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**Appendix A TRADE SUBMISSION THROUGH XML DOCUMENT
 (REPORTING)**

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Appendix A TRADE SUBMISSION THROUGH XML DOCUMENT (REPORTING)

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

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

The HKTR-R system uses FpML which is an XML standard for representing financial products. FpML v5.5 (reporting view) and FpML v5.7 (reporting view) are used for the reporting service. Extensions to the standard FpML schema are made to address the HKTR-R system's specific requirements.

Generally speaking, FpML v5.5 supports Interest Rate, Foreign Exchange and Equity products as in the previous release. On top of that, in this release, some changes like adding new fields to each asset classes, supporting Dividend Swap as one of the Equity products, revising fields' cardinalities and descriptions are applied. For details on FpML v5.5 support, please refer to "Appendix A - Trade Submission Through XML Document (Reporting) for FpML 5.5.doc".

On the other hand, FpML v5.7 supports Credit and Commodity products in this release.

For the details on the supported products and features in FpML v5.5 and FpML v5.7, please refer to the AIDG main document.

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

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

A.1 Types of Trade Event Requests

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

- Trade Life Cycle Events which covers:
 - New Trade
 - Amendment
 - Partial/Full Termination
 - Withdrawal
 - Quit
 - Backloading
 - Relink
 - Suppress Uncertain

- Cancellation of previously submitted unmatched relink trade event

A.2 Types of Trade Event Responses

A.2.1 Detail Level Response

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

For reporting purpose, the typical response is:

- Report acknowledgement
- Report exception

A.2.2 Document Level Exception

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

A.3 Convention of XML Document Layout Description

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

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

A.3.1 FpML diagrams

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

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

A.3.2 Field specifications

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

- **Field reference number**

A reference number merely for easy referencing.

- **Field location**

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

- **Field name**

The name of the element. If the field name belongs to the namespace of the HKTR-R system, the field name will be qualified with a “trdoc:” (for request / response document headers) or “tr:” (within individual trade request) prefix. If no namespace prefixing the field name, user can assume that the field belongs to the FpML name space.

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

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

- **Data Type**

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

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

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

Note also that for string fields, empty string input (i.e. through the use of empty XML tag) is allowed. However, the system will behave as if the field is not present in the input document.

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

For date fields (i.e. fields of type xsd:date / xsd:dateTime), the year value of the date should not exceed 9999. In other words, date value such as “10000-

01-01” (in “year-month-day” format) is not allowed.

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

- **Description**

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

For the full details, please refer to the specification of FpML 5.7 recommendation:

<http://www.fpml.org/spec/fpml-5-7-5-rec-1/>

- **Usage Rule**

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

- **Cardinality**

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

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

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

- **Colouring of table cells**

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

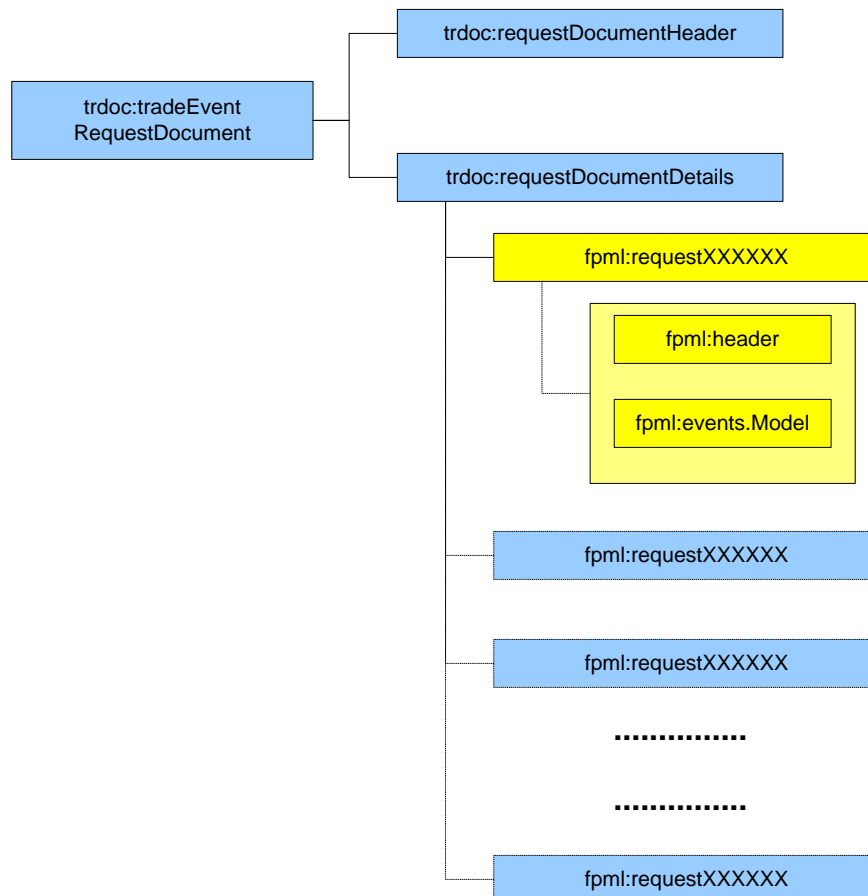
- a) A **green-coloured** cell indicates that the field is a custom field in HKTR-R, i.e. it is not found in the standard FpML schema.
- b) An **orange-coloured** cell indicates that the field can be further expanded, and that the description of fields within the expanded structure will be further elaborated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

