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Appendix D VALIDATION RULES (REPORTING)

D.1 FpML Standard Rules

D.1.1 Interest Rate

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

D.1.2 Foreign Exchange

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

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

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

D.1.3 Equity

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

D.1.4 Shared Elements

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
fpml-shared-5-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption,, ForeignExchange:NDF, ForeignExchange:Forward, Equity:Swap:PriceReturnBasicPerformance, Equity:Swap:ParameterReturnVariance</p> <p>Description: Payer Party must not be equal to Receiver Party within a leg.</p>	<p>Payer Party and Receiver Party:</p> <p>For IR /trade/(swap swaption/swap)/swapStream[1 2]/payerPartyReference</p> <p>For FX /trade/fxSingleLeg/exchangedCurrency1/payerPartyReference /trade/fxSingleLeg/exchangedCurrency2/payerPartyReference</p> <p>For EQ For Equity Swap: (Equity Leg) /trade/equitySwapTransactionSupplement/returnLeg/payerPartyReference /trade/equitySwapTransactionSupplement/returnLeg/receiverPartyReference</p> <p>(Interest Leg) /trade/equitySwapTransactionSupplement/interestLeg/payerPartyReference /trade/equitySwapTransactionSupplement/interestLeg/receiverPartyReference</p> <p>For Variance Swap: /trade/varianceSwapTransactionSupplement/varianceLeg/payerPartyReference /trade/varianceSwapTransactionSupplement/varianceLeg/receiverPartyReference</p>	<p>Payer Party and Receiver Party:</p> <p>For IR and FX Not applicable. This rule is FpML specific.</p> <p>For EQ For Equity Swap: Equity Leg: Equity Leg Block Interest Leg: Interest Leg Block</p> <p>For Variance Swap Variance Leg – General Information Block</p>

D.1.5 ID / IDREF rules

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
fpml-idref-8-r	<p>Context: CalculationPeriodDatesReference</p> <p>Description: (Applicable to FpML 5.2 only) The @href attribute is equal to the @id attribute of an element of type CalculationPeriodDates.</p>	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
fpml-idref-12-r	<p>Context: ResetDatesReference</p> <p>Description: (Applicable to FpML 5.2 only) The @href attribute is equal to the @id attribute of an element of type ResetDates.</p>	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
fpml-idref-26-r	<p>Context: BusinessCentersReference</p> <p>Description: (Applicable to FpML 5.2 only) The @href attribute is equal to the @id attribute of an element of type BusinessCenters.</p>	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
fpml-idref-29-r	<p>Context: PartyReference</p> <p>Description: The @href attribute is equal to the @id attribute of an element of type Party.</p>	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>

D.2 Custom Validation Rules

D.2.1 Submitted File Name

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

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

D.2.2 File Header and File Content

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

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-file-header-1	Context: File header Description: The message version must be supported by the system. (i.e. FpML - version 5.2 / 5.5, CSV – version 1.0 / 2.0)	File header: RequestDocumentHeader message version: version	File header: File Level Request message version: Version
hktr-file-header-2	Context: File header Description: The file reference from file name should be equal to the file reference in file content	File header: RequestDocumentHeader file reference in file content: fileReference	File header: File Level Request file reference in file content: File Reference
hktr-file-header-3	Context: File header Description: The file reference should not be already used (Note: File reference + submitting party is the key of the record)	File header: RequestDocumentHeader file reference: fileReference submitting party: submittingParty	File header: File Level Request file reference: File Reference submitting party: Submitting Party (Type) and Submitting Party (ID)
hktr-file-header-5	Context: File header Description: Number of records found in the submitted file must match the number of items specified in the file header .	File header: RequestDocumentHeader number of items: numItems	File header: File Level Request number of items: Number of Trade Event Requests
hktr-file-header-	Context: Fileheader Description:	File header: RequestDocumentHeader	File header: File Level Request

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
6	When the value "Reporting" is specified in the purpose field in file header , check if the reporting service is available in HKTR system.	Purpose field : purpose	Purpose field : Purpose
hktr-file-header-7	Context: File header Description: Check if the number of items specified in the file header is between 1 and 50 (inclusive)	File header : RequestDocumentHeader number of items : numItems	File header : File Level Request number of items : Number of Trade Event Requests
hktr-file-header-8	Context: File header Description: Check if the submitting party specified in file header is the same as the implicit identification in the submitting channel.	File header : RequestDocumentHeader submitting party : submittingParty	File header : File Level Request submitting party : Submitting Party (Type) and Submitting Party (ID)
hktr-file-header-9	Context: File header Description: Check if the purpose field in file header aligns with the file service (i.e. confirmation / reporting, determined from submission channel) provided.	File header : RequestDocumentHeader Purpose field : purpose	File header : File Level Request Purpose field : Purpose
hktr-file-header-10	Context: File header Description: Check if the purpose field in file header is either "Confirmation" or "Reporting".	File header : RequestDocumentHeader Purpose field : purpose	File header : File Level Request Purpose field : Purpose
hktr-file-content-1	Context: File Content Description: The file uploaded should not contain characters that are not in the allowable character set.	N/A	N/A
hktr-	Context: File Content	N/A	N/A

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
file-content-2	Description: The file uploaded should not be empty.		

D.2.3 File Details

D.2.3.1 FpML Specific Rules - Miscellaneous

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
fpml-shared-18-r	<p>Context: Party elements defined in all kinds of request elements</p> <p>Description: Each party/partyId must be unique.</p>	<p>All kinds of request elements: /tr:eventActivityReport /tr:eventActivityReportRetracted</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-misc-1-r	<p>Context: Trade</p> <p>Description: For Fpml 5.2, product can only be substituted by the swap element or the fxSingleLeg element, For Fpml 5.5, product can only be substituted by the swap element or the fxSingleLeg element, or the fxOption element, or the capFloor element, or the fra element, or the swaption element, or the varianceSwapTransactionSupplement element, or the equitySwapTransactionSupplement element, or the equityOptionTransactionSupplement element.</p>	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-misc-2-r	<p>Context: RequestDocumentDetails</p> <p>Description: /tr:eventActivityReport/header/onBehalfOf or /tr:eventActivityReportRetracted/header/onBehalfOf, if present, should be the same as the reporting party in file header.</p>	<p>As described.</p> <p>The reporting party in file header: RequestDocumentHeader/reportingParty</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-misc-3-r	<p>Context: RequestDocumentDetails</p> <p>Description: /tr:eventActivityReport/header/sentBy or</p>	<p>As described.</p> <p>The submitting party in file header: RequestDocumentHeader/submittingParty</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>

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

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
fpml-misc-8-r	Description: If the request is submitted by agent, <onBehalfOf> tag must exist.		This rule is FpML specific.
hktr-fpml-misc-9-r	Context: RequestDocumentDetails Description: If the request is submitted by reporting party itself, <onBehalfOf> tag must not exist.	As described.	Not applicable. This rule is FpML specific.
hktr-fpml-misc-11-r	For FpML 5.2, Action: Request Event: New Trade , Backloading , Amendment Description: Product Type must be InterestRateSwap in <swap> element, or FxNonDeliverableForward in <fxSingleLeg> element.	For FpML 5.2, Product Type: /trade/swap/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-type-simple" Or /trade/fxSingleLeg/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-type-simple"	Not applicable. This rule is FpML specific.

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>For FpML 5.5, Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Description: Product Taxonomy must be (InterestRate:IRSwap:FixedFloat or InterestRate:IRSwap:Basis or InterestRate:IRSwap:OIS or InterestRate:IRSwap:FixedFixed or InterestRate:IRSwap:Inflation, or InterestRate:CrossCurrency:FixedFloat or InterestRate:CrossCurrency:FixedFixed or InterestRate:CrossCurrency:Basis) in <swap> element,</p> <p>or InterestRate:CapFloor in <capFloor> element,</p> <p>or InterestRate:FRA in <fra> element,</p> <p>or InterestRate:Option:Swaption in <swaption> element,</p> <p>or (ForeignExchange:NDF or ForeignExchange:Forward) in <fxSingleLeg> element,</p> <p>or (ForeignExchange:VanillaOption or ForeignExchange:NDO) in <fxOption> element,</p> <p>or Equity:Swap:ParameterReturnVariance in <varianceSwapTransactionSupplement> element,</p> <p>or Equity:Swap:PriceReturnBasicPerformance in</p>	<p>For FpML 5.5, Product Taxonomy: /trade/swap/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/fxSingleLeg/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/fxOption/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>trade/swaption/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>trade/fra/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>trade/capFloor/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/varianceSwapTransactionSupplement/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p>	

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<equitySwapTransactionSupplement> element, or Equity:Option:PriceReturnBasicPerformance in <equityOptionTransactionSupplement> element	Or /trade/equitySwapTransactionSupplement/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy " Or /trade/equityOptionTransactionSupplement/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy "	
hktr-fpml-misc-12-r	Action: Request Event: All trade events Description: Check the value in "tradeIdScheme" of <tradeId> element to see if it is a valid entry for the specified trade event.	<tradeId> element : /partyTradeIdentifier/tradeId	Not applicable. This rule is FpML specific.
hktr-fpml-misc-13-r	Action: Request Event: All trade events	Correlation ID: /tr:eventActivityReport/correlationId Or	Not applicable. This rule is FpML specific.

