/swapStream	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure.	0..1 (1..1)
	/swapStream/payerPartyReference	@href	xsd:IDREF		Req.
4.3	/swapStream	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure.	0..1 (1..1)
	/swapStream/receiverPartyReference	@href	xsd:IDREF		Req.
4.5	/swapStream	calculationPeriodDates	---	The calculation periods dates schedule.	0..1 (1..1)
4.5.1	/swapStream/calculationPeriodDates	effectiveDate	AdjustableDate (Refer to section A.6.4.1 for details).	The first day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention.	0..1 (1..1)
4.5.3	/swapStream/calculationPeriodDates	terminationDate	AdjustableDate (Refer to section A.6.4.1 for details).	The last day of the term of the trade. This day may be subject to adjustment in accordance with a business day convention.	0..1 (1..1)
4.5.5	/swapStream/calculationPeriodDates	calculationPeriodDates	BusinessDayAdjustments	The business day convention to apply to each calculation	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
	iodDates	Adjustments	(Refer to section A.6.4.2 for details).	period end date if it would otherwise fall on a day that is not a business day in the specified financial business centers.	
4.5.6	/swapStream/calculationPeriodDates	firstPeriodStartDate	AdjustableDate (Refer to section A.6.4.1 for details).	The start date of the calculation period if the date falls before the effective date. It must only be specified if it is not equal to the effective date. This date may be subject to adjustment in accordance with a business day convention.	0..1
4.5.7	/swapStream/calculationPeriodDates	firstRegularPeriodStartDate	xsd:date	The start date of the regular part of the calculation period schedule. It must only be specified if there is an initial stub calculation period. This day may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments.	0..1
4.5.8	/swapStream/calculationPeriodDates	firstCompoundingPeriodEndDate	xsd:date	The end date of the initial compounding period when compounding is applicable. It must only be specified when the compoundingMethod element is present and not equal to a value of None. This date may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments.	0..1
4.5.9	/swapStream/calculationPeriodDates	lastRegularPeriodEndDate	xsd:date	The end date of the regular part of the calculation period schedule. It must only be specified if there is a final stub calculation period. This day may be subject to adjustment in accordance with any adjustments specified in calculationPeriodDatesAdjustments.	0..1
4.5.10	/swapStream/calculationPeriodDates	stubPeriodType	Enumerated type: StubPeriodType	Method to allocate any irregular period remaining after regular periods have been allocated between the effective and termination date.	0..1
4.5.11	/swapStream/calculationPeriodDates	calculationPeriodFrequency	---	The frequency at which calculation period end dates occur with the regular part of the calculation period schedule and their roll date convention.	0..1
4.5.11.1	/swapStream/calculationPeriodDates/calculationPeriodFrequency	periodMultiplier	xsd:positiveInteger (3)	A time period multiplier, e.g. 1, 2 or 3 etc. This field is required if the period exists.	0..1
4.5.11.2	/swapStream/calculationPeriodDates/calculationPeriodFrequency	period	Enumerated type: PeriodExtended	A time period, e.g. a day, week, month, year or term of the stream. The field is required if the periodMultiplier exists.	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
4.5.11.3	/swapStream/calculationPeriodDates/calculationPeriodFrequency	rollConvention	Enumerated type: RollConvention	Used in conjunction with a frequency and the regular period start date of a calculation period, determines each calculation period end date within the regular part of a calculation period schedule.	0..1
4.6	/swapStream	paymentDates	---	The payment dates schedule.	0..1
4.6.1	/swapStream/paymentDates	calculationPeriodDatesReference	Reference	<p>Either "/swapStream/paymentDates/calculationPeriodDatesReference" or "/swapStream/paymentDates/resetDatesReference".</p> <p>A pointer style reference to the associated calculation period dates component defined elsewhere in the document.</p> <p>Currently, the HKTR-R assumes that it will always point to the "calculationPeriodDates" element on the same leg.</p>	0..1
	/swapStream/paymentDates/calculationPeriodDatesReference	@href	xsd:IDREF	Reference to a calculation period dates component.	Req.
4.6.2	/swapStream/paymentDates	resetDatesReference	Reference	<p>Either "/swapStream/paymentDates/calculationPeriodDatesReference" or "/swapStream/paymentDates/resetDatesReference".</p> <p>A pointer style reference to the associated reset dates component defined elsewhere in the document.</p> <p>Currently, the HKTR-R assumes that it will always point to the "resetDates" element on the same leg.</p>	0..1
	/swapStream/paymentDates/resetDatesReference	@href	xsd:IDREF	Reference to a reset dates component.	Req.
4.6.3	/swapStream/paymentDates	paymentFrequency	---	The frequency at which regular payment dates occur. If the payment frequency is equal to the frequency defined in the calculation period dates component then one calculation period contributes to each payment amount. If the payment frequency is less frequent than the frequency defined in the calculation period dates component then more than one calculation period will contribute to the payment amount. A	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				payment frequency more frequent than the calculation period frequency or one that is not a multiple of the calculation period frequency is invalid. If the payment frequency is of value T (term), the period is defined by the swap/swapStream/calculationPeriodDates/effectiveDate and the swap/swapStream/calculationPeriodDates/terminationDate .	
4.6.3.1	/swapStream/paymentDates/paymentFrequency	periodMultiplier	xsd:positiveInteger (3)	A time period multiplier, e.g. 1, 2 or 3 etc. This field is required if the period exists.	0..1
4.6.3.2	/swapStream/paymentDates/paymentFrequency	period	Enumerated type: PeriodExtended	A time period, e.g. a day, week, month, year or term of the stream. The field is required if the periodMultiplier exists.	0..1
4.6.4	/swapStream/paymentDates	firstPaymentDate	xsd:date	The first unadjusted payment date. This day may be subject to adjustment in accordance with any business day convention specified in paymentDatesAdjustments. This element must only be included if there is an initial stub. This date will normally correspond to an unadjusted calculation period start or end date. This is true even if early or delayed payment is specified to be applicable since the actual first payment date will be the specified number of days before or after the applicable adjusted calculation period start or end date with the resulting payment date then being adjusted in accordance with any business day convention specified in paymentDatesAdjustments.	0..1
4.6.5	/swapStream/paymentDates	lastRegularPaymentDate	xsd:date	The last regular unadjusted payment date. This day may be subject to adjustment in accordance with any business day convention specified in paymentDatesAdjustments. This element must only be included if there is a final stub. All calculation periods after this date contribute to the final payment. The final payment is made relative to the final set of calculation periods or the final reset date as the case may be. This date will normally correspond to an unadjusted	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				calculation period start or end date. This is true even if early or delayed payment is specified to be applicable since the actual last regular payment date will be the specified number of days before or after the applicable adjusted calculation period start or end date with the resulting payment date then being adjusted in accordance with any business day convention specified in paymentDatesAdjustments.	
4.6.6	/swapStream/paymentDates	payRelativeTo	Enumerated type: PayRelativeTo	Specifies whether the payments occur relative to each adjusted calculation period start date, adjusted calculation period end date or each reset date. The reset date is applicable in the case of certain euro (former French Franc) floating rate indices. Calculation period start date means relative to the start of the first calculation period contributing to a given payment. Similarly, calculation period end date means the end of the last calculation period contributing to a given payment. The valuation date is applicable for Brazilian-CDI swaps.	0..1
4.6.7	/swapStream/paymentDates	paymentDaysOffset	---	If early payment or delayed payment is required, specifies the number of days offset that the payment occurs relative to what would otherwise be the unadjusted payment date. The offset can be specified in terms of either calendar or business days. Even in the case of a calendar days offset, the resulting payment date, adjusted for the specified calendar days offset, will still be adjusted in accordance with the specified payment dates adjustments. This element should only be included if early or delayed payment is applicable, i.e. if the periodMultiplier element value is not equal to zero. An early payment would be indicated by a negative periodMultiplier element value and a delayed payment (or payment lag) would be indicated by a positive periodMultiplier element value.	0..1
4.6.7.1	/swapStream/paymentDates/paymentDaysOffset	periodMultiplier	xsd:integer (3)	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days.	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
4.6.7.2	/swapStream/paymentDates/paymentDaysOffset	period	Enumerated type: Period	This field is required if the period exists. A time period, e.g. a day, week, month or year of the stream. The field is required if the periodMultiplier exists.	0..1
4.6.7.3	/swapStream/paymentDates/paymentDaysOffset	dayType	Enumerated type: DayType	In the case of an offset specified as a number of days, this element defines whether consideration is given as to whether a day is a good business day or not. If a day type of business days is specified then non-business days are ignored when calculating the offset. The financial business centers to use for determination of business days are implied by the context in which this element is used. This element must only be included when the offset is specified as a number of days. If the offset is zero days then the dayType element should not be included.	0..1
4.6.8	/swapStream/paymentDates	paymentDatesAdjustments	BusinessDayAdjustments (Refer to section A.6.4.2 for details).	The business day convention to apply to each payment date if it would otherwise fall on a day that is not a business day in the specified financial business centers.	0..1
4.7	/swapStream	resetDates	---	The reset dates schedule. The reset dates schedule only applies for a floating rate stream.	0..1
4.7.1	/swapStream/resetDates	calculationPeriodDatesReference	Reference	A pointer style reference to the associated calculation period dates component defined elsewhere in the document.	0..1
	/swapStream/resetDates/calculationPeriodDatesReference	@href	xsd:IDREF	Reference to a calculation period dates component.	Req.
4.7.2	/swapStream/resetDates	resetRelativeTo	Enumerated type: ResetRelativeTo	Specifies whether the reset dates are determined with respect to each adjusted calculation period start date or adjusted calculation period end date. If the reset frequency is specified as daily this element must not be included.	0..1
4.7.3	/swapStream/resetDates	initialFixingDate	---	Specifies the number of business days that the Initial Fixing Date occurs before a reset date.	0..1
4.7.3.1	/swapStream/resetDates/initialFixingDate	periodMultiplier	xsd:integer (3)	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. This field is required if the period exists.	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
4.7.3.2	/swapStream/resetDates/initialFixingDate	period	Enumerated type: Period	A time period, e.g. a day, week, month or year of the stream. The field is required if the periodMultiplier exists.	0..1
4.7.3.3	/swapStream/resetDates/initialFixingDate	dayType	Enumerated type: DayType	In the case of an offset specified as a number of days, this element defines whether consideration is given as to whether a day is a good business day or not. If a day type of business days is specified then non-business days are ignored when calculating the offset. The financial business centers to use for determination of business days are implied by the context in which this element is used. This element must only be included when the offset is specified as a number of days. If the offset is zero days then the dayType element should not be included.	0..1
4.7.3.4	/swapStream/resetDates/initialFixingDate	businessDayConvention	Enumerated type: BusinessDayConvention	The convention for adjusting a date if it would otherwise fall on a day that is not a business day. Note that this field is required if businessCentersReference (4.7.3.5) or businessCenters (4.7.3.6) field is populated.	0..1
4.7.3.5	/swapStream/resetDates/initialFixingDate	businessCentersReference	Reference	Either /swapStream/resetDates/initialFixingDate/businessCentersReference or /swapStream/resetDates/initialFixingDate/businessCenters . A pointer style reference to a set of financial business centers defined elsewhere in the document. This set of business centers is used to determine whether a particular day is a business day or not.	0..1
	/swapStream/resetDates/initialFixingDate/businessCentersReference	@href	xsd:IDREF	Reference to a business centers block	Req.
4.7.3.6	/swapStream/resetDates/initialFixingDate	businessCenters	---	Either /swapStream/resetDates/initialFixingDate/businessCentersReference	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				<p>or /swapStream/resetDates/initialFixingDate/businessCenters</p> <p>The financial business centers used in determining whether a day is a business day or not. A list of business centers may be ordered in the document alphabetically based on business center code. An FpML document containing an unordered business center list is still regarded as a conformant document.</p>	
4.7.3.6.1	/swapStream/resetDates/initialFixingDate/businessCenters	businessCenter	Scheme: BusinessCenter (xsd:normalizedString (63))	A code identifying a financial business center location. A business center is drawn from the list identified by the business center scheme.	0..U (1..10)
	/swapStream/resetDates/initialFixingDate/businessCenters/businessCenter	@businessCenterScheme	xsd:anyURI	<p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/business-center</p>	Opt.
4.7.3.7	/swapStream/resetDates/initialFixingDate	dateRelativeTo	Reference	<p>Specifies the anchor as a href attribute. The href attribute value is a pointer style reference to the element or component elsewhere in the document where the anchor date is defined.</p> <p>In HKTR-R, it must point to the resetDates block within the same swapStream.</p>	0..1 (1..1)
	/swapStream/resetDates/initialFixingDate/dateRelativeTo	@href	xsd:IDREF	Reference to an identified date or a complex date structure.	Req.
4.7.4	/swapStream/resetDates	fixingDates	---	Specifies the fixing date relative to the reset date in terms of a business days offset and an associated set of financial business centers. Normally these offset calculation rules will be those specified in the ISDA definition for the relevant floating rate index (ISDA's Floating Rate Option). However, non-standard offset calculation rules may apply for a trade if mutually agreed by the principal parties to the transaction. The href attribute on the dateRelativeTo element should reference the id attribute on the resetDates element.	0..1
4.7.4.1	/swapStream/resetDates/fix	periodMultiplier	xsd:integer (3)	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
	ingDates			can be used when specifying an offset relative to another date, e.g. -2 days. This field is required if the period exists.	
4.7.4.2	/swapStream/resetDates/fixingDates	period	Enumerated type: Period	A time period, e.g. a day, week, month or year of the stream. The field is required if the periodMultiplier exists.	0..1
4.7.4.3	/swapStream/resetDates/fixingDates	dayType	Enumerated type: DayType	In the case of an offset specified as a number of days, this element defines whether consideration is given as to whether a day is a good business day or not. If a day type of business days is specified then non-business days are ignored when calculating the offset. The financial business centers to use for determination of business days are implied by the context in which this element is used. This element must only be included when the offset is specified as a number of days. If the offset is zero days then the dayType element should not be included.	0..1
4.7.4.4	/swapStream/resetDates/fixingDates	businessDayConvention	Enumerated type: BusinessDayConvention	The convention for adjusting a date if it would otherwise fall on a day that is not a business day. Note that this field is required if businessCentersReference (4.7.4.5) or businessCenters (4.7.4.6) field is populated.	0..1
4.7.4.5	/swapStream/resetDates/fixingDates	businessCentersReference	Reference	Either /swapStream/resetDates/fixingDates/businessCentersReference or /swapStream/resetDates/fixingDates/businessCenters. A pointer style reference to a set of financial business centers defined elsewhere in the document. This set of business centers is used to determine whether a particular day is a business day or not.	0..1
	/swapStream/resetDates/fixingDates/businessCentersReference	@href	xsd:IDREF	Reference to a business centers block	Req.

