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DOCUMENT HISTORY

Revision Date	Updated By	Version	Amendment Summary
September 2024	HKICL	1.0	Initial publication.

Appendix C TRADE DATA MODEL (ISO 20022)

C.1 Status Value

C.1.1 Trade Status

Status	Meaning
Open	The trade is still outstanding.
Expired	The trade is expired/matured.
Terminated	The trade is fully terminated.
Errored	The trade is ended by Error action.
Transferred Out	The trade is ended by Transfer out action or auto transferred out due to system trade actions.

C.1.2 Trade, Valuation, Margin and Collateral Action Status

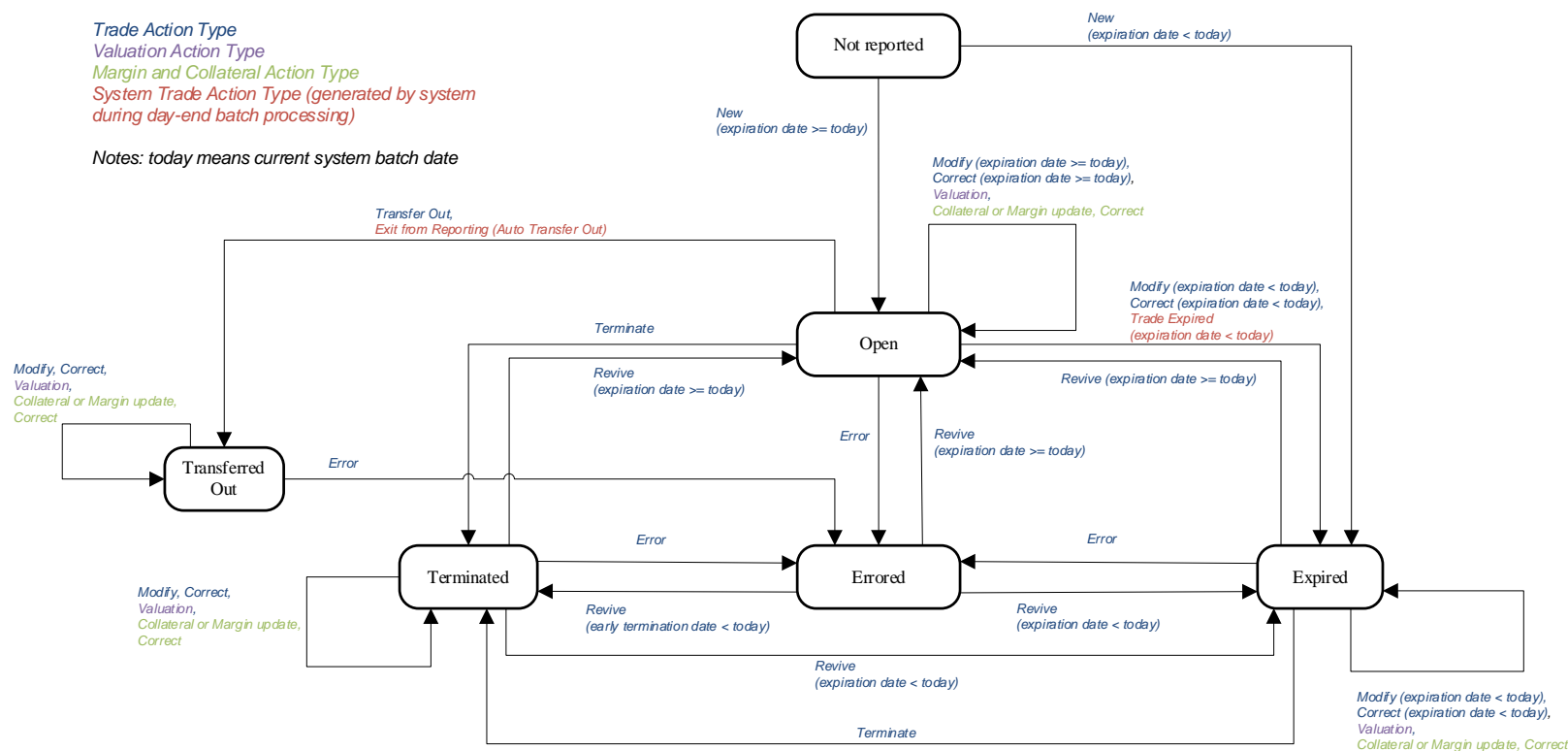
Status	Meaning
Accepted	The action request is successfully captured by the system without any errors found.
Rejected	The action request is rejected by the system.

C.1.3 System Trade Action Type

Value of System Trade Action Type	Meaning	System Trade Action Date
Trade Expired	The trade is expired and the trade status of the trade is changed from “Open” to “Expired”.	Expiration Date
Exit from Reporting (Auto Transfer Out)	The trade is automatically transferred out by system as the participant exits from the reporting process. The trade status of the trade is changed from “Open” to “Transferred Out”.	Reporting obligation effective end date
Upgrade TR Entity (Counterparty 1)	The Counterparty 1 in the trade is upgraded to TR Entity by system.	Effective date of the change of party ID
Upgrade TR Entity (Counterparty 2)	The Counterparty 2 in the trade is upgraded to TR Entity by system.	Effective date of the change of party ID

C.2 Status Transition Diagram

C.2.1 Trade



From the diagram above, only limited set of actions making sense to transit a trade from one state to another. For example, a transaction currently at “Open” state can only be transited to “Terminated” state by reporting of valid “Terminate (TERM)” action.

On the other hand, some transition of a trade by an action can be illogical and not allowed by the system. For example, if a trade has already reached “Errored” state but participant reports a “Terminate (TERM)” action, the system will reject the submission since it is impossible for a trade previously reported as errored but subsequently being terminated. The system safeguards these invalid state transitions.

C.2.2 Trade, Valuation, Margin and Collateral Action