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	Description: Check if the correlation ID is consistent with the event ID in partyEventInformation element.	<tr:eventactivityreportretracted correlationid<br=""></tr:eventactivityreportretracted> Event ID: /tr:partyEventInformation/tr:eventId	
hktr-fpml-misc-14-r	Action: Request Event: New Trade, Backloading, Amendment Description: For values in element /tradeHeader/partyTradeInformation/relatedParty, it must adhere to the following rules: <ul style="list-style-type: none"> - Each role should be unique within the partyTradeInformation block. - There can only be one "ClearingService" and "ConfirmationPlatform" in the document. - "PrimeBroker" party and "ExecutingBroker" party should not be referring to the same trade party. - "PrimeBroker" / "ExecutingBroker" parties should be one of the trade parties. 	As described.	Not applicable. This rule is FpML specific.
hktr-fpml-misc-15-r	Context: All period and periodMultiplier fields Description: The pair of period and periodMultiplier elements under the same parent element must co-exist.	As described.	Not applicable. This rule is FpML specific.
hktr-fpml-misc-16-r	Action: Request Event: All trade events Description:	TR Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/trade-ref"	Not applicable. This rule is FpML specific.

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	Check if the TR trade reference , CP trade reference , UTI , Prior-UTI , UTI-TID and Prior-UTI-TID values are consistent across different <partyTradeIdentifier> elements.	<p>CP Trade Reference:</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref"</p> <p>UTI:</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier"</p> <p>Or</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier"</p> <p>Prior-UTI:</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier"</p> <p>Or</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier"</p> <p>UTI-TID:</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id"</p>	

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		<p>Or</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier-unique-trade-id"</p> <p>Prior UTI-TID:</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier-unique-trade-id"</p> <p>Or</p> <p>/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier-unique-trade-id"</p>	
hktr-fpml-misc-18-r	<p>Action: Request</p> <p>Event: All trade events</p> <p>Description: Check if the user trade reference, agent trade reference values are consistent for the same referenced party across different <partyTradeIdentifier> elements.</p>	<p>User Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-user-trade-ref"</p> <p>Agent Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"</p> <p>Or</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref"	
hktr-fpml-misc-19-r	Context: Trade Description: Every PartyReference in elements of PartyTradeInformation list should be unique.	As described.	Not applicable. This rule is FpML specific.
hktr-fpml-ird-2-r	Context: Swap Product: InterestRate:IRSwap:FixedFloat , InterestRate:IRSwap:OIS , InterestRate:CrossCurrency:FixedFloat Description: There must be 1 and only 1 fixed-leg and 1 and only 1 floating-leg. Fixed leg / Floating leg can be identified by: <ul style="list-style-type: none"> Fixed Leg: /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/fixedRateSchedule element exists. Floating Leg: /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation element exists. 	As described.	Not applicable. This rule is FpML specific.
hktr-fpml-ird-3-r	Context: Swap Product: InterestRate:IRSwap:Basis , InterestRate:CrossCurrency:Basis Description:	As described.	Not applicable. This rule is FpML specific.

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	There must be 2 and only 2 floating-legs. Floating leg can be identified by: <ul style="list-style-type: none">Floating Leg: /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation element exists.		
hktr-fpml-ird-4-r	Context: Swap Description: (Applicable to FpML 5.2 only) /swapStream/calculationPeriodAmount/calculation/rateCalculation can only be substituted by floatingRateCalculation.	As described.	Not applicable. This rule is FpML specific.
hktr-fpml-ird-5-r	Context: Swap Description: (Applicable to FpML 5.2 only) If productType is "IrsFloatingVsFixed" or "OvernightIndexSwap", for its fixed leg(s), the existence of the following elements are not allowed: <ul style="list-style-type: none">/swapStream/resetDates/swapStream/stubCalculationPeriodAmount/initialStub/floatingRate/swapStream/stubCalculationPeriodAmount/initialStub/stubRate/swapStream/stubCalculationPeriodAmount/finalStub/floatingRate/swapStream/stubCalculationPeriodAmount/finalStub/stubRate	As described.	Not applicable. This rule is FpML specific.
hktr-fpml-ird-12-r	Context: Swap Product: InterestRate:IRSwap:FixedFixed, InterestRate:CrossCurrency:FixedFixed	As described.	Not applicable. This rule is FpML specific.

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Description: There must be 2 and only 2 fixed legs.</p> <p>Fixed leg can be identified by:</p> <ul style="list-style-type: none"> Fixed Leg: /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/fixedRateSchedule element exists. 		
hktr-fpml-ird-13-r	<p>Context: Swap</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:Basis InterestRate: CapFloor, InterestRate:FRA InterestRate:Option:Swaption</p> <p>Description: The floatingRateIndexScheme attribute with value under “InflationIndexDescription” must be existed under inflationRateCalculation. Not allowed otherwise.</p>	<p>inflationRateCalculation</p> <p>/trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/inflationRateCalculation</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-ird-14-r	<p>Context: Swap</p> <p>Product: InterestRate:IRSwap:Inflation</p> <p>Description: /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/rateCalculation on one and only one of the leg must be substituted by inflationRateCalculation.</p>	<p>As described.</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-fpml-ird-15-r	<p>Context: CapFloorStream</p> <p>Product: InterestRate:CapFloor</p> <p>Description: There must be 1 and only 1 floating-leg only.</p> <p>Floating leg can be identified by:</p> <ul style="list-style-type: none"> Floating Leg: /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation element exists. 	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-ird-16-r	<p>Context: Swap</p> <p>Product: InterestRate:Option:Swaption</p> <p>Description: There must be 2 and only 2 swapStream elements, and the leg must be either a floating-leg or fixed-leg.</p> <p>Fixed leg / Floating leg can be identified by:</p> <ul style="list-style-type: none"> Fixed Leg: /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/fixedRateSchedule element exists. Floating Leg: /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation element exists. 	As described.	<p>Not applicable.</p> <p>This rule is FpML specific.</p>
hktr-fpml-ird-17-r	<p>Context: Swap</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis,</p>	<p>floatingRateIndex</p> <p>For Swap & Swaption: /trade/(swap swaption/swap)/swapStream[1 2]/calculationPeriodAmount/calculation/(floatingRateCalculation</p>	<p>Not applicable.</p> <p>This rule is FpML specific.</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate: CrossCurrency:Basis InterestRate: CapFloor, InterestRate:FRA InterestRate:Option:Swaption</p> <p>Description: (Applicable to FpML 5.5 only) The floatingRateIndexScheme attribute with value must be existed under floatingRateIndex.</p>	<p>n inflationRateCalculation)/floatingRateIndex</p> <p>For CapFloor: /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex</p> <p>For FRA: /trade/fra/floatingRateIndex</p>	
hktr-fpml-eqd-1-r	<p>Action: Request</p> <p>Product: Equity:Swap:PriceReturnBasicPerformance</p> <p>Description: No duplicated Fee-In or Fee-Out should be found in the same request.</p>	<p>Fee-In /trade/equitySwapTransactionSupplement/additionalPayment/additionalPaymentAmount/paymentAmount/with /trade/equitySwapTransactionSupplement/additionalPayment/additionalPaymentAmount/paymentType="feeIn"</p> <p>Fee-Out /trade/equitySwapTransactionSupplement/additionalPayment/additionalPaymentAmount/paymentAmount/with /trade/equitySwapTransactionSupplement/additionalPayment/additionalPaymentAmount/paymentType="feeOut"</p>	<p>Fee-In Equity Swap Specific Details Block</p> <p>Fee-Out Equity Swap Specific Details Block</p>
hktr-fpml-eqd-3-r	<p>Action: Request</p> <p>Product: Equity:Swap:PriceReturnBasicPerformance</p> <p>Description: There must be one and only one ReturnLeg in EquitySwapTransactionSupplement</p>	<p>ReturnLeg /trade/equitySwapTransactionSupplement/returnLeg</p>	N/A

D.2.3.2 FpML and CSV common rules - General

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-gen-req-1-r	Context: Request message Description: Request ID of individual request should not be empty.	Request message: EventActivityReport EventActivityReportRetracted Request ID: header/messageId	Request message: Trade Event Request Request ID: Event Request ID
hktr-gen-req-2-r	Context: Request message Description: Request ID of individual request should not be longer than 40 characters.	Request message: EventActivityReport EventActivityReportRetracted Request ID: header/messageId	Request message: Trade Event Request Request ID: Event Request ID
hktr-gen-req-3-r	Context: Request message Description: Request ID of individual request should be unique within the submitting party under the reporting view.	Request message: EventActivityReport EventActivityReportRetracted Request ID: header/messageId	Request message: Trade Event Request Request ID: Event Request ID
hktr-gen-req-4-r	Context: All elements / all values within FpML / CSV Description: All values in FpML / CSV are validated against their type, length, character set, and permissible values (in case if it is bounded by coding schemes / enumerated values / number ranges)	As described	As described
hktr-flt-fmt-1-r	Action: Request Event: New Trade , Backloading , Amendment	UTI: /partiesTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-	UTI: Trade Header

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

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

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<ul style="list-style-type: none"> - InterestRate:IRSwap:FixedFloat - InterestRate:IRSwap:Basis - InterestRate:IRSwap:OIS - InterestRate:IRSwap:FixedFixed - InterestRate:IRSwap:Inflation - InterestRate:CrossCurrency:FixedFloat - InterestRate:CrossCurrency:FixedFixed - InterestRate:CrossCurrency:Basis - InterestRate:CapFloor - InterestRate:FRA - InterestRate:Option:Swaption - ForeignExchange:NDF - ForeignExchange:Forward - ForeignExchange:VanillaOption - ForeignExchange:NDO - Equity:Swap:ParameterReturnVariance - Equity:Swap:PriceReturnBasicPerformance - Equity:Option:PriceReturnBasicPerformance - Equity:Other (CSV 2.0 only) 	<p>Or</p> <p>/trade/fxOption/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>trade/swaption/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>trade/fra/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>trade/capFloor/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/varianceSwapTransactionSupplement/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/equitySwapTransactionSupplement/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p> <p>Or</p> <p>/trade/equityOptionTransactionSupplement/productType/@productTypeScheme="http://www.fpml.org/coding-scheme/product-taxonomy"</p>	