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
4.7.4.6	/swapStream/resetDates/fixingDates	businessCenters	---	<p>Either /swapStream/resetDates/fixingDates/businessCentersReference or /swapStream/resetDates/fixingDates/businessCenters.</p> <p>The financial business centers used in determining whether a day is a business day or not. A list of business centers may be ordered in the document alphabetically based on business center code. An FpML document containing an unordered business center list is still regarded as a conformant document.</p>	0..1
4.7.4.6.1	/swapStream/resetDates/fixingDates/businessCenters	businessCenter	Scheme: BusinessCenter (xsd:normalizedString (63))	A code identifying a financial business center location. A business center is drawn from the list identified by the business center scheme.	0..U (1..10)
	/swapStream/resetDates/fixingDates/businessCenters/businessCenter	@businessCenterScheme	xsd:anyURI	Default: http://www.fpml.org/coding-scheme/business-center	Opt.
4.7.4.7	/swapStream/resetDates/fixingDates	dateRelativeTo	Reference	<p>Specifies the anchor as a href attribute. The href attribute value is a pointer style reference to the element or component elsewhere in the document where the anchor date is defined.</p> <p>In HKTR-R, it must point to the resetDates block within the same swapStream.</p>	0..1 (1..1)
	/swapStream/resetDates/fixingDates/dateRelativeTo	@href	xsd:IDREF	Reference to an identified date or a complex date structure.	Req.
4.7.5	/swapStream/resetDates	rateCutoffDaysOffset	---	Specifies the number of business days before the period end date when the rate cut-off date is assumed to apply. The financial business centers associated with determining the rate cut-off date are those specified in the reset dates adjustments. The rate cut-off number of days must be a negative integer (a value of zero would imply no rate cut off applies in which case the rateCutOffDaysOffset element should not be included). The relevant rate for each reset date in the period from, and including, a rate cut-off date to, but	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				excluding, the next applicable period end date (or, in the case of the last calculation period, the termination date) will (solely for purposes of calculating the floating amount payable on the next applicable payment date) be deemed to be the relevant rate in effect on that rate cut-off date. For example, if rate cut-off days for a daily averaging deal is -2 business days, then the refix rate applied on (period end date - 2 days) will also be applied as the reset on (period end date - 1 day), i.e. the actual number of reset dates remains the same but from the rate cut-off date until the period end date, the same refix rate is applied. Note that in the case of several calculation periods contributing to a single payment, the rate cut-off is assumed only to apply to the final calculation period contributing to that payment. The day type associated with the offset must imply a business days offset.	
4.7.5.1	/swapStream/resetDates/rateCutoffDaysOffset	periodMultiplier	xsd:integer (3)	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. This field is required if the period exists.	0..1
4.7.5.2	/swapStream/resetDates/rateCutoffDaysOffset	period	Enumerated type: Period	A time period, e.g. a day, week, month or year of the stream. The field is required if the periodMultiplier exists.	0..1
4.7.5.3	/swapStream/resetDates/rateCutoffDaysOffset	dayType	Enumerated type: DayType	In the case of an offset specified as a number of days, this element defines whether consideration is given as to whether a day is a good business day or not. If a day type of business days is specified then non-business days are ignored when calculating the offset. The financial business centers to use for determination of business days are implied by the context in which this element is used. This element must only be included when the offset is specified as a number of days. If the offset is zero days then the dayType element should not be included.	0..1
4.7.6	/swapStream/resetDates	resetFrequency	---	The frequency at which reset dates occur. In the case of a weekly reset frequency, also specifies the day of the week that	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				the reset occurs. If the reset frequency is greater than the calculation period frequency then this implies that more than one reset date is established for each calculation period and some form of rate averaging is applicable.	
4.7.6.1	/swapStream/resetDates/resetFrequency	periodMultiplier	xsd:positiveInteger (3)	A time period multiplier, e.g. 1, 2 or 3 etc. This field is required if the period exists.	0..1
4.7.6.2	/swapStream/resetDates/resetFrequency	period	Enumerated type: PeriodExtended	A time period, e.g. a day, week, month, year or term of the stream. The field is required if the periodMultiplier exists.	0..1
4.7.6.3	/swapStream/resetDates/resetFrequency	weeklyRollConvention	Enumerated type: WeeklyRollConvention	The day of the week on which a weekly reset date occurs. This element must be included if the reset frequency is defined as weekly and not otherwise.	0..1
4.7.7	/swapStream/resetDates	resetDatesAdjustments	BusinessDayAdjustments (Refer to section A.6.4.2 for details).	The business day convention to apply to each reset date if it would otherwise fall on a day that is not a business day in the specified financial business centers.	0..1
4.8	/swapStream	calculationPeriodAmount	---	The calculation period amount parameters.	0..1 (1..1)
4.8.1	/swapStream/calculationPeriodAmount	calculation	---	The parameters used in the calculation of fixed or floating rate calculation period amounts.	0..1 (1..1)
4.8.1.1	/swapStream/calculationPeriodAmount/calculation	notionalSchedule	---	The notional amount or notional amount schedule.	0..1 (1..1)
4.8.1.1.1	/swapStream/calculationPeriodAmount/calculation/notionalSchedule	notionalStepSchedule	(Non-negative) AmountSchedule (Refer to section A.6.4.3.2 for details).	The notional amount of the trade.	0..1 (1..1)
4.8.1.3	/swapStream/calculationPeriodAmount/calculation	fixedRateSchedule	Schedule (Refer to section A.6.4.3.1 for details).	Either "/swapStream/calculationPeriodAmount/calculation/fixedRateSchedule" or "/swapStream/calculationPeriodAmount/calculation/rateCalculation" (or its substitute). The fixed rate expressed as explicit fixed rate.	0..1 (1..1)
4.8.1.5	/swapStream/calculationPeriodAmount/calculation	rateCalculation	---	Either "/swapStream/calculationPeriodAmount/calculation/fixed	0..1 (1..1)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				RateSchedule" or "/swapStream/calculationPeriodAmount/calculation/rateCalculation" (or its substitute). This element is the head of a substitution group. It is substituted by the floatingRateCalculation element for standard Floating Rate legs, or the inflationRateCalculation element for inflation swaps (which is not supported now).	
4.8.1.5a	/swapStream/calculationPeriodAmount/calculation	floatingRateCalculation	---	A floating rate calculation definition.	0..1 (1..1)
4.8.1.5a.1	/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation	floatingRateIndex	Scheme: FloatingRateIndex (xsd:normalizedString (63))	The ISDA Floating Rate Option, i.e. the floating rate index.	0..1 (1..1)
	/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex	@floatingRateIndexScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/floating-rate-index	Opt.
4.8.1.5a.2	/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation	indexTenor	---	The ISDA Designated Maturity, i.e. the tenor of the floating rate.	0..1 (1..1)
4.8.1.5a.2.1	/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/indexTenor	periodMultiplier	xsd:integer (3)	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. This field is required if the period exists.	0..1
4.8.1.5a.2.2	/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/indexTenor	period	Enumerated type: Period	A time period, e.g. a day, week, month or year of the stream. The field is required if the periodMultiplier exists.	0..1
4.8.1.5a.4	/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation	spreadSchedule	SpreadSchedule (Refer to section A.6.4.3.3 for details).	The ISDA Spread expressed as explicit spread. The spread is a per annum rate, expressed as a decimal. For purposes of determining a calculation period amount, if positive the spread will be added to the floating rate and if negative the spread will be subtracted from the floating rate. A positive 10 basis point (0.1%) spread would be represented as 0.001.	0..U (1..1)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
4.8.1.5a.5	/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation	rateTreatment	Enumerated type: RateTreatment	The specification of any rate conversion which needs to be applied to the observed rate before being used in any calculations. The two common conversions are for securities quoted on a bank discount basis which will need to be converted to either a Money Market Yield or Bond Equivalent Yield. See the Annex to the 2000 ISDA Definitions, Section 7.3. Certain General Definitions Relating to Floating Rate Options, paragraphs (g) and (h) for definitions of these terms.	0..1
4.8.1.5a.8	/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation	initialRate	xsd:decimal (1,7)	The initial floating rate reset agreed between the principal parties involved in the trade. This is assumed to be the first required reset rate for the first regular calculation period. It should only be included when the rate is not equal to the rate published on the source implied by the floating rate index. An initial rate of 5% would be represented as 0.05.	0..1
4.8.1.5a.9	/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation	finalRateRounding	---	The rounding convention to apply to the final rate used in determination of a calculation period amount.	0..1
4.8.1.5a.9.1	/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/finalRateRounding	roundingDirection	Enumerated type: RoundingDirection	Specifies the rounding direction.	0..1
4.8.1.5a.9.2	/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/finalRateRounding	precision	xsd:nonNegativeInteger (1)	Specifies the rounding precision in terms of a number of decimal places. Note how a percentage rate rounding of 5 decimal places is expressed as a rounding precision of 7 in the FpML document since the percentage is expressed as a decimal, e.g. 9.876543% (or 0.09876543) being rounded to the nearest 5 decimal places is 9.87654% (or 0.0987654).	0..1
4.8.1.5a.10	/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation	averagingMethod	Enumerated type: AveragingMethod	If averaging is applicable, this component specifies whether a weighted or unweighted average method of calculation is to be used. The component must only be included when averaging applies.	0..1
4.8.1.5a.11	/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation	negativeInterestRateTreatment	Enumerated type: NegativeInterestRateTreatment	The specification of any provisions for calculating payment obligations when a floating rate is negative (either due to a quoted negative floating rate or by operation of a spread that is subtracted from the floating rate).	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
4.8.1.6	/swapStream/calculationPeriodAmount/calculation	dayCountFraction	Scheme: DayCountFraction (xsd:normalizedString (63))	The day count fraction.	0..1
	/swapStream/calculationPeriodAmount/calculation/dayCountFraction	@dayCountFractionScheme	xsd:anyURI	<p>The specification for how the number of days between two dates is calculated for purposes of calculation of a fixed or floating payment amount and the basis for how many days are assumed to be in a year. Day Count Fraction is an ISDA term. The equivalent AFB (Association Francaise de Banques) term is Calculation Basis.</p> <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/day-count-fraction</p>	Opt.
4.8.1.8	/swapStream/calculationPeriodAmount/calculation	compoundingMethod	Enumerated type: CompoundingMethod	If more than one calculation period contributes to a single payment amount this element specifies whether compounding is applicable, and if so, what compounding method is to be used. This element must only be included when more than one calculation period contributes to a single payment amount.	0..1
4.9	/swapStream	stubCalculationPeriodAmount	---	The stub calculation period amount parameters. This element must only be included if there is an initial or final stub calculation period. Even then, it must only be included if either the stub references a different floating rate tenor to the regular calculation periods, or if the stub is calculated as a linear interpolation of two different floating rate tenors, or if a specific stub rate or stub amount has been negotiated.	0..1
4.9.1	/swapStream/stubCalculationPeriodAmount	calculationPeriodDatesReference	Reference	A pointer style reference to the associated calculation period dates component defined elsewhere in the document.	0..1
	/swapStream/stubCalculationPeriodAmount/calculationPeriodDatesReference	@href	xsd:IDREF	Reference to a calculation period dates component.	Req.
4.9.2	/swapStream/stubCalculationPeriodAmount	initialStub	---	Either "/swapStream/stubCalculationPeriodAmount/initialStub" or "/swapstream/stubCalculationPeriodAmount/finalStub", or both.	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				Specifies how the initial stub amount is calculated. A single floating rate tenor different to that used for the regular part of the calculation periods schedule may be specified, or two floating tenors may be specified. If two floating rate tenors are specified then Linear Interpolation (in accordance with the 2000 ISDA Definitions, Section 8.3. Interpolation) is assumed to apply. Alternatively, an actual known stub rate or stub amount may be specified.	
4.9.2.1	/swapStream/stubCalculationPeriodAmount/initialStub	floatingRate	---	<p>Either "/swapStream/stubCalculationPeriodAmount/initialStub/floatingRate", "/swapStream/stubCalculationPeriodAmount/initialStub/stubRate" or "/swapStream/stubCalculationPeriodAmount/initialStub/stubAmount".</p> <p>This element is applicable to Floating Leg only.</p> <p>The rates to be applied to the initial stub may be the linear interpolation of two different rates. While the majority of the time, the rate indices will be the same as that specified in the stream and only the tenor itself will be different, it is possible to specify two different rates. For example, a 2 month stub period may use the linear interpolation of a 1 month and 3 month rate. The different rates would be specified in this component. Note that a maximum of two rates can be specified. If a stub period uses the same floating rate index, including tenor, as the regular calculation periods then this should not be specified again within this component, i.e. the stub calculation period amount component may not need to be specified even if there is an initial or final stub period. If a stub period uses a different floating rate index compared to the regular calculation periods then this should be specified within this component. If specified here, they are likely to have id attributes, allowing them to be referenced from</p>	0..2