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

A.4 Trade Event Request Document

A.4.1 `trdoc:tradeEventRequestDocument`

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



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

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

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

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

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

For each request, there are two major components:

- **header** (FpML message header)

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

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

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

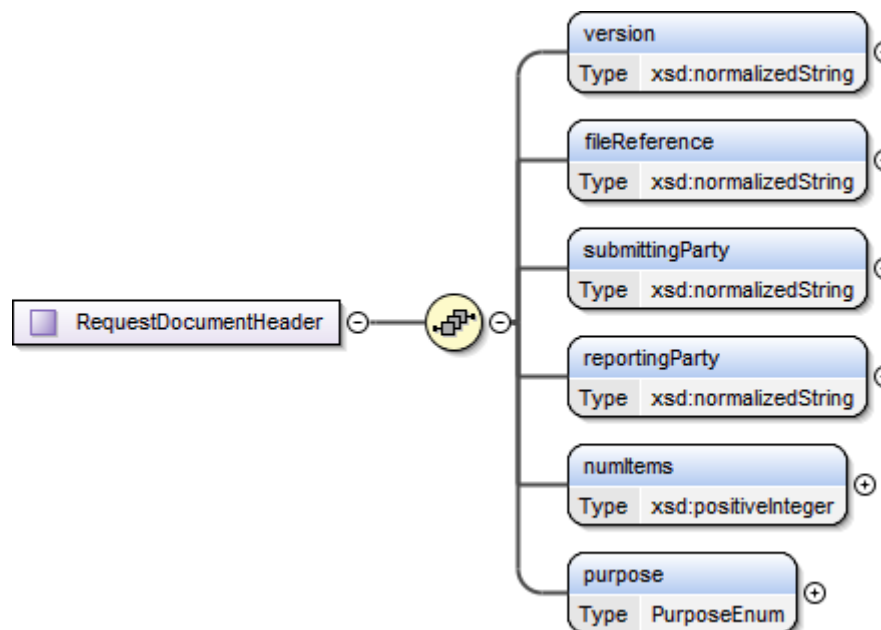
| Eligible Sub-Product | Trade Event - Event Component (Reference) | | | | | | | | |
|--|---|--|---|--|--|--------------------------------------|--|--|---|
| | New Trade - tr:newTrade (Appendix A.6.1.1) | Amendment - tr:amendment (Appendix A.6.1.2) | Full Termination - tr:termination (Appendix A.6.1.3) | Partial Termination - tr:termination (Appendix A.6.1.3) | Withdrawal - tr:withdrawal (Appendix A.6.1.4) | Quit - tr:quit (Appendix A.6.1.5) | Backloading - tr:backloading (Appendix A.6.1.6) | Relink - tr:relink (Appendix A.6.1.7) | Suppress Uncertain - tr:suppressUncertain (Appendix A.6.1.8) |
| Credit Default Swap – Single Name | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Credit Default Swap – Index | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Credit Default Swap – Index Tranche | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Commodity Swap (Fixed vs. Float) | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Commodity Swap (Float vs. Float) | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Commodity Swap (Float vs. Coal) | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Commodity Swap (Float vs. Gas) | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Commodity Swap (Float vs. Oil) | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Commodity Swap (Float vs. Electricity) | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Commodity Swap (Fixed vs. Oil) | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Commodity Swap (Fixed vs. Gas) | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Commodity Swap (Fixed vs. Coal) | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Commodity Swap (Fixed vs. Gas) | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |