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		ng-scheme/product-taxonomy	
hktr-gen-busi-3-r	Action: Request Event: New Trade, Backloading, Amendment Product: All Description: User Trade Reference must be unique within the reporting view (except the status of the trade is withdrawn/quit/terminated) for the Reporting Party .	User Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref" Or /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-user-trade-ref" Reporting Party: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty	User Trade Reference: Trade Header Reporting Party: Reporting Party (Type), and Reporting Party (ID) – File Level Request
hktr-gen-busi-4-r	Action: Request Event: New Trade, Backloading, Amendment Product: All Description: UTI must be unique for the reporting party within the reporting view (except the status of the trade is withdrawn/quit/terminated).	UTI: /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier" /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier" Or /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme="http://www.hkicl.com.hk/scheme/hktr/new-issuer-identifier" /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-unique-transaction-identifier"	UTI: Trade Header
hktr-gen-busi-5-r	Action: Request Event: All	User Event Reference: /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-	User Event Reference: Trade Event – General Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Product: All</p> <p>Description: User Event Reference must be unique (except the status of the trade event is cancelled) for the Reporting Party.</p>	<p>event-ref"</p> <p>Or</p> <p>/tr:partyEventInformation/tr:eventId/@eventIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-event-ref"</p> <p>Reporting Party: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty</p>	<p>Reporting Party: Reporting Party (Type), and Reporting Party (ID) – File Level Request</p>
hktr-gen-busi-6-r	<p>Action: Request</p> <p>Event: All</p> <p>Product: All</p> <p>Description: Agent Event Reference must be unique (except the status of the trade event is cancelled) for the agent.</p>	<p>Agent Event Reference: /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-event-ref"</p> <p>Or</p> <p>/tr:partyEventInformation/tr:eventId/@eventIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-event-ref"</p> <p>agent: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty</p>	<p>Agent Event Reference: Trade Event – General Block</p> <p>agent: Submitting Party (Type), and Submitting Party (ID) – File Level Request</p>
hktr-gen-busi-7-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: All</p> <p>Description: Agent Trade Reference must be unique within the reporting view (except the status of the trade is</p>	<p>Agent Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/</p>	<p>Agent Trade Reference: Trade Header</p> <p>agent: Submitting Party (Type), and Submitting Party (ID) – File Level Request</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	withdrawn/quit/terminated) for the agent .	new-agent-trade-ref" agent : /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty	
hktr-gen-busi-10-r	Action: Request Event: All Product: All Description: Agent Event Reference is required for the agent .	Agent Event Reference : /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-event-ref" Or /tr:partyEventInformation/tr:eventId/@eventIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-event-ref" agent : /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty	Agent Event Reference : Trade Event – General Block agent : Submitting Party (Type), and Submitting Party (ID) – File Level Request
hktr-gen-busi-11-r	Action: Request Event: All Product: All Description: User Event Reference is required for the Reporting Party .	User Event Reference : /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-event-ref" Or /tr:partyEventInformation/tr:eventId/@eventIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-event-ref" Reporting Party : /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty	User Event Reference : Trade Event – General Block Reporting Party : Reporting Party (Type), and Reporting Party (ID) – File Level Request
hktr-	Action: Request	Agent Trade Reference :	Agent Trade Reference :

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
gen-busi-12-r	<p>Event: New Trade, Backloading, Amendment</p> <p>Product: All</p> <p>Description: Agent Trade Reference is required for the agent.</p>	<p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref"</p> <p>agent: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty</p>	<p>Trade Header</p> <p>agent: Submitting Party (Type), and Submitting Party (ID) – File Level Request</p>
hktr-gen-busi-14-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: All</p> <p>Description: Agent Trade Reference of Trade Header is not allowed for the Reporting Party.</p>	<p>Agent Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref"</p> <p>Reporting Party: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty</p>	<p>Agent Trade Reference: Trade Header</p> <p>Reporting Party: Reporting Party (Type), and Reporting Party (ID) – File Level Request</p>
hktr-gen-busi-19-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: All</p> <p>The Asset Class and Product Taxonomy must be matched.</p>		

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-gen-busi-20-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: All</p> <p>Description: The combination of Confirmation Platform ID and CP Trade Reference must be unique for the reporting party within the reporting view (except the status of the trade is withdrawn/quit/terminated).</p>	<p>Confirmation Platform ID: /trade/tradeHeader/partyTradeInformation/relatedParty/partyReference</p> <p>with coding scheme of role equals to ConfirmationPlatform</p> <p>CP Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref"</p>	<p>Confirmation Platform ID: Trade Header</p> <p>CP Trade Reference : Trade Header</p>
hktr-gen-busi-23-r	<p>Action: All</p> <p>Event: All</p> <p>Product: All</p> <p>Description: Event Request ID must be unique within the reporting view for the Submitting Party.</p>		
hktr-gen-busi-24-r	<p>Action: Request</p> <p>Event: Amendment, Full Termination, Partial Termination, Quit, Withdrawal</p> <p>Product: All</p>	<p>Submitting Party: /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty</p> <p>Reporting Party: /trdoc:tradeEventRequestDocument/trdoc:requestDocu</p>	<p>Submitting Party: Submitting Party (Type), and Submitting Party (ID) – File Level Request</p> <p>Reporting Party: Reporting Party (Type), and Reporting Party (ID) –</p>

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

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>party, either one of the following trade references can be used to correlate the post trade event to the target trade.</p> <p>TR Trade Reference, User Trade Reference and UTI</p>	<p>UTI:</p> <p>/trade/tradeHeader/partyTradeIdentifier/issuer/@issue rScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier"</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier"</p> <p>reporting party:</p> <p>/trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty</p>	<p>reporting party:</p> <p>Reporting Party (Type), and Reporting Party (ID) – File Level Request</p>
hktr-gen-busi-38-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: All except Equity Exotic</p> <p>Description: The party type and ID of the Trade Party 1 and Trade Party 2 in the trade header must be same as the Trade Parties in the trade details.</p>	<p>Trade Party 1 in the trade header: /tr:tradeParty1</p> <p>Trade Party 2 in the trade header: /tr:tradeParty2</p> <p>Trade Parties in the trade detail: IR Swap /trade/swap/swapStream[1 2]/payerPartyReference And /trade/swap/swapStream[1 2]/receiverPartyReference</p> <p>FRA /trade/fra/buyerPartyReference And /trade/fra/sellerPartyReference</p> <p>CapFloor /trade/capFloor/capFloorStream/receiverPartyReference And /trade/capFloor/capFloorStream/payerPartyReference</p> <p>Swaption</p>	<p>Trade Party 1 in the trade header: Trade Party 1 > Type, ID – Trade Header</p> <p>Trade Party 2 in the trade header: Trade Party 2 > Type, ID – Trade Header</p> <p>Trade Parties in the trade detail: All products except Equity Swap, Equity Variance Swap: General Trade Details Block</p> <p>Equity Swap: Equity Leg Block</p> <p>Equity Variance Swap: Variance Leg – General Information Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		<trade buyerpartyreference<br="" swaption=""></trade> And trade/swaption/sellerPartyReference FX Forward or NDF trade/fxSingleLeg/exchangedCurrency1/payerPartyReference trade/fxSingleLeg/exchangedCurrency2/payerPartyReference FX Option or NDO trade/fxOption/buyerPartyReference trade/fxOption/sellerPartyReference Equity Swap: trade/equitySwapTransactionSupplement/returnLeg/payerPartyReference trade/equitySwapTransactionSupplement/returnLeg/receiverPartyReference Equity Option: trade/equityOptionTransactionSupplement/buyerPartyReference trade/equityOptionTransactionSupplement/sellerPartyReference Equity Variance Swap: trade/varianceSwapTransactionSupplement/varianceLeg/payerPartyReference trade/varianceSwapTransactionSupplement/varianceLeg/receiverPartyReference	
hktr-gen-busi-39-r	Action: Request Event: All Product: All	Reporting For: tr:eventActivityReport/tr:reportingFor	Reporting For: Trade Event Request

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

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

D.2.3.3 FpML and CSV common rules - Events

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

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
event-busi-11-r	<p>Event: Amendment</p> <p>Product: All</p> <p>Description: The Asset Class and Product Taxonomy in the Amendment event must be the same as the original trade.</p>	<p>For FX /trade/fxSingleLeg/primaryAssetClass /trade/fxOption/primaryAssetClass</p> <p>For IR /trade/swap/primaryAssetClass</p> <p>For EQ /trade/varianceSwapTransactionSupplement/primaryAssetClass /trade/equitySwapTransactionSupplement/primaryAssetClass /trade/equityOptionTransactionSupplement/primaryAssetClass</p> <p>Product Taxonomy: For FX /trade/fxSingleLeg/productType /trade/fxOption/productType</p> <p>For IR /trade/swap/productType</p> <p>For EQ /trade/varianceSwapTransactionSupplement/productType /trade/equitySwapTransactionSupplement/productType /trade/equityOptionTransactionSupplement/productType</p>	<p>Trade Header</p> <p>Product Taxonomy: Trade Event Request</p>
hktr-event-busi-12-r	<p>Action: Cancel</p> <p>Event: Relink</p> <p>Product: All</p> <p>Description:</p>		