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				within the cashflows component.	
4.9.2.1.1	/swapStream/stubCalculationPeriodAmount/initialStub/floatingRate	floatingRateIndex	Scheme: FloatingRateIndex (xsd:normalizedString (63))	The ISDA Floating Rate Option.	0..1 (1..1)
	/swapStream/stubCalculationPeriodAmount/initialStub/floatingRate/floatingRateIndex	@floatingRateIndexScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/floating-rate-index	Opt.
4.9.2.1.2	/swapStream/stubCalculationPeriodAmount/initialStub/floatingRate	indexTenor	---	The ISDA Designated Maturity, i.e. the tenor of the floating rate.	0..1
4.9.2.1.2.1	/swapStream/stubCalculationPeriodAmount/initialStub/floatingRate/indexTenor	periodMultiplier	xsd:integer (3)	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. This field is required if the period exists.	0..1
4.9.2.1.2.2	/swapStream/stubCalculationPeriodAmount/initialStub/floatingRate/indexTenor	period	Enumerated type: Period	A time period, e.g. a day, week, month or year of the stream. The field is required if the periodMultiplier exists.	0..1
4.9.2.2	/swapStream/stubCalculationPeriodAmount/initialStub	stubRate	xsd:decimal (1,7)	Either "/swapStream/stubCalculationPeriodAmount/initialStub/floatingRate", "/swapStream/stubCalculationPeriodAmount/initialStub/stubRate" or "/swapStream/stubCalculationPeriodAmount/initialStub/stubAmount". This element is applicable to Floating Leg only. An actual rate to apply for the initial stub period may have been agreed between the principal parties (in a similar way to how an initial rate may have been agreed for the first regular period). If an actual stub rate has been agreed then it would be included in this component. It will be a per annum rate, expressed as a decimal. A stub rate of 5% would be	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
4.9.2.3	/swapStream/stubCalculationPeriodAmount/initialStub	stubAmount	---	represented as 0.05. Either "/swapStream/stubCalculationPeriodAmount/initialStub/floatingRate", "/swapStream/stubCalculationPeriodAmount/initialStub/stubRate" or "/swapStream/stubCalculationPeriodAmount/initialStub/stubAmount". An actual amount to apply for the initial stub period may have been agreed between the two parties. If an actual stub amount has been agreed then it would be included in this component.	0..1
4.9.2.3.1	/swapStream/stubCalculationPeriodAmount/initialStub/stubAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/swapStream/stubCalculationPeriodAmount/initialStub/stubAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
4.9.2.3.2	/swapStream/stubCalculationPeriodAmount/initialStub/stubAmount	amount	floating leg xsd:decimal(15.4) fixed leg xsd:decimal(15.5)	The monetary quantity in currency units.	0..1 (1..1)
4.9.3	/swapStream/stubCalculationPeriodAmount	finalStub	---	Either "/swapStream/stubCalculationPeriodAmount/initialStub" or "/swapStream/stubCalculationPeriodAmount/finalStub", or both.	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				Specifies how the final stub amount is calculated. A single floating rate tenor different to that used for the regular part of the calculation periods schedule may be specified, or two floating tenors may be specified. If two floating rate tenors are specified then Linear Interpolation (in accordance with the 2000 ISDA Definitions, Section 8.3. Interpolation) is assumed to apply. Alternatively, an actual known stub rate or stub amount may be specified.	
4.9.3.1	/swapStream/stubCalculationPeriodAmount/finalStub	floatingRate	---	<p>Either "/swapStream/stubCalculationPeriodAmount/finalStub/floatingRate", "/swapStream/stubCalculationPeriodAmount/finalStub/stubRate" or "/swapStream/stubCalculationPeriodAmount/finalStub/stubAmount".</p> <p>This element is applicable to Floating Leg only.</p> <p>The rates to be applied to the initial stub may be the linear interpolation of two different rates. While the majority of the time, the rate indices will be the same as that specified in the stream and only the tenor itself will be different, it is possible to specify two different rates. For example, a 2 month stub period may use the linear interpolation of a 1 month and 3 month rate. The different rates would be specified in this component. Note that a maximum of two rates can be specified. If a stub period uses the same floating rate index, including tenor, as the regular calculation periods then this should not be specified again within this component, i.e. the stub calculation period amount component may not need to be specified even if there is an initial or final stub period. If a stub period uses a different floating rate index compared to the regular calculation periods then this should be specified within this component. If specified here, they are likely to have id attributes, allowing them to be referenced from within the cashflows component.</p>	0..2

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
4.9.3.1.1	/swapStream/stubCalculationPeriodAmount/finalStub/floatingRate	floatingRateIndex	Scheme: FloatingRateIndex (xsd:normalizedString (63))	The ISDA Floating Rate Option.	0..1 (1..1)
	/swapStream/stubCalculationPeriodAmount/finalStub/floatingRate/floatingRateIndex	@floatingRateIndexScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/floating-rate-index	Opt.
4.9.3.1.2	/swapStream/stubCalculationPeriodAmount/finalStub/floatingRate	indexTenor	---	The ISDA Designated Maturity, i.e. the tenor of the floating rate.	0..1
4.9.3.1.2.1	/swapStream/stubCalculationPeriodAmount/finalStub/floatingRate/indexTenor	periodMultiplier	xsd:integer (3)	A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. This field is required if the period exists.	0..1
4.9.3.1.2.2	/swapStream/stubCalculationPeriodAmount/finalStub/floatingRate/indexTenor	period	Enumerated type: Period	A time period, e.g. a day, week, month or year of the stream. The field is required if the periodMultiplier exists.	0..1
4.9.3.2	/swapStream/stubCalculationPeriodAmount/finalStub	stubRate	xsd:decimal (1,7)	Either "/swapStream/stubCalculationPeriodAmount/finalStub/floatingRate", "/swapStream/stubCalculationPeriodAmount/finalStub/stubRate" or "/swapStream/stubCalculationPeriodAmount/finalStub/stubAmount". This element is applicable to Floating Leg only. An actual rate to apply for the final stub period may have been agreed between the principal parties (in a similar way to how an initial rate may have been agreed for the first regular period). If an actual stub rate has been agreed then it would be included in this component. It will be a per annum rate, expressed as a decimal. A stub rate of 5% would be represented as 0.05.	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
4.9.3.3	/swapStream/stubCalculationPeriodAmount/finalStub	stubAmount	---	Either "/swapStream/stubCalculationPeriodAmount/finalStub/floatingRate", "/swapStream/stubCalculationPeriodAmount/finalStub/stubRate" or "/swapStream/stubCalculationPeriodAmount/finalStub/stubAmount". An actual amount to apply for the final stub period may have been agreed between the two parties. If an actual stub amount has been agreed then it would be included in this component.	0..1
4.9.3.3.1	/swapStream/stubCalculationPeriodAmount/finalStub/stubAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/swapStream/stubCalculationPeriodAmount/finalStub/stubAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
4.9.3.3.2	/swapStream/stubCalculationPeriodAmount/finalStub/stubAmount	amount	floating leg xsd:decimal(15.4) fixed leg xsd:decimal(15.5)	The monetary quantity in currency units.	0..1 (1..1)
4.12	/swapStream	settlementProvision	---	A provision that allows the specification of settlement terms, occurring when the settlement currency is different to the notional currency of the trade.	0..1
4.12.1	/swapStream/settlementProvision	settlementCurrency	Scheme: Currency (xsd:normalizedString (3))	The currency that the floating rate leg / fixed rate leg settles in.	1..1
	/swapStream/settlementProvision	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is	Opt.

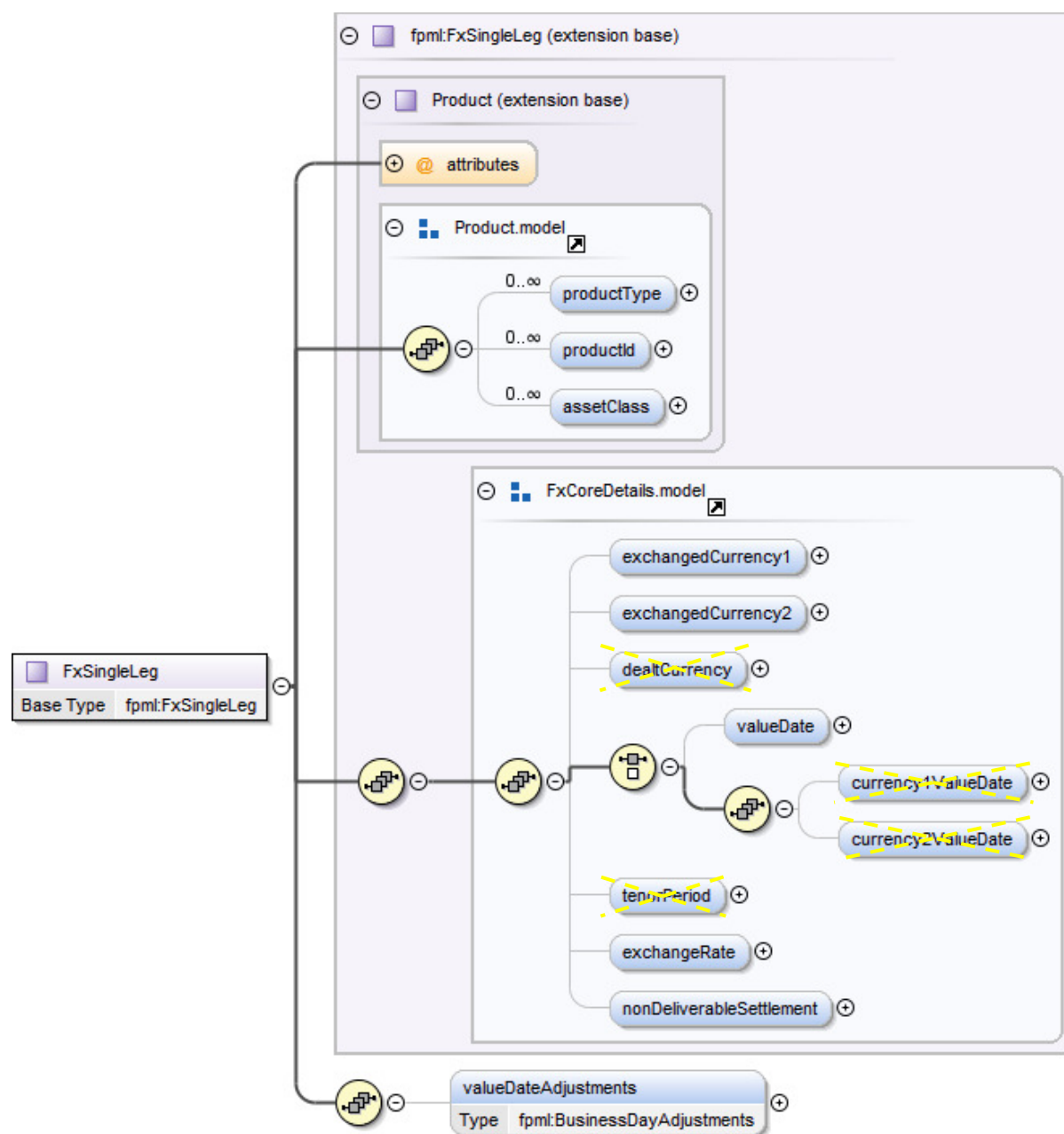
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
	vision/settlementCurrency			a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	
8	/	additionalPayment	---	Additional payments between the principal parties.	0..U (0..6)
8.1	/additionalPayment	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure.	0..1
	/additionalPayment/payerPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
8.3	/additionalPayment	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure.	0..1
	/additionalPayment/receiverPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
8.5	/additionalPayment	paymentAmount	---	The currency amount of the payment.	0..1
8.5.1	/additionalPayment/paymentAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/additionalPayment/paymentAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
8.5.2	/additionalPayment/paymentAmount	amount	xsd:decimal (15,4) (non-negative decimal)	The non negative monetary quantity in currency units.	0..1 (1..1)
8.6	/additionalPayment	paymentDate	---	The payment date. This date is subject to adjustment in accordance with any applicable business day convention.	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
8.6.1	/additionalPayment/paymentDate	unadjustedDate	xsd:date	A date subject to adjustment.	0..1 (1..1)
8.6.2	/additionalPayment/paymentDate	dateAdjustments	---	The business day convention and financial business centers used for adjusting the date if it would otherwise fall on a day that is not a business date in the specified business centers.	0..1 (1..1)
8.6.2.1	/additionalPayment/paymentDate/dateAdjustments	businessDayConvention	Enumerated type: BusinessDayConvention	The convention for adjusting a date if it would otherwise fall on a day that is not a business day.	0..1 (1..1)
8.6.2.2	/additionalPayment/paymentDate/dateAdjustments	businessCenters	---	The financial business centers used in determining whether a day is a business day or not. A list of business centers may be ordered in the document alphabetically based on business center code. An FpML document containing an unordered business center list is still regarded as a conformant document.	0..1
8.6.2.2.1	/additionalPayment/paymentDate/dateAdjustments/businessCenters	businessCenter	Scheme: BusinessCenter (xsd:normalizedString (63))	A code identifying a financial business center location. A business center is drawn from the list identified by the business center scheme.	0..U (1..10)
	/additionalPayment/paymentDate/dateAdjustments/businessCenters/businessCenter	@businessCenterScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/business-center	Opt.
9	/	additionalTerms	---	Contains any additional terms to the swap contract.	0..1
9.1	/additionalTerms	bondReference	---	Reference to a bond underlying to represent an asset swap or Condition Precedent Bond.	0..1
9.1.1	/additionalTerms/bondReference	bond	---	Reference to a bond underlying.	0..1
9.1.1.1	/additionalTerms/bondReference/bond	instrumentId	xsd:normalizedString (63)	Identification of the underlying asset, using public and/or private identifiers.	0..U (0..1)
	/additionalTerms/bondReference/bond/instrumentId	@instrumentIdScheme	xsd:anyURI	A short form unique identifier for a security. Possible values are: - http://www.fpml.org/spec/2002/instrument-id-Bloomberg-1-0 (Bloomberg ticker symbol) - http://www.fpml.org/spec/2002/instrument-id-CUSIP-1-0 (Committee on Uniform Securities Identification)	Req.