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	The trade event can be cancelled only when the trade event exists and the status is "Unmatched".		
hktr-event-busi-14-r	<p>Action: Request</p> <p>Event: Full Termination, Partial Termination</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:Option:Swaption, InterestRate:FRA, ForeignExchange:NDF, ForeignExchange:VanillaOption, ForeignExchange:Forward, ForeignExchange:NDO</p> <p>Description: The sum of the Change in Notional Amount and the Outstanding Notional Amount should be equal to the current Notional Amount.</p>	<p>Change in Notional Amount: /changeInNotionalAmount[1 2]/amount</p> <p>Outstanding in Notional Amount: /outstandingNotionalAmount[1 2]/amount</p> <p>Notional Amount: IR Swap /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> <p>FRA /trade/fra/notional/amount</p> <p>CapFloor /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> <p>Swaption /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> <p>FX:NDF & Forward /trade/fxSingleLeg/exchangedCurrency1/paymentAmount/amount</p> <p>/trade/fxSingleLeg/exchangedCurrency2/paymentAmount/amount</p> <p>FX Option & FX:NDO /trade/fxOption/putCurrencyAmount/amount</p>	<p>Change in Notional Amount: Event Block</p> <p>Outstanding in Notional Amount: Event Block</p> <p>Notional Amount: Calculation Period Amount and Rate Block</p> <p>FX:NDF & Forward Exchanged Currency 1 - Payment Amount, Exchanged Currency 2 - Payment Amount</p> <p>FX Option & FX:NDO Put Notional, Call Notional</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		/trade/fxOption/callCurrencyAmount/amount	
hktr-event-busi-35-r	Action: Request Event: Amendment, Full Termination, Partial Termination Product: All Description: The Effective Date must be equal to / after the Agreement Date .	Effective Date: /effectiveDate Agreement Date: /agreementDate	Effective Date: Event Block Agreement Date: Event Block
hktr-event-busi-37-r	Action: Request Event: Amendment Product: All Description: The Trade Date is not allowed to be modified.	Trade Date: /trade/tradeHeader/tradeDate	Trade Date: Trade Header
hktr-event-busi-39-r	Action: Request Event: Amendment Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption, InterestRate:CapFloor, InterestRate:FRA, ForeignExchange:NDF, ForeignExchange:VanillaOption,	notional currency : IR Swap /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency FRA /trade/fra/notional/currency CapFloor /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency	notional currency: IR Calculation Period Amount and Rate Block > Notional Amount > Currency FX:NDF & Forward Exchanged Currency 1 - Payment Amount – Fx Single Leg Block Exchanged Currency 2 - Payment Amount – Fx Single Leg Block FX Option & FX:NDO Put/Call notional currency - FX Option Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>ForeignExchange:Forward, ForeignExchange:NDO</p> <p>Description: The notional currency is not allowed to modify.</p>	<p>Swaption /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency</p> <p>FX:NDF & Forward /trade/fxSingleLeg/exchangedCurrency1/paymentAmount/currency</p> <p>/trade/fxSingleLeg/exchangedCurrency2/paymentAmount/currency</p> <p>FX Option & FX:NDO /trade/fxOption/putCurrencyAmount/currency</p> <p>/trade/fxOption/callCurrencyAmount/currency</p>	
hktr-event-busi-49-r	<p>Action: Request</p> <p>Event: Full Termination</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:FRA, InterestRate:Option:Swaption, ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:NDO, ForeignExchange:VanillaOption</p> <p>Description: For Full Termination, Outstanding Notional Amount must be zero.</p>	<p>Outstanding Notional Amount: /outstandingNotionalAmount[1 2]/amount</p>	<p>Outstanding Notional Amount: Event Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-event-busi-56-r	Action: Request Event: Relink Product: All Description: The related trade(s) for Relink must exist and the status is/are not withdrawn/quitted.		
hktr-event-busi-67-r	Action: Request Event: New Trade , Backloading Product: All Description: Participant is not allowed to submit the trade event with event date outside the latest Reporting Obligation period.	event date: For New Trade, /trade/tradeHeader/tradeDate For Backloading, /tr:backloadingDate	event date: For New Trade, Trade Date – Trade Header For Backloading, Backloading Date – Event Block
hktr-event-busi-72-r	Action: Request Event: Relink Product: All Description: The trades of Relink From and Relink To must not be currently linking to each other.	Relink From: /tr:relinkFrom Relink To: /tr:relinkTo	Relink From: Event Block Relink To: Event Block
hktr-event-busi-73-r	Action: Request Event: Relink Product: All	Relink From: /tr:relinkFrom Relink To: /tr:relinkTo	Relink From: Event Block Relink To: Event Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	Description: Relink From and Relink To must not be the same.		
hktr-event-busi-81-r	Action: Request Event: Backloading Product: All Description: The Backloading Date should be equal to or after the Trade Date .	Backloading Date: /tr:backloadingDate Trade Date: /trade/tradeHeader/tradeDate	Backloading Date: Event Block Trade Date: Trade Header
hktr-event-busi-82-r	Action: Request Event: Backloading Product: All Description: The Backloading Date must not be a future date.	Backloading Date: /tr:backloadingDate	Backloading Date: Event Block
hktr-event-busi-83-r	Action: Request Event: New Trade, Backloading Product: All Description: The Trade Date must not be a future date.	Trade Date: /trade/tradeHeader/tradeDate	Trade Date: Trade Header
hktr-event-busi-89-r	Action: Request Event: Full Termination, Partial Termination Product: InterestRate:IRSwap:FixedFloat,	Change in Notional Currency: /changeInNotionalAmount[1 2]/currency Outstanding in Notional Currency: /outstandingNotionalAmount[1 2]/currency	Change In Notional Currency Event Block > Change In Notional Amount (Currency 1) > Currency Event Block > Change In Notional Amount (Currency 2) > Currency

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:FRA, InterestRate:Option:Swaption, ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:NDO, ForeignExchange:VanillaOption</p> <p>Description: The Change in Notional Currency must be same as the Outstanding Notional Currency and these must match with the Notional Currency of the original trade.</p>	<p>Notional Currency: IR Swap /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency</p> <p>FRA /trade/fra/notional/currency</p> <p>CapFloor /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency</p> <p>Swaption /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency</p> <p>FX:NDF & Forward /trade/fxSingleLeg/exchangedCurrency1/paymentAmount/currency</p> <p>/trade/fxSingleLeg/exchangedCurrency2/paymentAmount/currency</p> <p>FX Option & FX:NDO /trade/fxOption/putCurrencyAmount/currency</p> <p>/trade/fxOption/callCurrencyAmount/currency</p>	<p>Outstanding Notional Currency: Event Block > Outstanding Notional Amount (Currency 1) > Currency Event Block > Outstanding Notional Amount (Currency 2) > Currency</p> <p>Notional Currency: Calculation Period Amount and Rate Block > Notional Amount > Currency</p> <p>FX:NDF & Forward Exchanged Currency 1 - Payment Amount > Currency, Exchanged Currency 2 - Payment Amount > Currency</p> <p>FX Option & FX:NDO Put Notional > Currency, Call Notional > Currency</p>
hktr-event-busi-92-r	<p>Action: Request</p> <p>Event: Full Termination, Partial Termination, Quit, Withdrawal, Suppress Uncertain</p>	<p>Reporting For: /tr:eventActivityReport/tr:reportingFor</p>	<p>Reporting For: Trade Event Request Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Product: All</p> <p>Description: The party of Reporting For in the post trade event must be same as the party of Reporting For in the original trade. For Suppress Uncertain event, the Reporting For must be the counter trade party in the target trade.</p>		
hktr-event-busi-93-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment, Full Termination, Partial Termination, Relink, Quit, Suppress Uncertain</p> <p>Product: All</p> <p>Description: If the Reporting For is a TR entity with originating party, the Reporting Party must have effective originating relationship with the Reporting For on the event date.</p>	<p>Reporting For: /tr:eventActivityReport/tr:reportingFor</p>	<p>Reporting For: Trade Event Request Block</p>
hktr-event-busi-97-r	<p>Action: Request</p> <p>Event: New Trade, Backloading</p> <p>Product: All</p> <p>Description: Bilateral Comments must be unique within the reporting view (except the status of the trade is withdrawn/quit) for the Reporting Party.</p>	<p>Bilateral Comments: tr:bilateralComments</p>	<p>Bilateral Comments: Trade Header</p>
hktr-event-busi-	<p>Action: Request</p> <p>Event: Amendment, Full Termination, Partial</p>	<p>Backloading Date: /tr:backloadingDate</p>	<p>Backloading Date: Event Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
98-r	<p>Termination</p> <p>Product: All</p> <p>Description: For backloaded trade, the Event Date of post trade event must be later than the Backloading Date.</p>	<p>Event Date: /agreementDate</p>	<p>Event Date: Agreement Date – Event Block</p>
hktr-event-busi-103-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: All</p> <p>Description: Special Terms is required with Special Terms Indicator is "Yes", not allowed otherwise.</p>	<p>Special Terms Indicator: /tr:specialTermsIndicator</p> <p>Special Terms: /trade/tradeHeader/partyTradeInformation/tr:specialTerms</p>	<p>Special Terms Indicator: Trade Header</p> <p>Special Terms: Trade Header</p>
hktr-event-busi-108-r	<p>Action: Request</p> <p>Event: Full Termination, Partial Termination, Relink, Quit, Withdrawal, Suppress Uncertain</p> <p>Product: All</p> <p>Description: The product taxonomy of the post trade events must match with the data in the trade.</p>	Not applicable	
hktr-event-busi-110-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation,</p>	<p>Payer Party / Receiver Party: For IR: /trade/(swap swaption/swap)/swapStream[1 2]/payerPartyReference /trade/(swap swaption/swap)/swapStream[1 2]/receiverPartyReference For FX:</p>	<p>For IR and FX: Not applicable . This rule is FpML specific.</p> <p>For EQ: Equity Leg – Equity Leg Block Interest Leg – Interest Leg Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption, ForeignExchange:NDF, ForeignExchange:Forward, Equity:Swap:PriceReturnBasicPerformance</p> <p>Description: The Payer Party of one leg must match the Receiver Party of the other leg and vice versa.</p>	<p>/trade/fxSingleLeg/exchangedCurrency1/payerPartyReference /trade/fxSingleLeg/exchangedCurrency1/receiverPartyReference /trade/fxSingleLeg/exchangedCurrency2/payerPartyReference /trade/fxSingleLeg/exchangedCurrency2/receiverPartyReference</p> <p>For EQ: /trade/equitySwapTransactionSupplement/returnLeg/payerPartyReference /trade/equitySwapTransactionSupplement/returnLeg/receiverPartyReference /trade/equitySwapTransactionSupplement/interestLeg/payerPartyReference /trade/equitySwapTransactionSupplement/interestLeg/receiverPartyReference</p>	
hktr-event-busi-111-r	<p>Action: Request</p> <p>Event: Partial Termination</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:Option:Swaption</p> <p>Description: For Partial Termination, the Change in Notional Amount and Outstanding Notional Amount cannot be zero for all leg.</p>	<p>Change in Notional Amount: /changeInNotionalAmount[1 2]/amount</p> <p>Outstanding in Notional Amount: /outstandingNotionalAmount[1 2]/amount</p> <p>Notional Amount: IR Swap /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue CapFloor /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue Swaption</p>	<p>Change in Notional Amount: Event Block</p> <p>Outstanding in Notional Amount: Event Block</p> <p>Notional Amount: Calculation Period Amount and Rate Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		/trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue	
hktr-event-busi-116-r	Action: Request Event: Amendment, Full Termination, Partial Termination Product: All Description: The Effective Date of post trade event must be equals to or after the Trade Date.	Effective Date: /effectiveDate Trade Date: /trade/tradeHeader/tradeDate	Effective Date: Event Block Trade Date: Trade Header
hktr-event-busi-117-r	Action: Request Event: New Trade, Backloading, Amendment Product: All Description: CP Trade Reference is required when Confirmation Platform ID is not "OTHERS" or "PAPER"; Not allowed otherwise.	Confirmation Platform ID: /trade/tradeHeader/partyTradeInformation/relatedParty/partyReference with coding scheme of role equals to ConfirmationPlatform CP Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId For New Trade or Backloading event, with URI http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref For Amendment, with URI http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref	Confirmation Platform ID: Trade Header CP Trade Reference: Trade Header
hktr-event-	Action: Request	UTI Indicator: /trade/tradeHeader/partyTradeIdentifier/tr:utiIndicator	UTI Indicator: Trade Header

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
busi-118-r	<p>Event: New Trade, Backloading, Amendment</p> <p>Product: All</p> <p>Description: UTI is required when UTI Indicator is "Yes"; Not allowed otherwise.</p>	<p>UTI: /trade/tradeHeader/partyTradeIdentifier/issuer/@issue rScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier" /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/issuer/@issue rScheme="http://www.hkicl.com.hk/scheme/hktr/new-issuer-identifier" /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-unique-transaction-identifier"</p>	<p>UTI: Trade Header</p>
hktr-event-busi-119-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: All</p> <p>Description: Central Counterparty ID is required only when Clearing is "Yes"; Not allowed otherwise.</p>	<p>Clearing: /trade/tradeHeader/partyTradeInformation/tr:clearing</p> <p>Central Counterparty ID: /trade/tradeHeader/partyTradeInformation/relatedParty/partyReference</p>	<p>Clearing: Trade Header</p> <p>Central Counterparty ID: Trade Header</p>
hktr-event-busi-123-r	<p>Action: Request</p> <p>Event: Relink</p> <p>Product: All</p> <p>Description: If Relink To is blank, the trade of Relink From must be linked or unlinked.</p>	<p>Relink From: /tr:relinkFrom</p> <p>Relink To: /tr:relinkTo</p>	<p>Relink From: Event Block</p> <p>Relink To: Event Block</p>

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

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	3) change non-registered party to TR participant, active business entity, non-registered party 4) change active TR entity to non-registered party, provided that the party type and ID used in the Amendment event match with the original trade		
hktr-event-busi-133-r	Action: Request Event: Amendment Product: All Description: The direction of trade parties can be changed only when the trade parties are same as the original trade.		
hktr-event-busi-137-r	Action: Request Event: Suppress Uncertain Product: All Description: The request is allowed by Overseas Incorporated AI only.		
hktr-event-busi-138-r	Action: Request Event: Suppress Uncertain Product: All Description: The Suppress Uncertain Indicator from the event must be different from the current value.	Suppress Uncertain Indicator: /tr:suppressUncertainIndicator	Suppress Uncertain Indicator: Suppress Uncertain Indicator - Event Block
hktr-	Action: Request		

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
event-busi-139-r	<p>Event: Suppress Uncertain</p> <p>Product: All</p> <p>Description: Agent is not allowed to submit Suppress Uncertain as the target trade is not linked with a trade submitted by the agent.</p>		
hktr-event-busi-142-r	<p>Action: Request</p> <p>Event: Withdrawal</p> <p>Product: All</p> <p>Description: The target trade for the trade event must exist and the status is not withdrawn.</p>		
hktr-event-busi-143-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:OIS, InterestRate:IRSwap:Basis, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:Option:Swaption, ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:NDO, ForeignExchange:VanillaOption</p> <p>Description:</p>		

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	When the Notional Amount of one of the legs is zero, the other leg must be zero.		
hktr-event-busi-144-r	Action: Request Event: Relink Product: All Description: If Relink To is not blank, the trades must be linked or unlinked originally.	Relink To: /tr:relinkTo	Relink To: Event Block
hktr-event-busi-145-r	Action: Request Event: Quit, Suppress Uncertain Product: All Description: Participant is not allowed to submit the trade event outside the latest Reporting Obligation period.		
hktr-event-busi-147-r	Action: Request Event: Relink Product: All Description: The Reporting Party of Relink From and Relink To must not be the same.	Relink From: /tr:relinkFrom Relink To: /tr:relinkTo	Relink From: Event Block Relink To: Event Block
hktr-event-busi-148-r	Action: Request Event: Relink	Relink From: /tr:relinkFrom Relink To:	Relink From: Event Block Relink To:

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

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-event-busi-152-r	<p>Action: Request</p> <p>Event: Amendment</p> <p>Product: All</p> <p>Description: The following change of Reporting For is allowed. 1) change active TR entity without reporting service and originating party to non-registered party, provided that the party type used in the Amendment event is not maintained in the TR entity 2) change closed business entity to non-registered party 3) change non-registered party to TR participant, active business entity, non-registered party</p>	<p>Reporting For: /tr:eventActivityReport/tr:reportingFor</p>	<p>Reporting For: Trade Event Request Block</p>
hktr-event-busi-153-r	<p>Action: Request</p> <p>Event: Amendment, Full Termination, Partial Termination</p> <p>Product: All</p> <p>Description: Participant is not allowed to submit the trade event with event date outside the latest Reporting Obligation period.</p>	<p>event date: /agreementDate</p>	<p>event date: Agreement Date – Event Block</p>
hktr-event-busi-154-r	<p>Action: Request</p> <p>Event: Amendment, Full Termination, Partial Termination</p> <p>Product: All</p>	<p>Agreement Date: /agreementDate</p>	<p>Agreement Date: Agreement Date – Event Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	Description: The Agreement Date must not be a future date.		
hktr-event-busi-155-r	Action: Request Event: Amendment, Full Termination, Partial Termination Product: All Description: The Event Date of the post trade event must be later than the Event Date of completed bulk change request.		
hktr-event-busi-156-r	Action: Request Event: Partial Termination Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:Option:Swaption Description: The Outstanding Notional Amount must be smaller than the current Notional Amount of the trade.	Change in Notional Currency: /changeInNotionalAmount[1 2]/currency Outstanding in Notional Currency: /outstandingNotionalAmount[1 2]/currency Notional Currency: IR Swap /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency CapFloor /trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency Swaption /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency	Change In Notional Currency Event Block > Change In Notional Amount (Currency 1) > Currency Event Block > Change In Notional Amount (Currency 2) > Currency Outstanding Notional Currency: Event Block > Outstanding Notional Amount (Currency 1) > Currency Event Block > Outstanding Notional Amount (Currency 2) > Currency Notional Currency: Calculation Period Amount and Rate Block > Notional Amount > Currency