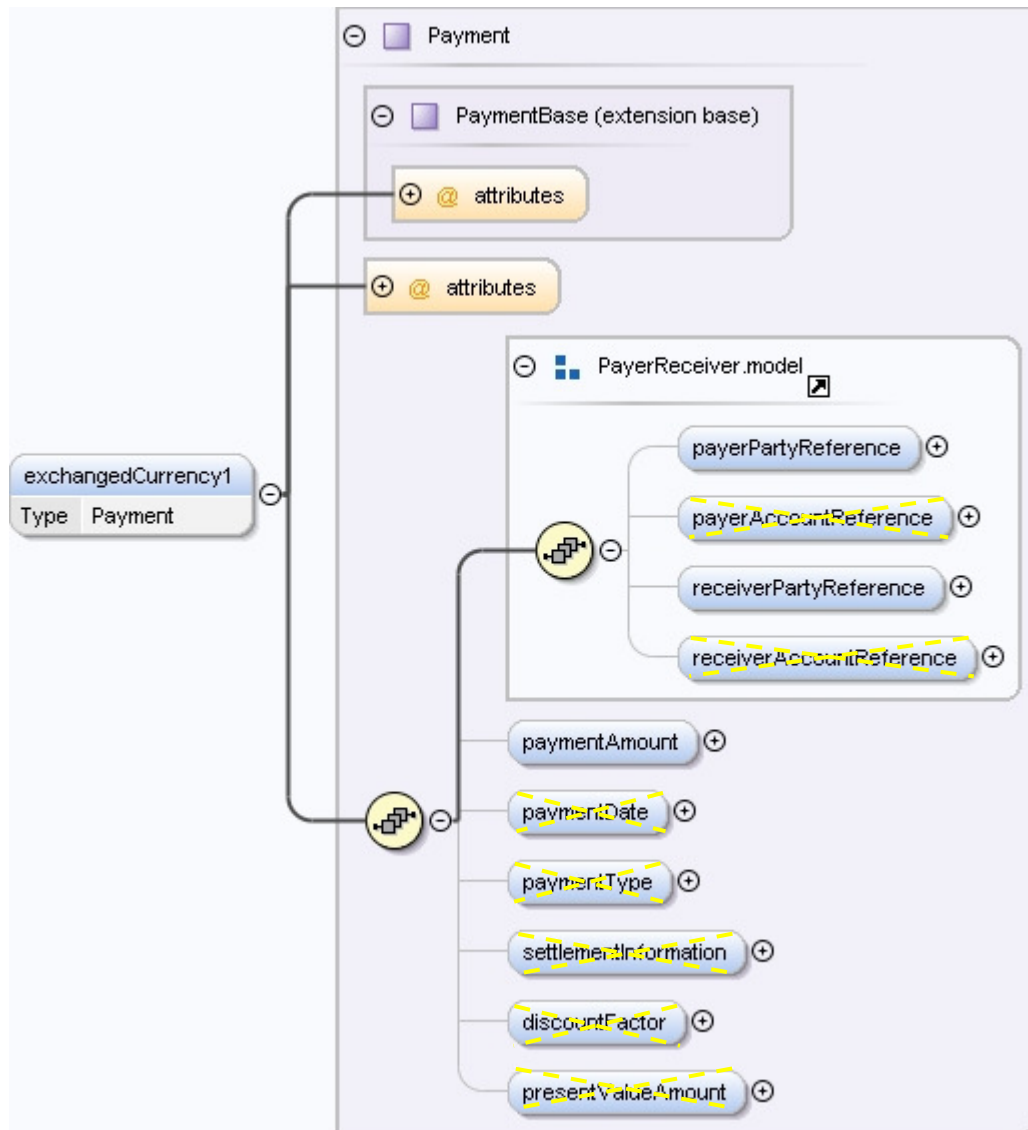
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				Procedures) - http://www.fpml.org/spec/2002/instrument-id-ISIN-1-0 (International Securities Identification Number) - http://www.fpml.org/spec/2003/instrument-id-Reuters-RIC-1-0 (Reuters Instrument Code (RIC)) - http://www.fpml.org/spec/2003/instrument-id-RED-pair-1-0 (RED pair code) - http://www.fpml.org/spec/2002/instrument-id-SEDOL-1-0 (London Stock Exchange Daily Official List) - http://www.fpml.org/spec/2002/instrument-id-Sicovam-1-0 (Sicovam code) - http://www.fpml.org/coding-scheme/external/instrument-id-common-code-1-0 (Common Code for Euroclear/CEDEL)	
9.1.2	/additionalTerms/bondReference	conditionPrecedentBond	xsd:boolean	To indicate whether the Condition Precedent Bond is applicable. The swap contract is only valid if the bond is issued and if there is any dispute over the terms of fixed stream then the bond terms would be used.	0..1
9.1.3	/additionalTerms/bondReference	discrepancyClause	xsd:boolean	To indicate whether the Discrepancy Clause is applicable.	0..1

A.6.3.2 Reporting – Foreign Exchange

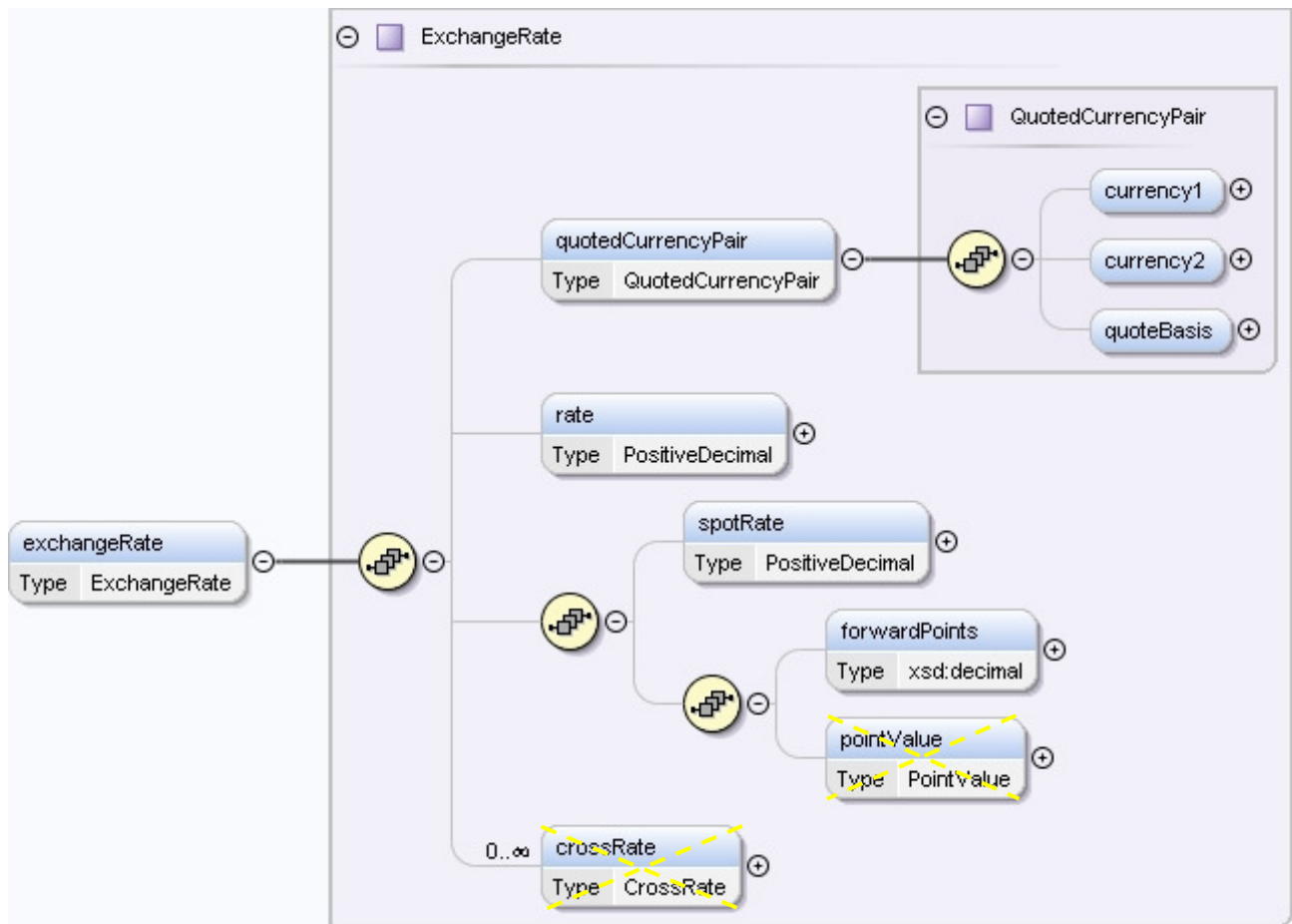
A simplified representation of selected FpML elements for the “FxSingleLeg” element is briefly illustrated as follows:



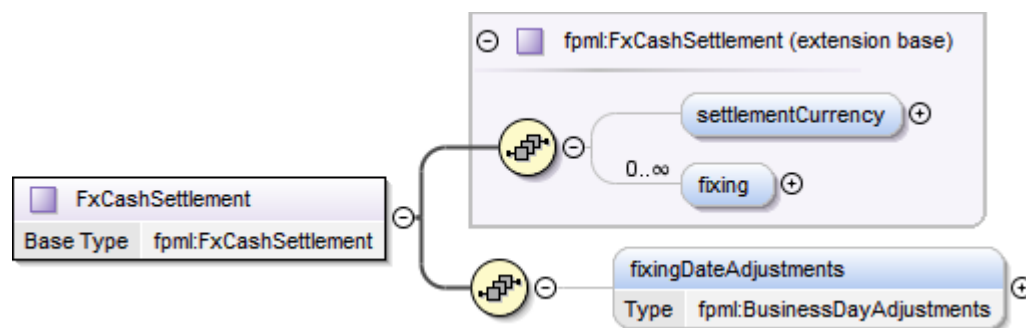
The elements “exchangedCurrency1” and “exchangedCurrency2” are identical in structural format. They can both be expanded as follows:



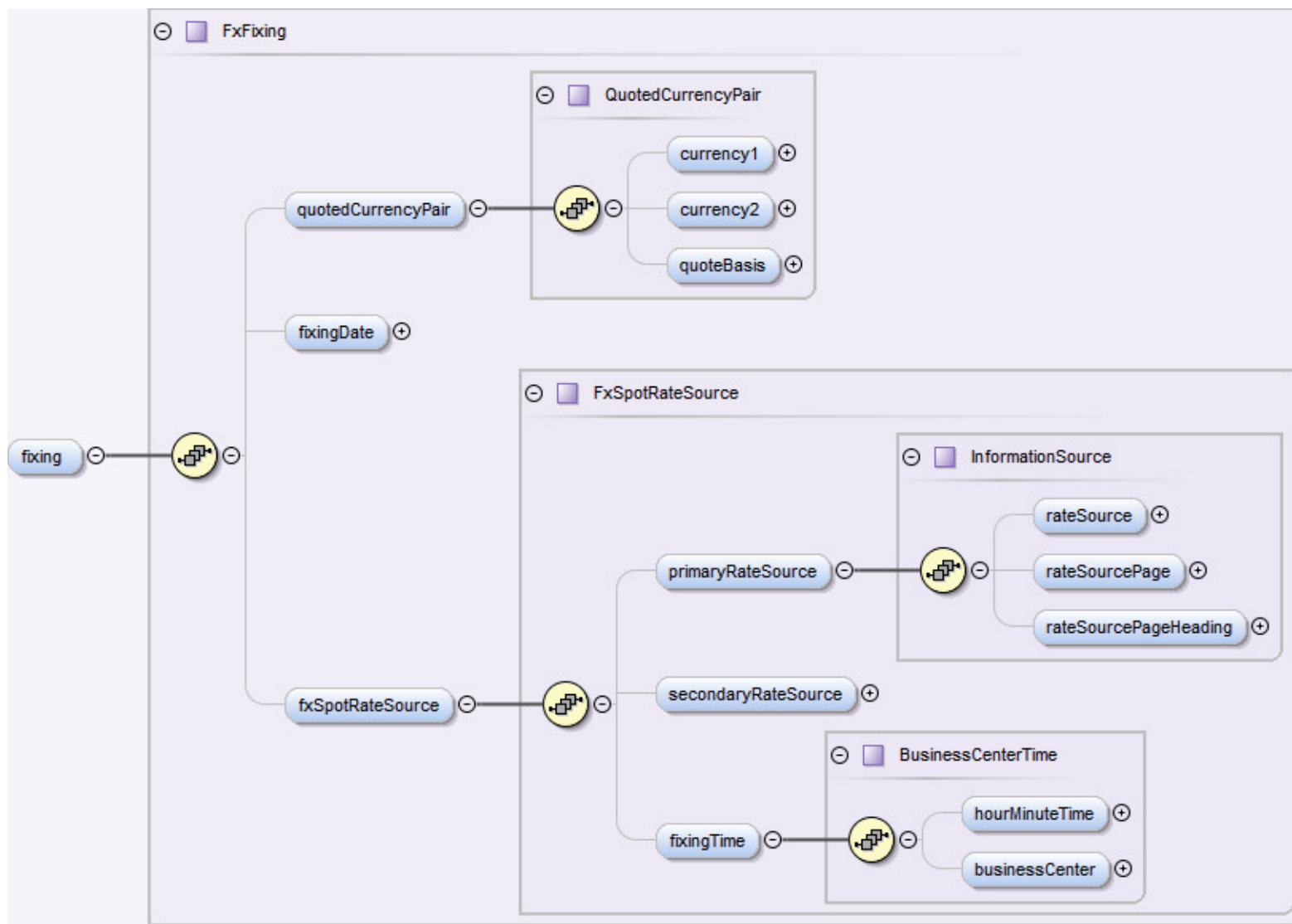
The “exchangeRate” element in “fxSingleLeg” element can be expanded as follows:



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



The “fixing” element in “nonDeliverableSettlement” element can be expanded as follows.



Below are the detailed element descriptions for the “FxSingleLeg” element (which are used for Foreign Exchange product representation):

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
1	/	productType	Scheme: Product type (xsd:normalizedString (63))	<p>A classification of the type of product.</p> <p>Note that two productType elements are required. One is for values defined within standard FpML product type. The other is for values defined within the more specific HKICL product sub-type. Note the different coding schemes being used in each of the above cases.</p>	0..U (2..2)
	/productType	@productTypeScheme	xsd:anyURI	<p>To specify standard FpML product type, one may use the following coding scheme: http://www.fpml.org/coding-scheme/product-type-simple</p> <p>To specify HKICL product sub-type, use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/product-sub-type</p>	Opt. (Req.)
2	/	productId	xsd:normalizedString(255)	<p>A product reference identifier. The product ID is an identifier that describes the key economic characteristics of the trade type, with the exception of concepts such as size (notional, quantity, number of units) and price (fixed rate, strike, etc.) that are negotiated for each transaction. It can be used to hold identifiers such as the "UPI" (universal product identifier) required by certain regulatory reporting rules. It can also be used to hold identifiers of benchmark products or product templates used by certain trading systems or facilities. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list.</p> <p>The type of product ID can be one of the values specified below in the description of productIdScheme.</p>	0..U (0..1)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
	/productId	@productIdScheme	xsd:anyURI	<p>To specify the product ID type “UPI”, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/unique-product-identifier</p> <p>To specify the product ID type “ISDA”, one may use the following coding scheme: http://www.hkicl.com.hk/scheme/hktr/isda-product-identifier</p> <p>To specify the product ID type “GTR”, one may use the following coding scheme: http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier</p>	Opt. (Req.)
3	/	assetClass	Scheme: AssetClass (xsd:normalizedString(63))	A simple asset class categorization.	0..U (1..1)
	/assetClass	@assetClassScheme	xsd:anyURI	<p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/asset-class</p>	Opt.
4	/	exchangedCurrency1	---	This is the first of the two currency flows that define a single leg of a standard foreign exchange transaction.	0..1 (1..1)
4.1	/exchangedCurrency1	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure.	0..1 (1..1)
	/exchangedCurrency1/payerPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
4.3	/exchangedCurrency1	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure.	0..1 (1..1)
	/exchangedCurrency1/receiverPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
4.5	/exchangedCurrency1	paymentAmount	---	The currency amount of the payment.	0..1 (1..1)
4.5.1	/exchangedCurrency1/paymentAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
	/exchangedCurrency1/paymentAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
4.5.2	/exchangedCurrency1/paymentAmount	amount	xsd:decimal (15,4) (non-negative)	The non negative monetary quantity in currency units.	0..1 (1..1)
5	/	exchangedCurrency2	---	This is the second of the two currency flows that define a single leg of a standard foreign exchange transaction.	0..1 (1..1)
5.1	/exchangedCurrency2	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure.	0..1 (1..1)
	/exchangedCurrency2/payerPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
5.3	/exchangedCurrency2	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure.	0..1 (1..1)
	/exchangedCurrency2/receiverPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
5.5	/exchangedCurrency2	paymentAmount	---	The currency amount of the payment.	0..1 (1..1)
5.5.1	/exchangedCurrency2/paymentAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/exchangedCurrency2/paymentAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
5.5.2	/exchangedCurrency2/paymentAmount	amount	xsd:decimal (15,4)	The non negative monetary quantity in currency units.	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
	mentAmount		(non-negative)		(1..1)
6	/	valueDate	xsd:date	The date on which both currencies traded will settle.	0..1 (1..1)
9	/	exchangeRate	---	The rate of exchange between the two currencies.	0..1 (1..1)
9.1	/exchangeRate	quotedCurrencyPair	---	Defines the two currencies for an FX trade and the quotation relationship between the two currencies.	0..1 (1..1)
9.1.1	/exchangeRate/quotedCurrencyPair	currency1	Scheme: Currency (xsd:normalizedString (3))	The first currency specified when a pair of currencies is to be evaluated.	0..1 (1..1)
	/exchangeRate/quotedCurrencyPair/currency1	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
9.1.2	/exchangeRate/quotedCurrencyPair	currency2	Scheme: Currency (xsd:normalizedString (3))	The second currency specified when a pair of currencies is to be evaluated.	0..1 (1..1)
	/exchangeRate/quotedCurrencyPair/currency2	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
9.1.3	/exchangeRate/quotedCurrencyPair	quoteBasis	Enumerated type: QuoteBasis	The method by which the exchange rate is quoted.	0..1 (1..1)
9.2	/exchangeRate	rate	xsd:decimal (5,6) (positive decimal)	Exchange rate on the value date based on the quoted currency pair quote basis specified.	0..1 (1..1)
9.3	/exchangeRate	spotRate	xsd:decimal (5,6) (positive decimal)	Current market rate for the particular currency pair..	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
9.4	/exchangeRate	forwardPoints	xsd:decimal (5,6)	An optional element used for deals onsummated in the FX Forwards market. Forward points represent the interest rate differential between the two currencies traded and are quoted as a premium or a discount. Forward points are added to, or subtracted from, the spot rate to create the rate of the forward trade.	0..1
10	/	nonDeliverableSettlement	---	Used to describe a particular type of FX forward transaction that is settled in a single currency.	0..1 (1..1)
10.1	/nonDeliverableSettlement	settlementCurrency	Scheme: Currency (xsd:normalizedString (3))	The currency in which a cash settlement for non-deliverable forward is settled.	0..1 (1..1)
	/nonDeliverableSettlement/settlementCurrency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
10.2	/nonDeliverableSettlement	fixing	---	Specifies the source for and timing of a fixing of an exchange rate. This is used in the agreement of non-deliverable forward trades as well as various types of FX OTC options that require observations against a particular rate.	0..U (1..1)
10.2.1	/nonDeliverableSettlement/fixing	quotedCurrencyPair	---	Defines the two currencies for an FX trade and the quotation relationship between the two currencies.	0..1
10.2.1.1	/nonDeliverableSettlement/fixing/quotedCurrencyPair	currency1	Scheme: Currency (xsd:normalizedString (3))	The first currency specified when a pair of currencies is to be evaluated.	0..1 (1..1)
	/nonDeliverableSettlement/fixing/quotedCurrencyPair/currency1	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value:	Opt.

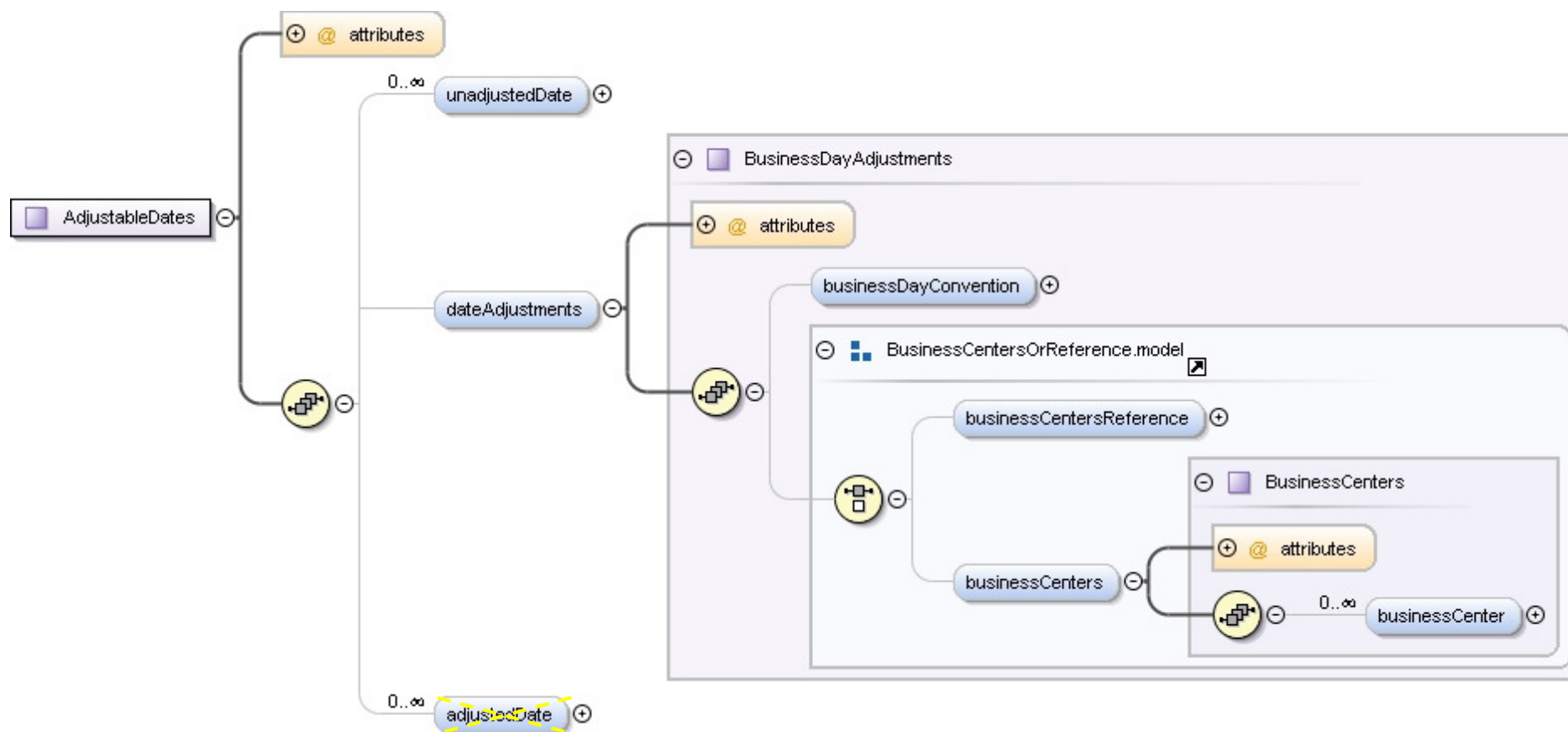
Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
10.2.1.2	/nonDeliverableSettlement/fixing/quotedCurrencyPair	currency2	Scheme: Currency (xsd:normalizedString (3))	http://www.fpml.org/ext/iso4217-2001-08-15 The second currency specified when a pair of currencies is to be evaluated.	0..1 (1..1)
	/nonDeliverableSettlement/fixing/quotedCurrencyPair/currency2	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
10.2.1.3	/nonDeliverableSettlement/fixing/quotedCurrencyPair	quoteBasis	Enumerated type: QuoteBasis	The method by which the exchange rate is quoted.	0..1 (1..1)
10.2.2	/nonDeliverableSettlement/fixing	fixingDate	xsd:date	Describes the specific date when a non-deliverable forward or non-deliverable option will "fix" against a particular rate, which will be used to compute the ultimate cash settlement.	0..1 (1..1)
10.2.3	/nonDeliverableSettlement/fixing	fxSpotRateSource	---	Specifies the methodology (reference source and, optionally, fixing time) to be used for determining a currency conversion rate.	0..1
10.2.3.1	/nonDeliverableSettlement/fixing/fxSpotRateSource	primaryRateSource	---	The primary source for where the rate observation will occur. Will typically be either a page or a reference bank published rate.	0..1
10.2.3.1.1	/nonDeliverableSettlement/fixing/fxSpotRateSource/primaryRateSource	rateSource	Scheme: InformationProvider (xsd:normalizedString (63))	An information source for obtaining a market rate. For example Bloomberg, Reuters, Telerate etc.	0..1 (1..1)
	/nonDeliverableSettlement/fixing/fxSpotRateSource/primaryRateSource/rateSource	@informationProviderScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/information-provider	Opt.
10.2.3.1.2	/nonDeliverableSettlement/fixing/fxSpotRateSource/primaryRateSource	rateSourcePage	xsd:normalizedString (255)	A specific page for the rate source for obtaining a market rate.	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
				The value of this field will always be converted into uppercase characters for UI screen / report presentation purpose.	
	/nonDeliverableSettlement/fixing/fxSpotRateSource/primaryRateSource/rateSourcePage	@rateSourcePageScheme	xsd:anyURI		Opt.
10.2.3.1.3	/nonDeliverableSettlement/fixing/fxSpotRateSource/primaryRateSource	rateSourcePageHeading	xsd:string (255)	The heading for the rate source on a given rate source page. The value of this field will always be converted into uppercase characters for UI screen / report presentation purpose.	0..1
10.2.3.2	/nonDeliverableSettlement/fixing/fxSpotRateSource	secondaryRateSource	---	An alternative, or secondary, source for where the rate observation will occur. It will typically be either a page or a reference bank published rate.	0..1
10.2.3.2.1	/nonDeliverableSettlement/fixing/fxSpotRateSource/secondaryRateSource	rateSource	Scheme: InformationProvider (xsd:normalizedString (63))	An information source for obtaining a market rate. For example Bloomberg, Reuters, Telerate etc.	0..1 (1..1)
	/nonDeliverableSettlement/fixing/fxSpotRateSource/secondaryRateSource/rateSource	@informationProviderScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/information-provider	Opt.
10.2.3.2.2	/nonDeliverableSettlement/fixing/fxSpotRateSource/secondaryRateSource	rateSourcePage	xsd:normalizedString (255)	A specific page for the rate source for obtaining a market rate. The value of this field will always be converted into uppercase characters for UI screen / report presentation purpose.	0..1
	/nonDeliverableSettlement/fixing/fxSpotRateSource/secondaryRateSource/rateSourcePage	@rateSourcePageScheme	xsd:anyURI		Opt.
10.2.3.2.3	/nonDeliverableSettlement/fixing/fxSpotRateSource/sec	rateSourcePageHeading	xsd:string (255)	The heading for the rate source on a given rate source page.	0..1

Field Reference Number	Field location (Relative to /trade/product)	Field name	Data Type	Description	Card.
	ondaryRateSource			The value of this field will always be converted into uppercase characters for UI screen / report presentation purpose.	
10.2.3.3	/nonDeliverableSettlement/fixing/fxSpotRateSource	fixingTime	---	The time at which the spot currency exchange rate will be observed. It is specified as a time in a specific business center, e.g. 11:00am London time.	0..1
10.2.3.3.1	/nonDeliverableSettlement/fixing/fxSpotRateSource/fixingTime	hourMinuteTime	xsd:time (The “second” component must be “00”)	A time specified in hh:mm:ss format where the second component must be '00', e.g. 11:30am would be represented as 11:30:00.	0..1 (1..1)
10.2.3.3.2	/nonDeliverableSettlement/fixing/fxSpotRateSource/fixingTime	businessCenter	Scheme: BusinessCenter (xsd:normalizedString (63))	A code identifying a financial business center location. A business center is drawn from the list identified by the business center scheme.	0..1 (1..1)
	/nonDeliverableSettlement/fixing/fxSpotRateSource/fixingTime/businessCenter	@businessCenterScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/business-center	Opt.
10.3	/nonDeliverableSettlement	tr:fixingDateAdjustments	BusinessDayAdjustments (Refer to section A.6.4.2 for details).	The business day convention to apply to the fixing date if it would otherwise fall on a day that is not a business day in the specified financial business centers.	0..1
11	/	tr:valueDateAdjustments	BusinessDayAdjustments (Refer to section A.6.4.2 for details).	The business day convention to apply to the value date if it would otherwise fall on a day that is not a business day in the specified financial business centers.	0..1