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-event-busi-158-r	Action: Request Event: Amendment, Full Termination, Partial Termination Product: All Description: If the trade is quitted by the system, the Event Date of the post trade event must be before or equal to the quitted date.	Event Date: /agreementDate	Event Date: Agreement Date – Event Block
hktr-event-busi-159-r	Action: Request Event: Amendment Product: All Description: It is not allowed to modify the trade party of a linked trade.		
hktr-event-busi-161-r	Action: Request Event: Amendment, Full Termination, Partial Termination, Quit, Withdrawal Product: All Description: If there is more than one trade with the same quoted trade reference, a unique trade reference must be used to correlate the post trade event.		
hktr-event-busi-	Action: Request Event: Amendment	UTI: /trade/tradeHeader/partyTradeIdentifier/issuer/@issue rScheme="http://www.fpml.org/coding-	UTI, UTI-TID, Confirmation Platform ID, CP Trade Reference, User Trade Reference, Agent Trade Reference, Bilateral Comments:

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
162-r	<p>Product: All</p> <p>Description: It is not allowed to amend the target trade, as there is another active / matured trade with the same UTI / UTI-TID / User Trade Reference / Agent Trade Reference / combination of Confirmation Platform ID and CP Trade Reference; or there is another active / matured / terminated trade with the same Bilateral Comments.</p>	<p>scheme/external/cftc/issuer-identifier” /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=”http://www.fpml.org/coding-scheme/external/unique-transaction-identifier” Or /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme=”http://www.hkicl.com.hk/scheme/hktr/new-issuer-identifier” /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=”http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier”</p> <p>UTI-TID: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=”http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id” Or /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=”http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier-unique-trade-id”</p> <p>Confirmation Platform ID: /trade/tradeHeader/partyTradeInformation/relatedParty/partyReference with coding scheme of role equals to ConfirmationPlatform</p> <p>CP Trade Reference: /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=”http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref” Or /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=”http://www.hkicl.com.hk/scheme/confirmation-platform/new-trade-ref”</p> <p>User Trade Reference:</p>	Trade Header

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		<p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-user-trade-ref"</p> <p>Agent Trade Reference:</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"</p> <p>Or</p> <p>/trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref"</p> <p>Bilateral Comments:</p> <p>tr:bilateralComments</p>	
hktr-event-busi-163-r	<p>Action: Request</p> <p>Event: Suppress Uncertain</p> <p>Product: All</p> <p>Description: The target trade for the trade event must exist and the status is active/terminated.</p>	<p>target trade: Trade or TradeIdentifier</p>	<p>target trade: Trade Reference – Event Block Agent Trade Reference – Event Block User Trade Reference – Event Block Unique Transaction Identifier (UTI) – Event Block</p>
hktr-event-busi-179-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: All</p> <p>Description:</p>	<p>Reporting For: /tr:eventActivityReport/tr:reportingFor</p> <p>Trade Party 1: /tr:tradeParty1</p> <p>Trade Party 2:</p>	<p>Reporting For: Trade Event Request</p> <p>Trade Party 1: Trade Party 1 > Type, ID – Trade Header</p> <p>Trade Party 2:</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	The party type and ID of Reporting For must be same as the party type and ID of the Trade Party 1 or Trade Party 2 .	/tr:tradeParty2	Trade Party 2 > Type, ID – Trade Header
hktr-event-busi-180-r	Action: Request Event: New Trade , Backloading , Amendment Product: All Description: The Trade Party 1 must not be equal to the Trade Party 2 .	Trade Party 1: /tr:tradeParty1 Trade Party 2: /tr:tradeParty2	Trade Party 1: Trade Party 1 – Trade Header Trade Party 2: Trade Party 2 – Trade Header
hktr-event-busi-181-r	Action: Request Event: Suppress Uncertain Product: All Description: The Reporting For must be the Reporting Party itself or a designated TR business entity of the Reporting Party.	Reporting For: /tr:eventActivityReport/tr:reportingFor	Reporting For: Trade Event Request

D.2.3.4 FpML and CSV common rules - Interest Rate

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-ird-busi-4-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment, Partial Termination, Full Termination</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:Option:Swaption</p> <p>Description: The Notional Currency and Amount, or the Outstanding Notional Currency and Amount in the two legs of the swap must be the same if product is not “Cross Currency”.</p>	<p>For Swap, Notional Amount: /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> <p>For Swaption, Notional Amount: /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/initialValue</p> <p>For Swap, Notional Currency: /trade/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency</p> <p>For Swaption, Notional Currency: /trade/swaption/swap/swapStream[1 2]/calculationPeriodAmount/calculation/notionalSchedule/notionalStepSchedule/currency</p> <p>Outstanding Notional Currency: /(outstandingNotionalAmount[1 2]/currency</p> <p>Outstanding Notional Amount /outstandingNotionalAmount[1 2]</p>	<p>Notional Amount: Notional Amount > Amount - Leg 1 - Calculation Period Amount and Rate Block</p> <p>Or</p> <p>Notional Amount > Amount - Leg 2 - Calculation Period Amount and Rate Block</p> <p>Notional Currency: Notional Amount > Currency - Leg 1 - Calculation Period Amount and Rate Block</p> <p>Or</p> <p>Notional Amount > Currency - Leg 2 - Calculation Period Amount and Rate Block</p> <p>Outstanding Notional Currency: Event Block > Outstanding Notional Amount (Currency 1) > Currency</p> <p>Or</p> <p>Event Block > Outstanding Notional Amount (Currency 2) > Currency</p> <p>Outstanding Notional Amount: Event Block > Outstanding Notional Amount (Currency 1) > Amount</p> <p>Or</p> <p>Event Block > Outstanding Notional Amount</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
			(Currency 2) > Amount
hktr-ird-busi-12-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate: CrossCurrency:FixedFixed, InterestRate: CrossCurrency:Basis, InterestRate:Option:Swaption, InterestRate: CapFloor, InterestRate: FRA</p> <p>Description: The Trade Date must be on or before the Maturity Date where the Maturity date can be determined as follows:</p> <p>For Swap, the latter Termination Date (unadjusted) among the 2 legs.</p> <p>For CapFloor and FRA, the Termination Date.</p> <p>For Swaption, the Expiration Date if American or European exercise; the last date in Bermuda Exercise Dates if Bermuda exercise.</p>	<p>Trade Date: /trade/tradeHeader/tradeDate</p> <p>For Swap, the Termination Date: /trade/swap/swapStream[1 2]/calculationPeriodDates /terminationDate/unadjustedDate</p> <p>For CapFloor, the Termination Date: /trade/capFloor/capFloorStream/calculationPeriodDate s/terminationDate/unadjustedDate</p> <p>For FRA, the Termination Date: /trade/fra/adjustedTerminationDate</p> <p>For Swaption, the Expiration Date: /trade/swaption/(americanExercise/expirationDate eur opeanExercise/exerciseDate)/adjustableDate/unadjusted Date the Bermuda Exercise Dates: /trade/swaption/bermudaExercise/bermudaExerciseDa tes/adjustableDates/unadjustedDate</p>	<p>Trade Date: Trade Header</p> <p>Termination Date: Calculation Period Dates Block</p> <p>Expiration Date / Bermuda Exercise Dates: Swaption Block</p>
hktr-ird-busi-22-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment, Partial Termination, Full Termination</p> <p>Product: InterestRate:CrossCurrency:FixedFloat,</p>	<p>New Trade, Backloading, Amendment</p> <p>Notional Currency: /trade/swap/swapStream[1 2]/calculationPeriodAmou nt/calculation/notionalSchedule/notionalStepSchedule/ currency</p>	<p>New Trade, Backloading, Amendment</p> <p>Notional currency: Calculation Period Amount and Rate Block > Notional Amount > Currency</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>InterestRate:CrossCurrency:Basis, InterestRate:CrossCurrency:FixedFixed</p> <p>Description: The Notional Currency in the two legs of the swap must not be the same.</p>	<p>Partial Termination, Full Termination</p> <p>Change In Notional Currency /(changeInNotionalAmount[1]/currency changeInNotionalAmount[2]/currency)</p> <p>Outstanding Notional Currency: /(outstandingNotionalAmount[1]/currency outstandingNotionalAmount[2]/currency)</p>	<p>Partial Termination, Full Termination</p> <p>Change In Notional Currency Event Block > Change In Notional Amount (Currency 1) > Currency Event Block > Change In Notional Amount (Currency 2) > Currency</p> <p>Outstanding Notional Currency: Event Block > Outstanding Notional Amount (Currency 1) > Currency Event Block > Outstanding Notional Amount (Currency 2) > Currency</p>
hktr-ird-busi-30-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: InterestRate:Option:Swaption</p> <p>Description: The Buyer and Seller must be equal to Payer Party and Receiver Party.</p>	<p>Buyer: /trade/swaption/buyerPartyReference</p> <p>Seller: /trade/swaption/sellerPartyReference</p> <p>Payer Party: /trade/swaption/swap/swapStream[1 2]/payerPartyReference</p> <p>Receiver Party: /trade/swaption/swap/swapStream[1 2]/receiverPartyReference</p>	<p>Buyer: Buyer</p> <p>Seller: Seller</p> <p>Payer Party or Receiver Party: Leg 1 Payer Leg 2 Payer</p>
hktr-ird-busi-31-r	<p>Action: Request</p> <p>Event: Backloading</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS,</p>	<p>Backloading Date: /tr:backloadingDate</p> <p>For Swap, the Termination Date: /trade/swap/swapStream[1 2]/calculationPeriodDates /terminationDate/unadjustedDate</p> <p>For CapFloor, the Termination Date: /trade/capFloor/capFloorStream/calculationPeriodDate</p>	<p>Backloading Date: Event Block</p> <p>Termination Date: Calculation Period Dates Block</p> <p>Expiration Date: Swaption Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFloat, InterestRate: CrossCurrency:Basis InterestRate: CapFloor, InterestRate:FRA InterestRate:Option:Swaption</p> <p>Description: The Backloading Date must be equal to or before the Maturity Date.</p> <p>For Swap, the Maturity Date is chosen from the latest of Termination Date (unadjusted) among 2 legs.</p> <p>For CapFloor and FRA, the Termination Date will be chosen.</p> <p>For Swaption, the Expiration Date if American or European exercise style; the last date in Bermuda Exercise Dates if Bermuda exercise.</p>	<p>s/terminationDate/unadjustedDate</p> <p>For Swaption, the Expiration Date: /trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate</p> <p>the Bermuda Exercise Dates: /trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</p> <p>For FRA, the Termination Date: /trade/fra/adjustedTerminationDate</p>	<p>Bermuda Exercise Dates: Swaption Block</p>
hktr-ird-busi-32-r	<p>Action: Request</p> <p>Event: Amendment</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFloat, InterestRate: CrossCurrency:Basis InterestRate: CapFloor, InterestRate:FRA InterestRate:Option:Swaption</p>	<p>Event Date: /agreementDate</p> <p>For Swap, the Termination Date: /trade/swap/swapStream[1 2]/calculationPeriodDates /terminationDate/unadjustedDate</p> <p>For CapFloor, the Termination Date: /trade/capFloor/capFloorStream/calculationPeriodDate s/terminationDate/unadjustedDate</p> <p>For Swaption, the Expiration Date: /trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate</p>	<p>Event Date: Agreement Date – Event Block</p> <p>Termination Date: Calculation Period Dates Block</p> <p>Expiration Date: Swaption Block</p> <p>Bermuda Exercise Dates: Swaption Block</p>