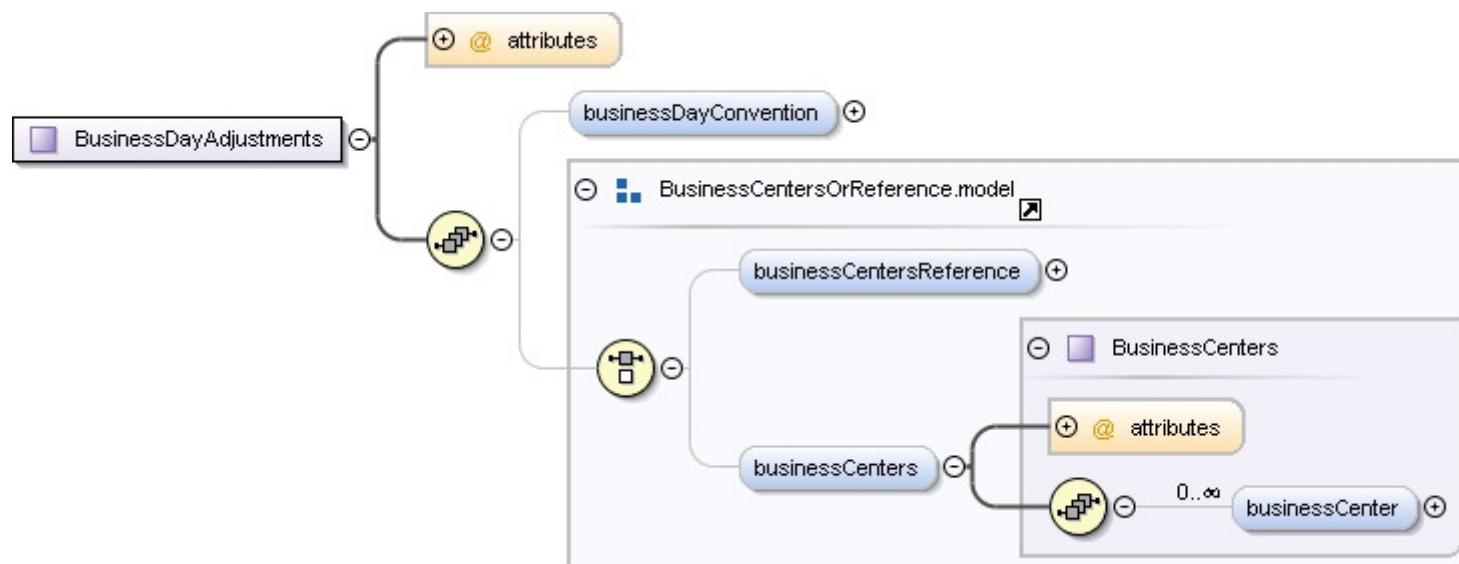
A.6.4 Reporting – Common FpML Structures

A.6.4.1 Reporting – AdjustableDate



Field Reference Number	Field location (with root being the "AdjustableDate"-typed element)	Field name	Data Type	Description	Card.
a.1	/	unadjustedDate	xsd:date	A date subject to adjustment.	0..U (1..1)
a.2	/	dateAdjustments	---	The business day convention and financial business centers used for adjusting the date if it would otherwise fall on a day that is not a business date in the specified business centers.	0..1 (1..1)
a.2.1	/dateAdjustments	businessDayConvention	Enumerated type: BusinessDayConvention	The convention for adjusting a date if it would otherwise fall on a day that is not a business day.	0..1 (1..1)
a.2.2	/dateAdjustments	businessCentersReference	Reference	Either /businessCentersReference or /businessCenters. A pointer style reference to a set of financial business centers defined elsewhere in the document. This set of business centers is used to determine whether a particular day is a business day or not.	0..1
	/dateAdjustments/businessCenterReference	@href	xsd:IDREF	Reference to a business centers block	Req.
a.2.3	/dateAdjustments	businessCenters	---	Either /businessCentersReference or /businessCenters. A type for defining financial business centers used in determining whether a day is a business day or not. A list of business centers may be ordered in the document alphabetically based on business center code. An FpML document containing an unordered business center list is still regarded as a conformant document.	0..1
a.2.3.1	/dateAdjustments/businessCenters	businessCenter	Scheme: BusinessCenter (xsd:normalizedString (63))	A code identifying a financial business center location. A business center is drawn from the list identified by the business center scheme.	0..U (1..10)
	/dateAdjustments/businessCenters/businessCenter	@businessCenterScheme	xsd:anyURI	Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/business-center	Opt.

A.6.4.2 Reporting – BusinessDayAdjustments

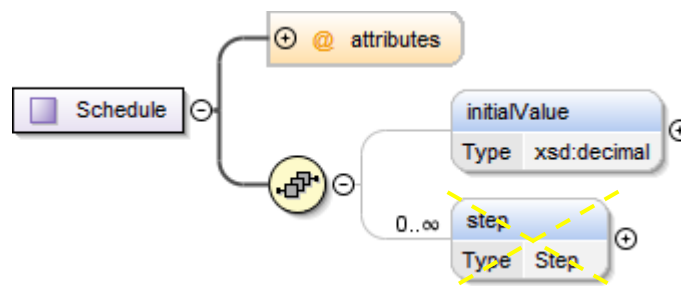


Field Reference Number	Field location (with root being the "BusinessDayAdjustments"-typed element)	Field name	Data Type	Description	Card.
b.1	/	businessDayConvention	Enumerated type: BusinessDayConvention	The convention for adjusting a date if it would otherwise fall on a day that is not a business day.	0..1 (1..1)
b.2	/	businessCentersReference	Reference	Either /businessCentersReference or /businessCenters. A pointer style reference to a set of financial business centers defined elsewhere in the document. This set of business centers is used to determine whether a particular day is a business day or not.	0..1
	/businessCentersReference	@href	xsd:IDREF	Reference to a business centers block	Req.

b.3	/	businessCenters	---	<p>Either /businessCentersReference or /businessCenters.</p> <p>A type for defining financial business centers used in determining whether a day is a business day or not. A list of business centers may be ordered in the document alphabetically based on business center code. An FpML document containing an unordered business center list is still regarded as a conformant document.</p>	0..1
b.3.1	/businessCenters	businessCenter	Scheme: BusinessCenter (xsd:normalizedString (63))	A code identifying a financial business center location. A business center is drawn from the list identified by the business center scheme.	0..U (1..10)
	/businessCenters/businessCenter	@businessCenterScheme	xsd:anyURI	<p>Simply ignored by HKTR-R system. Always use the default value:</p> <p>http://www.fpml.org/coding-scheme/business-center</p>	Opt.

A.6.4.3 Reporting – Schedule

A.6.4.3.1 Base



Field Reference Number	Field location (with root being the "Schedule"-typed element)	Field name	Data Type	Description	Card.
c.1	/	initialValue	xsd:decimal ((15,4) for notional amount) ((1,10) for fixed rate) ((1,7) for spread)	The initial rate or amount, as the case may be. An initial rate of 5% would be represented as 0.05. If it is a notional schedule, the value should be non-negative.	0..1 (1..1)

A.6.4.3.2 AmountSchedule

Field Reference Number	Field location (with root being the "Schedule"-typed element)	Field name	Data Type	Description	Card.
... All fields inherited from base type "Schedule" ...					
ca.3	/	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217	Opt.

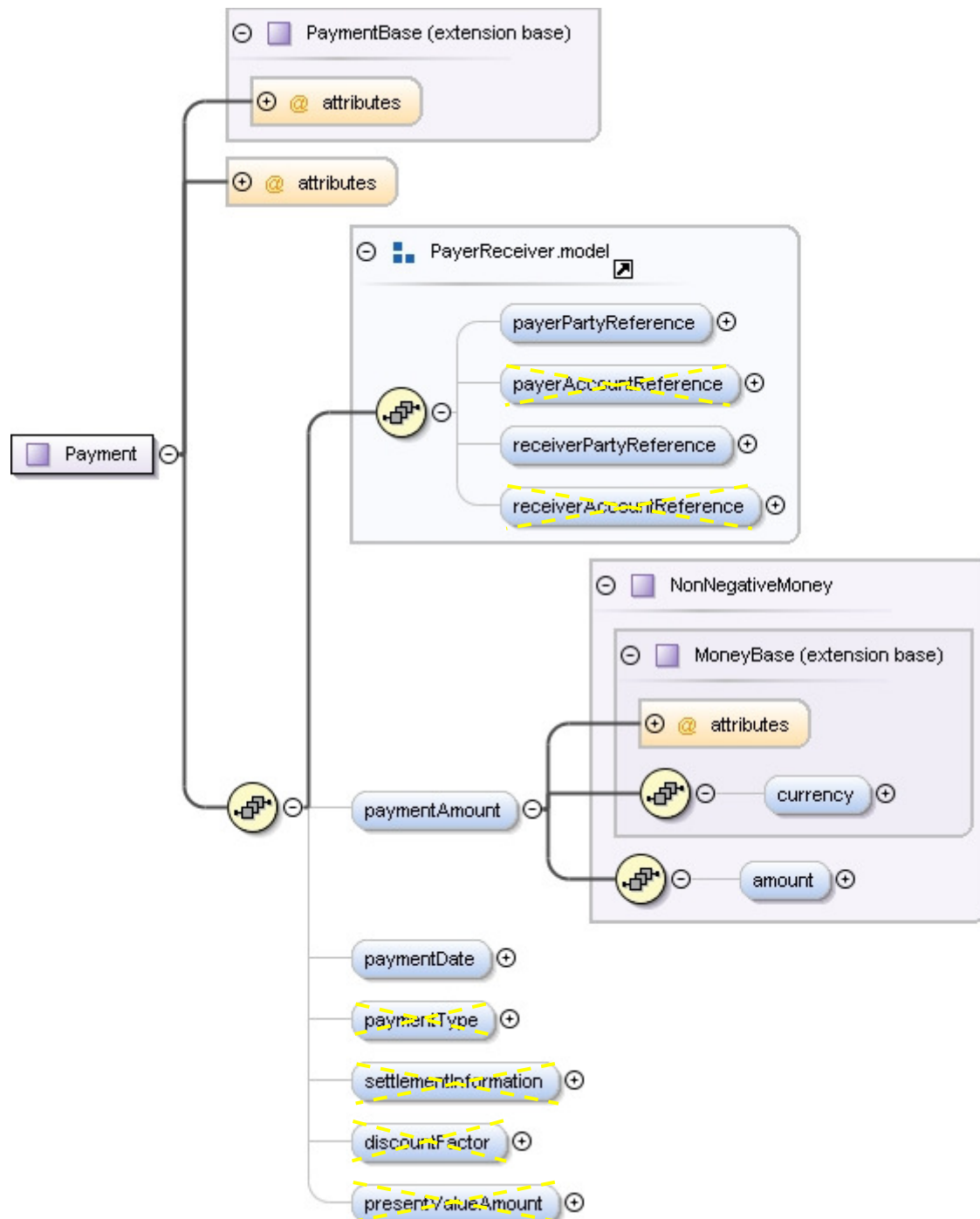
Field Reference Number	Field location (with root being the "Schedule"-typed element)	Field name	Data Type	Description	Card.
				<p>- Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R.</p> <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15</p>	

A.6.4.3.3 SpreadSchedule

Field Reference Number	Field location (with root being the "Schedule"-typed element)	Field name	Data Type	Description	Card.
... All fields inherited from base type "Schedule" ...					

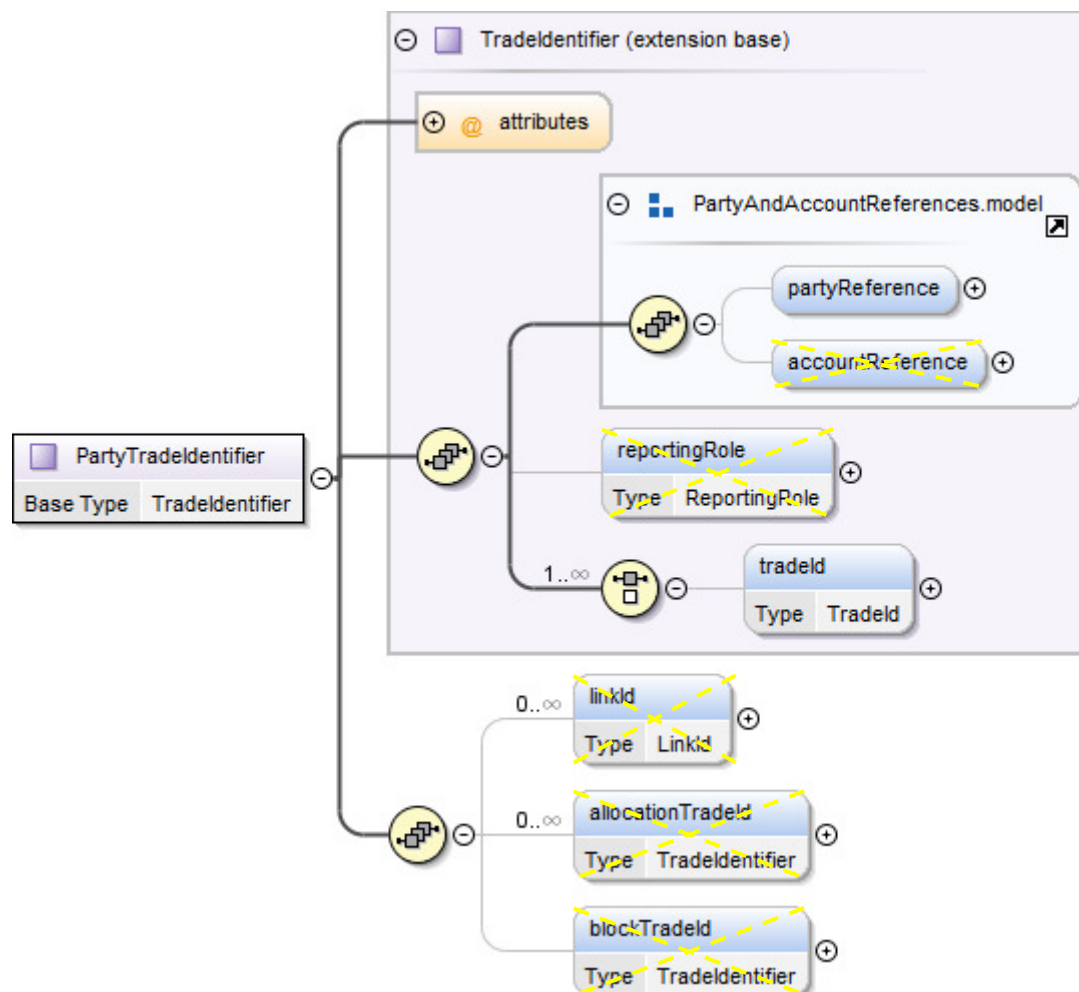
A.6.4.4 Reporting – Payment

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



Field Reference Number	Field location (with root being the “payment” element)	Field name	Data Type	Description	Card.
d.1	/	payerPartyReference	Reference	A reference to the party responsible for making the payments defined by this structure.	0..1
	/payerPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
d.3	/	receiverPartyReference	Reference	A reference to the party that receives the payments corresponding to this structure.	0..1
	/receiverPartyReference	@href	xsd:IDREF	Reference to a party.	Req.
d.5	/	paymentAmount	---	The currency amount of the payment.	0..1
d.5.1	/paymentAmount	currency	Scheme: Currency (xsd:normalizedString (3))	The currency in which an amount is denominated.	0..1 (1..1)
	/paymentAmount/currency	@currencyScheme	xsd:anyURI	The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15	Opt.
d.5.2	/paymentAmount	amount	xsd:decimal (15,4) (non-negative)	The non negative monetary quantity in currency units.	0..1 (1..1)
d.6	/	paymentDate	AdjustableDate (Refer to section A.6.4.1 for details).	The payment date. This date is subject to adjustment in accordance with any applicable business day convention.	0..1

A.6.4.5 Reporting – Party Trade Identifier / Trade Identifier



Field Reference Number	Field location (with root being the "TradeIdentifier"-typed element)	Field name	Data Type	Description	Card.
f.1	/	partyReference	Reference	Reference to a reporting party.	0..1 (1..1)
	/partyReference	@href	xsd:IDREF	Reference to a reporting party.	Req.
f.3	/	tradeId	<p>Scheme (xsd:normalizedString (255))</p> <p><u>Further length constraints on different trade IDs:</u></p> <p>UTI, Sub-UTI, Prior-UTI: xsd:normalizedString(241)</p> <p>HKTR trade reference: xsd:normalizedString(15)</p> <p>Agent trade reference: xsd:normalizedString(40)</p> <p>User trade reference: xsd:normalizedString(40)</p> <p>CP trade reference: xsd:normalizedString(40)</p>	<p>A trade reference identifier allocated by a party.</p> <p><u>Use on UTI, Sub-UTI and Prior-UTI</u> If the input trade identifier is Unique Transaction Identifier (UTI), Prior-UTI or Sub-UTI, the value of specified UTI should be presented in conformity with the format and structure applicable to it. Please refer to section A.6.1.1, A.6.1.2 or A.6.1.6 for more information.</p> <p>The UTI, Prior-UTI or Sub-UTI should be inputted in a format: "Prefix of UTI Value of UTI", where the "prefix of UTI" and "value of UTI" are separated by a pipe character (i.e. ' '). An example of a valid input of this value would be "1011234567 1234567890". The maximum length of "Prefix of UTI" & "Value of UTI" are 40 & 200 respectively.</p> <p>The UTI must be specified when UTI indicator is true; not allowed otherwise. Prior-UTI and Sub-UTI are always optional to be specified.</p> <ul style="list-style-type: none"> - Prior-UTI: the UTI for the original trade. Applicable when the trade is novated to face CCP. - Sub-UTI: the UTI for the novated trade facing CCP. Applicable when the trade is novated to face CCP. <p><u>Use of CP trade reference</u> CP trade reference (Confirmation Platform trade reference) must be provided when Confirmation Platform ID (i.e. field "relatedParty" with "ConfirmationPlatform" role) is not "OTHERS" or "PAPER"; not allowed otherwise.</p> <p><u>Notes on cardinality</u> For new trade and backloading events, there should be at most 6 trade identifiers:</p>	<p>1..U (1..6 for new trade and backloading, 1..7 for amendment, 1..1 for other post-trade events)</p>

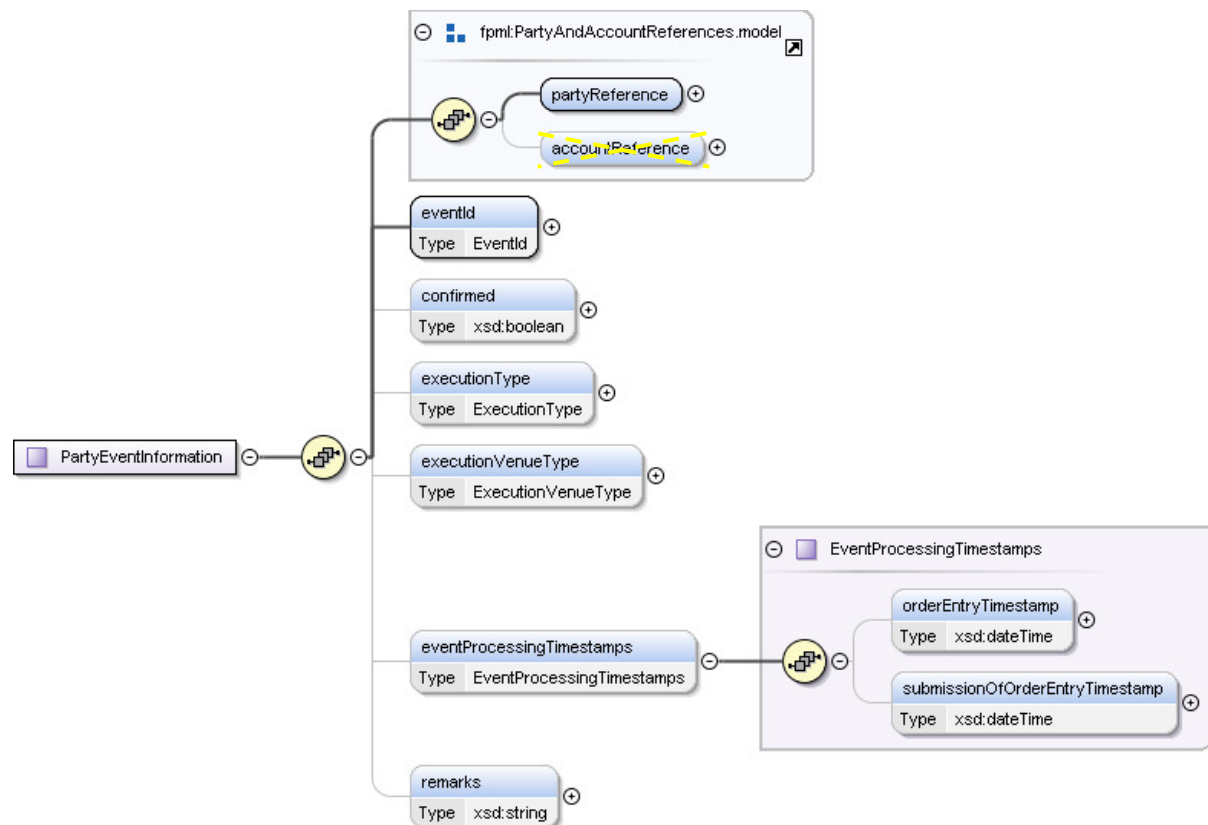
Field Reference Number	Field location (with root being the "TradeIdentifier"-typed element)	Field name	Data Type	Description	Card.
				<ul style="list-style-type: none"> - The UTI - The user trade reference - The agent trade reference (required by agent only) - The CP Trade Reference - The Prior-UTI - The Sub-UTI <p>For amendment event, there should be at most 7 trade identifiers:</p> <ul style="list-style-type: none"> - (For correlation purpose) The existing user trade reference / existing agent trade reference / HKTR trade reference / existing UTI. - The UTI - The user trade reference - The agent reference (required by agent only.) - The CP Trade Reference - The Prior-UTI - The Sub-UTI <p><u>Note:</u> If there is/are no new values for the above trade references, please fill in the existing / original values of the trade references into the amendment event.</p> <p>For other post-trade events, there should be at most 1 trade identifiers for correlation purpose:</p> <ul style="list-style-type: none"> - The existing UTI - Or the existing user trade reference - Or the existing agent trade reference (only applicable to agent) - Or the HKTR trade reference 	
	/tradeId	@tradeIdScheme	xsd:anyURI	<p>Please use the following URIs for the corresponding types of trade identifiers in New Trade event / Backloading event / Post-trade events (including Amendment event) for trade correlation purpose when applicable.</p> <p>HKTR trade reference:</p>	Opt. (Req.)

Field Reference Number	Field location (with root being the "TradeIdentifier"-typed element)	Field name	Data Type	Description	Card.
				http://www.hkicl.com.hk/scheme/hktr/trade-ref Agent trade reference: http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref User trade reference: http://www.hkicl.com.hk/scheme/hktr/user-trade-ref UTI: http://www.fpml.org/coding-scheme/external/unique-transaction-identifier Prior-UTI: http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier Sub-UTI: http://www.hkicl.com.hk/scheme/sub-unique-transaction-identifier CP trade reference: http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref On the other hand, for amendment events, please use the following coding schemes for non-trade-correlating purpose : Agent trade reference: http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref User trade reference: http://www.hkicl.com.hk/scheme/hktr/new-user-trade-ref	

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

A.6.4.6 Reporting – Party Event Information

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



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

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

A.6.5 Primary Reporting Terms

The following sections describe fields for each product sub-type that must be reported to HKTR-R once they are changed.

A.6.5.1 Interest Rate Floating Vs. Fixed / Overnight Index Swap

Field Name	FpML path relative to the Trade Event element
Asset Class	/trade/swap/assetClass
Product type	/trade/swap/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-type-simple "
Product Sub-type	/trade/swap/productType/@productTypeScheme=" http://www.hkicl.com.hk/coding-scheme/hktr/product-sub-type "
UTI indicator	[New Trade / Amendment / Backloading]/tr:utiIndicator
UTI	/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=" http://www.fpml.org/coding-scheme/external/unique-transaction-identifier "
Central Counterparty ID	Party in partyTradeInformation block with /trade/tradeHeader/partyTradeInformation/relatedParty/role="ClearingService"
Confirmation Platform ID	Party in partyTradeInformation block with /trade/tradeHeader/partyTradeInformation/relatedParty/role="ConfirmationPlatform"
CP Trade Reference	/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=" http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref "
Trade Party 1	[New Trade / Backloading]/tr:tradeParty1
Trade Party 2	[New Trade / Backloading]/tr:tradeParty2
Floating Leg Payer Party	(SwapStream refers to floating leg) /trade/swap/swapStream/payerPartyReference
Fixed Leg Payer Party	(SwapStream refers to fixed leg) /trade/swap/swapStream/payerPartyReference
Trade Date	/trade/tradeHeader/tradeDate
Notional Amount (Currency)	/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency
Notional Amount (Amount)	/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue
Fixed Leg Effective Date (Unadjusted date)	(SwapStream refers to fixed leg) /trade/swap/swapStream/calculationPeriodDates/effectiveDate/unadjustedDate
Fixed Leg Effective Date (Business Day Convention)	(SwapStream refers to fixed leg) /trade/swap/swapStream/calculationPeriodDates/effectiveDate/dateAdjustments/businessDayConvention
Floating Leg Effective Date (Unadjusted date)	(SwapStream refers to floating leg) /trade/swap/swapStream/calculationPeriodDates/effectiveDate/unadjustedDate

Field Name	FpML path relative to the Trade Event element
Floating Leg Effective Date (Business Day Convention)	(SwapStream refers to floating leg) /trade/swap/swapStream/calculationPeriodDates/effectiveDate/dateAdjustments/businessDayConvention
Fixed Leg Termination Date (Unadjusted date)	(SwapStream refers to fixed leg) /trade/swap/swapStream/calculationPeriodDates/terminationDate/unadjustedDate
Fixed Leg Termination Date (Business Day Convention)	(SwapStream refers to fixed leg) /trade/swap/swapStream/calculationPeriodDates/terminationDate/dateAdjustments/businessDayConvention
Floating Leg Termination Date (Unadjusted date)	(SwapStream refers to floating leg) /trade/swap/swapStream/calculationPeriodDates/terminationDate/unadjustedDate
Floating Leg Termination Date (Business Day Convention)	(SwapStream refers to floating leg) /trade/swap/swapStream/calculationPeriodDates/terminationDate/dateAdjustments/businessDayConvention
Fixed Rate	/trade/swap/swapStream/calculationPeriodAmount/calculation/fixedRateSchedule/initialValue
Floating Rate Index	/trade/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex
Floating Rate Tenor (Period)	/trade/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/indexTenor/period
Floating Rate Tenor (Period Multiplier)	/trade/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/indexTenor/periodMultiplier
Floating Rate Spread	/trade/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/spreadSchedule/initialValue
Industrial Sector	/trade/tradeHeader/partyTradeInformation/tr:industrialSector
Counterparty Industrial Sector	/trade/tradeHeader/partyTradeInformation/tr:industrialSector
Clearing	/trade/tradeHeader/partyTradeInformation/tr:clearing