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

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

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
ird-busi-35-r	<p>Event: Amendment, Full Termination, Partial Termination</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:FixedFixed, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:CrossCurrency:FixedFixed, InterestRate:CrossCurrency:Basis, InterestRate:CapFloor, InterestRate:FRA, InterestRate:Option:Swaption</p> <p>Description: The Effective Date of post trade event must be before the Maturity Date of the original trade.</p> <p>For Swap, the Maturity Date is chosen from the latter Termination Date (unadjusted) among 2 legs.</p> <p>For CapFloor and FRA, the Termination Date.</p> <p>For Swaption, the Expiration Date if American or European exercise; the last date in Bermuda Exercise Dates if Bermuda exercise.</p>	<p>/effectiveDate</p> <p>For Swap, the Termination Date: /trade/swap/swapStream[1 2]/calculationPeriodDates/terminationDate/unadjustedDate</p> <p>For CapFloor, the Termination Date: /trade/capFloor/capFloorStream/calculationPeriodDates/terminationDate/unadjustedDate</p> <p>For Swaption, the Expiration Date: /trade/swaption/(americanExercise/expirationDate europeanExercise/exerciseDate)/adjustableDate/unadjustedDate the Bermuda Exercise Dates: /trade/swaption/bermudaExercise/bermudaExerciseDates/adjustableDates/unadjustedDate</p> <p>For FRA, the Termination Date: /trade/fra/adjustedTerminationDate</p>	Event Block
hktr-ird-busi-36-r	<p>Context: Swap</p> <p>Product: InterestRate:IRSwap:FixedFloat, InterestRate:IRSwap:Inflation, InterestRate:IRSwap:Basis, InterestRate:IRSwap:OIS, InterestRate:CrossCurrency:FixedFloat, InterestRate:</p>	<p>Floating Rate Index:</p> <p>For Swap & Swaption: /trade/(swap swaption/swap)/swapStream[1 2]/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex</p> <p>For CapFloor:</p>	<p>Floating Rate Index: Calculation Period Amount and Rate Block</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>CrossCurrency:Basis InterestRate: CapFloor, InterestRate:FRA InterestRate:Option:Swaption</p> <p>Description: There must be only 1 inflation leg for Inflation Swap. No inflation leg should be found on other Interest Rate product.</p> <p>The inflation leg can be identified by the value Floating Rate Index under the coding scheme "InflationIndexDescription".</p>	<p>/trade/capFloor/capFloorStream/calculationPeriodAmount/calculation/floatingRateCalculation/floatingRateIndex</p> <p>For FRA: /trade/fra/floatingRateIndex</p>	

D.2.3.5 FpML and CSV common rules - Foreign Exchange

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr-fx-busi-15-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: ForeignExchange:NDF, ForeignExchange:Forward</p> <p>Description: The Exchange Rate - Quoted Currency Pair Currency 1 and Exchange Rate - Quoted Currency Pair Currency 2 must be equal to the exchanged currencies.</p>	<p>Exchange Rate - Quoted Currency Pair Currency 1: /trade/fxSingleLeg/exchangeRate/quotedCurrencyPair/currency1</p> <p>Exchange Rate - Quoted Currency Pair Currency 2: /trade/fxSingleLeg/exchangeRate/quotedCurrencyPair/currency2</p>	<p>Exchange Rate - Quoted Currency Pair Currency 1: Fx Single Leg Block</p> <p>Exchange Rate - Quoted Currency Pair Currency 2: Fx Single Leg Block</p>
hktr-fx-busi-22-r	<p>Action: Request</p> <p>Event: Backloading</p> <p>Product: ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO</p> <p>Description: The Backloading Date must be equal to or before the Maturity Date where the Maturity date can be determined as follows:</p> <p>For FX Forward or NDF, the Value Date.</p> <p>For FX Option or NDO, the Expiration Date.</p>	<p>Backloading Date: /tr:backloadingDate</p> <p>Value Date: /trade/fxSingleLeg/valueDate</p> <p>Expiration Date: American Option: /trade/fxOption/americanExercise/expiryDate European Option: /trade/fxOption/europeanExercise/expiryDate</p>	<p>Backloading Date: Event Block</p> <p>Value Date: Value Date</p> <p>Expiration Date: Expiration Date</p>
hktr-fx-busi-23-r	<p>Action: Request</p> <p>Event: Amendment</p>	<p>Value Date: /trade/fxSingleLeg/valueDate</p>	<p>Value Date: Value Date</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>Product: ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO</p> <p>Description: The Event Date of the post trade event must be before the Maturity Date specified in that event where the Maturity date can be determined as follows:</p> <p>For FX Forward or NDF, the Value Date.</p> <p>For FX Option or NDO, the Expiration Date.</p>	<p>Expiration Date: American Option: /trade/fxOption/americanExercise/expiryDate European Option: /trade/fxOption/europeanExercise/expiryDate</p>	<p>Expiration Date: Expiration Date</p>
hktr-fx-busi-24-r	<p>Action: Request</p> <p>Event: Amendment, Full Termination, Partial Termination</p> <p>Product: ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO</p> <p>Description: The Event Date of the post trade event must be before the Maturity Date of the original trade where the Maturity date can be determined as follows:</p> <p>For FX Forward or NDF, the Value Date.</p> <p>For FX Option or NDO, the Expiration Date.</p>	<p>Value Date: /trade/fxSingleLeg/valueDate</p> <p>Expiration Date: American Option: /trade/fxOption/americanExercise/expiryDate European Option: /trade/fxOption/europeanExercise/expiryDate</p>	<p>Value Date: Value Date</p> <p>Expiration Date: Expiration Date</p>
hktr-fx-busi-25-	<p>Action: Request</p>	<p>Value Date: /trade/fxSingleLeg/valueDate</p>	<p>Value Date: Value Date</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
r	<p>Event: Amendment</p> <p>Product: ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO</p> <p>Description: The Effective Date of post trade event must be before the Maturity Date specified in that event where the Maturity date can be determined as follows:</p> <p>For FX Forward or NDF, the Value Date.</p> <p>For FX Option or NDO, the Expiration Date.</p>	<p>Expiration Date: American Option: /trade/fxOption/americanExercise/expiryDate European Option: /trade/fxOption/europeanExercise/expiryDate</p>	<p>Expiration Date: Expiration Date</p>
hktr-fx-busi-26-r	<p>Action: Request</p> <p>Event: Amendment, Full Termination, Partial Termination</p> <p>Product: ForeignExchange:NDF, ForeignExchange:Forward, ForeignExchange:VanillaOption, ForeignExchange:NDO</p> <p>Description: The Effective Date of post trade event must be before the Maturity Date of the original trade where the Maturity date can be determined as follows:</p> <p>For FX Forward or NDF, the Value Date.</p> <p>For FX Option or NDO, the Expiration Date.</p>	<p>Value Date: /trade/fxSingleLeg/valueDate</p> <p>Expiration Date: American Option: /trade/fxOption/americanExercise/expiryDate European Option: /trade/fxOption/europeanExercise/expiryDate</p>	<p>Value Date: Value Date</p> <p>Expiration Date: Expiration Date</p>

D.2.3.6 FpML and CSV common rules - Equity

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
hktr- eqd- busi-1-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: Equity:Swap:PriceReturnBasicPerformance Equity:Option:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance</p> <p>Description:</p> <p>When the transaction type is SingleName, the underlying Asset Type must be “Equity” (FpML) / “share” (CSV);</p> <p>When the transaction type is SingleIndex, the underlying Asset Type must be “Index”.</p>	<p>SingleName: /trade/varianceSwapTransactionSupplement/varianceLeg/underlyer/singleUnderlyer/equity</p> <p>Or</p> <p>/trade/equitySwapTransactionSupplement/returnLeg/underlyer/singleUnderlyer/equity</p> <p>Or</p> <p>/trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/equity</p> <p>SingleIndex: /trade/varianceSwapTransactionSupplement/varianceLeg/underlyer/singleUnderlyer/index</p> <p>Or</p> <p>/trade/equitySwapTransactionSupplement/returnLeg/underlyer/singleUnderlyer/index</p> <p>Or</p> <p>/trade/equityOptionTransactionSupplement/underlyer/singleUnderlyer/index</p>	<p>SingleName: Single Underlyer Block</p> <p>SingleIndex: Single Underlyer Block</p>
hktr- eqd- busi-2-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p> <p>Product: Equity:Option:PriceReturnBasicPerformance</p>	<p>Trade Date: /trade/tradeHeader/tradeDate</p> <p>Expiration Date: /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate</p>	<p>Trade Date: Trade Header</p> <p>Expiration Date: Option Exercise Block</p> <p>(Bermuda exercise is represented by the “Option</p>

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	Description: For Bermuda Exercise, its Expiration Date must be after the Trade Date .		style" field being filled with "Bermuda")
hktr-eqd-busi-7-r	Action: Request Event: Full Termination , Partial Termination Product: Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Description: The sum of the Change in Notional Amount 1 and the Outstanding Notional Amount 1 should be equal to the current deal notional amount (for Equity Swap) or variance amount (for Variance Swap).	Change in Notional Amount 1 /changeInNotionalAmount[1] Outstanding Notional Amount 1 /outstandingNotionalAmount[1]	Change in Notional Amount 1 Event Block Outstanding Notional Amount 1 Event Block
hktr-eqd-busi-10-r	Action: Request Event: Full Termination , Partial Termination Product: Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Description: The currency of Change in Notional Amount 1 and Outstanding Notional Amount 1 must match with the currency of Deal Notional Amount (for Equity Swap) or Variance Amount (for Variance Swap) of the original trade.	Change in Notional Amount 1 /changeInNotionalAmount[1] Outstanding Notional Amount 1 /outstandingNotionalAmount[1]	Change in Notional Amount 1 Event Block Outstanding Notional Amount 1 Event Block
hktr-eqd-busi-13-r	Action: Request Event: Partial Termination	Outstanding Notional Amount 1 /outstandingNotionalAmount[1]	Outstanding Notional Amount 1 Event Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	Product: Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Description: For Partial Termination, the outstanding notional amount 1 must be smaller than the current deal notional (for Equity Swap) or variance amount (for Variance Swap) of the trade.		
hktr-eqd-busi-15-r	Action: Request Event: Full Termination Product: Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Description: For Full Termination, the Outstanding Notional Amount 1 must be zero.	Outstanding Notional Amount 1 /outstandingNotionalAmount[1]	Outstanding Notional Amount 1 Event Block
hktr-eqd-busi-18-r	Action: Request Event: Partial Termination Product: Equity:Swap:PriceReturnBasicPerformance, Equity:Swap:ParameterReturnVariance Description: For Partial Termination, the Outstanding Notional Amount 1 cannot be zero.	Outstanding Notional Amount 1 /outstandingNotionalAmount[1]	Outstanding Notional Amount 1 Event Block
hktr-eqd-busi-22-r	Action: Request Event: Amendment	deal notional currency : /trade/equitySwapTransactionSupplement/returnLeg/notional/notionalAmount/currency	deal notional currency: Equity Leg Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	Product: Equity:Swap:PriceReturnBasicPerformance Description: The deal notional currency is not allowed to modify.		
hktr-eqd-busi-23-r	Action: Request Event: Amendment Product: Equity:Swap:ParameterReturnVariance Description: The variance Amount currency is not allowed to modify.	Variance Amount : /trade/varianceSwapTransactionSupplement/varianceLeg/amount/variance/varianceAmount/currency	Variance Amount: Variance Leg – Amount Information
hktr-eqd-busi-26-r	Action: Request Event: Full Termination, Partial Termination Product: , Equity:Option:PriceReturnBasicPerformance Description: The sum of the Change in Number of Options and the Outstanding Number of Options should be equal to the current number of options.	Change in Number of Options /changeInNumberOfOptions Outstanding Number of Options /outstandingNumberOfOptions	Change in Number of Options Event Block Outstanding Number of Options Event Block
hktr-eqd-busi-27-r	Action: Request Event: Full Termination Product: Equity:Option:PriceReturnBasicPerformance Description:	Outstanding Number of Options /outstandingNumberOfOptions	Outstanding Number of Options Event Block

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	For Full Termination, the Outstanding Number of Options must be zero.		
hktr-eqd-busi-28-r	Action: Request Event: Partial Termination Product: Equity:Option:PriceReturnBasicPerformance Description: For Partial Termination, the Outstanding Number of Options cannot be zero.	Outstanding Number of Options /outstandingNumberOfOptions	Outstanding Number of Options Event Block
hktr-eqd-busi-29-r	Action: Request Event: Backloading Product: Equity:Option:PriceReturnBasicPerformance Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Equity:Other Description: The Backloading Date must be equal to or before the Trade Maturity Date. Trade Maturity Date is: <ul style="list-style-type: none"> - For Equity Option, the expiration date; - For Variance Swap, the valuation date; - For Equity Swap, the latter termination date (unadjusted) between equity leg and interest leg - For Equity Exotic, the final maturity date. 	Backloading Date : /tr:backloadingDate Expiration Date (Equity Option): /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate OR /trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise/expirationDate/adjustableDate/unadjustedDate OR /trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate/unadjustedDate Valuation Date (Variance Swap): /trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate Termination Date (Equity Swap): Equity leg:	Backloading Date : Event Block Expiration Date (Equity Option) Option Exercise Block Valuation Date (Variance Swap) Variance Leg – General Information Block Termination Date (Equity Swap) Interest Leg Block OR Equity Leg Block Final Maturity Date (Equity Exotic) General Trade Details Block

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

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
		Interest leg: /trade/equitySwapTransactionSupplement/interestLeg/interestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate Final Maturity Date (Equity Exotic) Not applicable	
hktr-eqd-busi-31-r	Action: Request Event: Amendment, Partial Termination, Full Termination Product: Equity:Option:PriceReturnBasicPerformance Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Equity:Other (Amendment only) Description: The Event Date of the post trade event must be before the original Trade Maturity Date.	Event Date: /agreementDate	Event Date: Event Block
hktr-eqd-busi-32-r	Action: Request Event: Amendment Product: Equity:Option:PriceReturnBasicPerformance Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Equity:Other Description: The Effective Date of amendment event must be before the Trade Maturity Date. Trade Maturity Date is:	Effective Date: /effectiveDate Expiration Date (Equity Option): /trade/equityOptionTransactionSupplement/equityExercise/equityBermudaExercise/expirationDate/adjustableDate/unadjustedDate OR /trade/equityOptionTransactionSupplement/equityExercise/equityEuropeanExercise/expirationDate/adjustableDate/unadjustedDate OR /trade/equityOptionTransactionSupplement/equityExercise/equityAmericanExercise/expirationDate/adjustableDate/unadjustedDate	Effective Date: Event Block Expiration Date (Equity Option) Option Exercise Block Valuation Date (Variance Swap) Variance Leg – General Information Block Termination Date (Equity Swap) Interest Leg Block OR Equity Leg Block Final Maturity Date (Equity Exotic)

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<ul style="list-style-type: none"> - For Equity Option, the expiration date; - For Variance Swap, the valuation date; - For Equity Swap, the latter termination date (unadjusted) between equity leg and interest leg - For Equity Exotic, the final maturity date. 	<p>Valuation Date (Variance Swap): /trade/varianceSwapTransactionSupplement/varianceLeg/valuation/valuationDate/adjustableDate/unadjustedDate</p> <p>Termination Date (Equity Swap): Equity leg: /trade/equitySwapTransactionSupplement/returnLeg/terminationDate/adjustableDate/unadjustedDate</p> <p>Interest leg: /trade/equitySwapTransactionSupplement/interestLeg/interestLegCalculationPeriodDates/terminationDate/adjustableDate/unadjustedDate</p> <p>Final Maturity Date (Equity Exotic) Not applicable</p>	General Trade Details Block
hktr-eqd-busi-33-r	<p>Action: Request</p> <p>Event: Amendment, Partial Termination, Full Termination</p> <p>Product: Equity:Option:PriceReturnBasicPerformance Equity:Swap:PriceReturnBasicPerformance Equity:Swap:ParameterReturnVariance Equity:Other (Amendment only)</p> <p>Description: The Effective Date of post trade event must be before the original Trade Maturity Date.</p>	<p>Effective Date: /effectiveDate</p>	<p>Effective Date: Event Block</p>
hktr-eqd-busi-34-r	<p>Action: Request</p> <p>Event: New Trade, Backloading, Amendment</p>	<p>Trade Date: /trade/tradeHeader/tradeDate</p> <p>Valuation Date (Variance Swap):</p>	<p>Trade Date: Trade Header</p> <p>Valuation Date (Variance Swap)</p>

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

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

Rule ID	Description	FpML Location of Involved Field Group or Field	CSV Location of Involved Field Group or Field
	<p>populated:</p> <ol style="list-style-type: none"> 1. Outstanding Notional Amount (Currency 1) <p>The following fields are not applicable and must not be populated:</p> <ol style="list-style-type: none"> 1. Change In Notional Amount (Currency 2) 2. Outstanding Notional Amount (Currency 2) 3. Change In Number Of Options 4. Outstanding Number Of Options 	<p>Change In Number of Options /changeInNumberOfOptions</p> <p>Outstanding Number of Options /outstandingNumberOfOptions</p>	<p>Change In Number of Options Event Block</p> <p>Outstanding Number of Options Event Block</p>