A.6.5.2 Basis Swap

Field Name	FpML path relative to the Trade Event element
Asset Class	/trade/swap/assetClass
Product Type	/trade/swap/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-type-simple "
Product Sub-type	/trade/swap/productType/@productTypeScheme=" http://www.hkicl.com.hk/coding-scheme/hktr/product-sub-type "
UTI indicator	[New Trade / Amendment / Backloading]/tr:utiIndicator
UTI	/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=" http://www.fpml.org/coding-scheme/external/unique-transaction-identifier "
Central Counterparty ID	Party in partyTradeInformation block with /trade/tradeHeader/partyTradeInformation/relatedParty/role="ClearingService"
Confirmation Platform ID	Party in partyTradeInformation block with /trade/tradeHeader/partyTradeInformation/relatedParty/role="ConfirmationPlatform"
CP Trade Reference	/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=" http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref "
Trade Party 1	[New Trade / Backloading]/tr:tradeParty1
Trade Party 2	[New Trade / Backloading]/tr:tradeParty2
Floating Leg 1/2 Payer Party	(SwapStream refers to floating leg) /trade/swap/swapStream/payerPartyReference
Trade Date	/trade/tradeHeader/tradeDate
Notional Amount (Currency)	/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency
Notional Amount (Amount)	/trade/swap/swapStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue
Floating Leg 1/2 Effective Date (Unadjusted date)	(SwapStream refers to floating leg) /trade/swap/swapStream/calculationPeriodDates/effectiveDate/unadjustedDate
Floating Leg 1/2 Effective Date (Business Day Convention)	(SwapStream refers to floating leg) /trade/swap/swapStream/calculationPeriodDates/effectiveDate/dateAdjustments/businessDayConvention
Floating Leg 1/2 Termination Date (Unadjusted date)	(SwapStream refers to floating leg) /trade/swap/swapStream/calculationPeriodDates/terminationDate/unadjustedDate
Floating Leg 1/2 Termination Date (Business Day Convention)	(SwapStream refers to floating leg) /trade/swap/swapStream/calculationPeriodDates/terminationDate/dateAdjustments/businessDayConvention
Floating Rate Index for floating leg 1/2	/trade/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex
Floating Rate Tenor (Period) for floating leg 1/2	/trade/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/indexTenor/period
Floating Rate Tenor (Period Multiplier) for floating leg 1/2	/trade/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/indexTenor/periodMultiplier
Floating Rate Spread for floating leg 1/2	/trade/swap/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/spreadSchedule/initial

Field Name	FpML path relative to the Trade Event element
	Value
Industrial Sector	/trade/tradeHeader/partyTradeInformation/tr:industrialSector
Counterparty Industrial Sector	/trade/tradeHeader/partyTradeInformation/tr:industrialSector
Clearing	/trade/tradeHeader/partyTradeInformation/tr:clearing

A.6.5.3 Foreign Exchange Non-deliverable forward

Field Name	FpML path relative to the Trade Event element
Asset Class	/trade/fxSingleLeg/assetClass
Product Type	/trade/fxSingleLeg/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-type-simple "
Product Sub-type	/trade/fxSingleLeg/productType/@productTypeScheme=" http://www.hkicl.com.hk/coding-scheme/hktr/product-sub-type "
UTI Indicator	[New Trade / Amendment / Backloading]/tr:utiIndicator
UTI	/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=" http://www.fpml.org/coding-scheme/external/unique-transaction-identifier "
Central Counterparty ID	Party in partyTradeInformation block with /trade/tradeHeader/partyTradeInformation/relatedParty/role="ClearingService"
Confirmation Platform ID	Party in partyTradeInformation block with /trade/tradeHeader/partyTradeInformation/relatedParty/role="ConfirmationPlatform"
CP Trade Reference	/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=" http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref "
Trade Party 1	[New Trade / Backloading]/tr:tradeParty1
Trade Party 2	[New Trade / Backloading]/tr:tradeParty2
Exchange Currency 1 Payer	/trade/fxSingleLeg/exchangedCurrency1/payerPartyReference
Exchange Currency 2 Payer	/trade/fxSingleLeg/exchangedCurrency2/payerPartyReference
Exchange Currency 1 Payment Amount (Currency)	/trade/fxSingleLeg/exchangedCurrency1/paymentAmount/currency
Exchange Currency 1 Payment Amount (Amount)	/trade/fxSingleLeg/exchangedCurrency1/paymentAmount/amount
Exchange Currency 2 Payment Amount (Currency)	/trade/fxSingleLeg/exchangedCurrency2/paymentAmount/currency
Exchange Currency 2 Payment Amount (Amount)	/trade/fxSingleLeg/exchangedCurrency2/paymentAmount/amount
Settlement Currency	/trade/fxSingleLeg/nonDeliverableSettlement/settlementCurrency
Trade Date	/trade/tradeHeader/tradeDate
Exchange Rate	/trade/fxSingleLeg/exchangeRate/rate
Exchange Rate Quoted Currency Pair – Quote Basis	/trade/fxSingleLeg/exchangeRate/quotedCurrencyPair/quoteBasis
Exchange Rate Quoted Currency Pair – Currency 1	/trade/fxSingleLeg/exchangeRate/quotedCurrencyPair/currency1
Exchange Rate Quoted Currency Pair – Currency 2	/trade/fxSingleLeg/exchangeRate/quotedCurrencyPair/currency2
Value Date (Unadjusted date)	/trade/fxSingleLeg/valueDate
Fixing Date (Unadjusted date)	/trade/fxSingleLeg/nonDeliverableSettlement/fixing/fixingDate
Industrial Sector	/trade/tradeHeader/partyTradeInformation/tr:industrialSector
Counterparty Industrial Sector	/trade/tradeHeader/partyTradeInformation/tr:industrialSector
Clearing	/trade/tradeHeader/partyTradeInformation/tr:clearing

A.7 Summary on Coding Schemes

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

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

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

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

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

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

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
		http://www.hkicl.com.hk/schema/hktr/isda-product-identifier	For specifying the product ID prefix of the product ID to be ISDA.	
		http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier	For specifying the product ID prefix of the product ID to be GTR.	
productTypeScheme	<ul style="list-style-type: none"> [Product]/productType 	http://www.fpml.org/coding-scheme/product-type-simple	<p>For specifying the product type represented by this document.</p> <p>This is the standard product type supported by FpML. For a list of its eligible values, please refer to the “ProductType” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	
		http://www.hkicl.com.hk/schema/hktr/product-sub-type	<p>This is the more-specific HKICL product sub-type. For a list of its eligible values, please refer to the “ProductSubType” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	
floatingRateIndexScheme	<ul style="list-style-type: none"> [Swap]/swapStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex Etc. 	http://www.fpml.org/coding-scheme/floating-rate-index	<p>For specifying the floating rate index being used in the contract. It simply follows the FpML’s default coding scheme.</p> <p>For a list of its eligible values, please refer to the “FloatingRateIndex” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p>	Y
dayCountFractionScheme	<ul style="list-style-type: none"> [Swap]/swapStream/calculationPeriodAmount/calculation/dayCountFraction 	http://www.fpml.org/coding-scheme/day-count-fraction	For specifying the day count fraction being used in the contract. It simply follows the FpML’s default coding scheme.	Y

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

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
			document: "Reporting - Ref - Enumerations and coding schemes.xls".	
rateSourcePageScheme	<ul style="list-style-type: none"> [FxSingleLeg]/nonDeliverableSettlement/fixing/fxSpotRateSource/primaryRateSource/rateSourcePage 	N/A	No coding scheme is used for this attribute. It is simply ignored by the HKTR-R system.	Y
tradeIdScheme	<ul style="list-style-type: none"> [PartyTradeIdentifier]/tradeId 	http://www.hkicl.com.hk/scheme/hktr/trade-ref	For specifying the HKTR-R system assigned trade identifier.	
		http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref	For specifying the trade identifier assigned by Confirmation Platform. (reporting purpose only)	
		http://www.fpml.org/coding-scheme/external/unique-transaction-identifier	<p>For specifying the Unique Trade Identifier (UTI).</p> <p>UTI specified by the HKTR only includes the Unique Swap Identifier (USI) required to be reported by the US Commodity Futures Trading Commission's (CFTC) regulations for recording keeping and swap data reporting purposes.</p> <p>The value of specified UTI should be presented in conformity with the format and structure applicable to it.</p> <p>If the UTI specified by the HKTR does not exist and reporting parties would like to make use of a unique reference, e.g. a unique reference bilaterally agreed between the parties, the reference can be inputted in the 'Bilateral Comments' field.</p> <p>The UTI should be inputted in a format: "Prefix of UTI Value of UTI", where the "prefix of UTI" and "value of UTI" are separated by a pipe character (i.e. ' '). An example of a valid input of</p>	

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
			<p>this value would be “1011234567 1234567890”.</p> <p>The maximum length of “Prefix of UTI” & “Value of UTI” are 40 & 200 respectively.</p>	
		http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref	For specifying the Agent Trade Reference.	
		http://www.hkicl.com.hk/scheme/hktr/user-trade-ref	For specifying the User Trade Reference.	
		http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier	<p>For specifying the new Unique Trade Identifier (UTI) for the amendment event.</p> <p>UTI specified by the HKTR only includes the Unique Swap Identifier (USI) required to be reported by the US Commodity Futures Trading Commission's (CFTC) regulations for recording keeping and swap data reporting purposes.</p> <p>The value of specified UTI should be presented in conformity with the format and structure applicable to it.</p> <p>If the UTI specified by the HKTR does not exist and reporting parties would like to make use of a unique reference, e.g. a unique reference bilaterally agreed between the parties, the UTI can be inputted in the ‘Bilateral Comments’ field.</p> <p>The UTI should be inputted in a format: “Prefix of UTI Value of UTI”, where the “prefix of UTI” and “value of UTI” are separated by a pipe character (i.e. ‘ ’). An example of a valid input of this value would be “1011234567 1234567890”.</p> <p>The maximum length of “Prefix of UTI” & “Value</p>	

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
			of UTI” are 40 & 200 respectively.	
		http://www.hkicl.com.hk/scheme/hktr/new-user-trade-ref	For specifying the new user trade reference for the amendment event.	
		http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref	For specifying the new user agent reference for the amendment event.	
		http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref	For specifying the new trade identifier assigned by Confirmation Platform for the amendment event.	
		http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier	<p>For specifying the Prior Unique Transaction Identifier (Prior-UTI) (i.e. The UTI for the original trade. Applicable when the trade is novated to face CCP.)</p> <p>UTI specified by the HKTR only includes the Unique Swap Identifier (USI) required to be reported by the US Commodity Futures Trading Commission's (CFTC) regulations for recording keeping and swap data reporting purposes.</p> <p>The value of specified UTI should be presented in conformity with the format and structure applicable to it.</p> <p>The UTI should be inputted in a format: “Prefix of UTI Value of UTI”, where the “prefix of UTI” and “value of UTI” are separated by a pipe character (i.e. ‘ ’). An example of a valid input of this value would be “1011234567 1234567890”.</p> <p>The maximum length of “Prefix of UTI” & “Value of UTI” are 40 & 200 respectively.</p>	
		http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier	For specifying the new Prior Unique Transaction Identifier (Prior-UTI) for the amendment event (i.e.	

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
			<p>The UTI for the original trade. Applicable when the trade is novated to face CCP.)</p> <p>UTI specified by the HKTR only includes the Unique Swap Identifier (USI) required to be reported by the US Commodity Futures Trading Commission's (CFTC) regulations for recording keeping and swap data reporting purposes.</p> <p>The value of specified UTI should be presented in conformity with the format and structure applicable to it.</p> <p>The UTI should be inputted in a format: "Prefix of UTI Value of UTI", where the "prefix of UTI" and "value of UTI" are separated by a pipe character (i.e. ' '). An example of a valid input of this value would be "1011234567 1234567890".</p> <p>The maximum length of "Prefix of UTI" & "Value of UTI" are 40 & 200 respectively.</p>	
		http://www.hkicl.com.hk/scheme/sub-unique-transaction-identifier	<p>For specifying the Sub Unique Transaction Identifier (Sub-UTI) (i.e. the UTI for the novated trade facing CCP. Applicable when the trade is novated to face CCP).</p> <p>UTI specified by the HKTR only includes the Unique Swap Identifier (USI) required to be reported by the US Commodity Futures Trading Commission's (CFTC) regulations for recording keeping and swap data reporting purposes.</p> <p>The value of specified UTI should be presented in conformity with the format and structure applicable to it.</p> <p>The UTI should be inputted in a format: "Prefix of</p>	

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
			<p>UTI Value of UTI", where the "prefix of UTI" and "value of UTI" are separated by a pipe character (i.e. ' '). An example of a valid input of this value would be "1011234567 1234567890".</p> <p>The maximum length of "Prefix of UTI" & "Value of UTI" are 40 & 200 respectively.</p>	
		http://www.hkicl.com.hk/scheme/new-sub-unique-transaction-identifier	<p>For specifying the new Sub Unique Transaction Identifier (Sub-UTI) for the amendment event (i.e. the UTI for the novated trade facing CCP. Applicable when the trade is novated to face CCP).</p> <p>UTI specified by the HKTR only includes the Unique Swap Identifier (USI) required to be reported by the US Commodity Futures Trading Commission's (CFTC) regulations for recording keeping and swap data reporting purposes.</p> <p>The value of specified UTI should be presented in conformity with the format and structure applicable to it.</p> <p>The UTI should be inputted in a format: "Prefix of UTI Value of UTI", where the "prefix of UTI" and "value of UTI" are separated by a pipe character (i.e. ' '). An example of a valid input of this value would be "1011234567 1234567890".</p> <p>The maximum length of "Prefix of UTI" & "Value of UTI" are 40 & 200 respectively.</p>	
eventIdScheme	<ul style="list-style-type: none"> [PartyEventInformation]/eventId 	http://www.hkicl.com.hk/scheme/hktr/event-ref	For specifying the HKTR-R assigned event identifier.	
		http://www.hkicl.com.hk/scheme/hktr/agent-event-ref	For specifying the Agent Event Reference.	

Attribute name	Relevant Elements	Coding scheme URI	Usage	Default
		http://www.hkicl.com.hk/scheme/hktr/user-event-ref	For specifying the User Event Reference.	

A.8 Typical usage of PartyTradeInformation block

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

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

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

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