| Eligible Sub-Product | Trade Event - Event Component (Reference) | | | | | | | | |
|--|---|--|---|--|--|--------------------------------------|--|--|---|
| | New Trade - tr:newTrade (Appendix A.6.1.1) | Amendment - tr:amendment (Appendix A.6.1.2) | Full Termination - tr:termination (Appendix A.6.1.3) | Partial Termination - tr:termination (Appendix A.6.1.3) | Withdrawal - tr:withdrawal (Appendix A.6.1.4) | Quit - tr:quit (Appendix A.6.1.5) | Backloading - tr:backloading (Appendix A.6.1.6) | Relink - tr:relink (Appendix A.6.1.7) | Suppress Uncertain - tr:suppressUncertain (Appendix A.6.1.8) |
| Electricity) | | | | | | | | | |
| Commodity Financial Option | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Commodity Physical Option (Fixed vs. Bullion) | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Commodity Physical Option (Fixed vs. Metal) | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Commodity Physical Option (Average vs. Bullion) | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Commodity Physical Option (Average vs. Metal) | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Commodity Forward (Fixed vs. Bullion) | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Commodity Forward (Fixed vs. Metal) | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Commodity Forward (Average vs. Bullion) | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |
| Commodity Forward (Average vs. Metal) | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ | ✓ |

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

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

A.4.2 trdoc:requestDocumentHeader Component



| Field Ref. No. | Field location | Field name / @Attribute | Data Type | Description | Usage Rule | Card. |
|----------------|--|-----------------------------|---------------------------|---|--|-------|
| 1 | /trdoc:tradeEventRequestDocument | trdoc:requestDocumentHeader | --- | The header element for storing file-scoped information. | | 1..1 |
| 1.1 | /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader | trdoc:version | xsd:normalizedString (5) | The version number that is common to all FpML messages within the file | The FpML version. For FpML 5.7, please fill in "5.7". | 1..1 |
| 1.2 | /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader | trdoc:fileReference | xsd:normalizedString (30) | A unique file reference generated by the Submitting Party for the identification of a file which is used to contain a number of | This file reference will be carried forward to the response file for user to correlate the requests. | 1..1 |

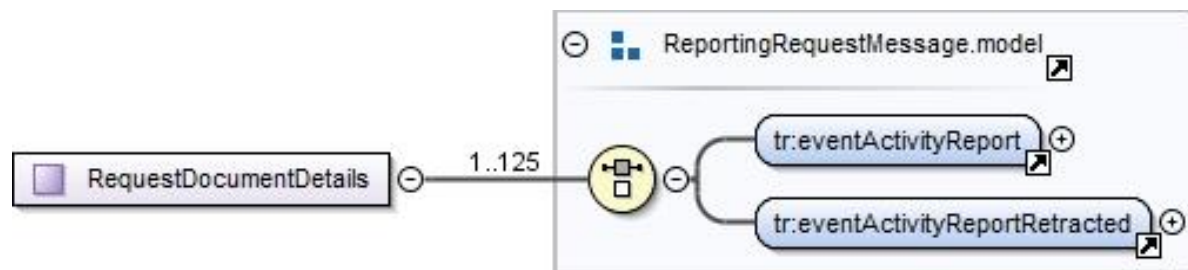
| Field Ref. No. | Field location | Field name / @Attribute | Data Type | Description | Usage Rule | Card. |
|----------------|--|-------------------------|---------------------------|--|--|-------|
| | er | | | requests that are submitted to the HKTR in one go for processing. | It is a user assigned alphanumeric field with a maximum of 30 characters in length. | |
| 1.3 | /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader | trdoc:submittingParty | xsd:normalizedString (20) | <p>The identification code of the Submitting Party. It can be the HKTR Entity ID, LEI, SWIFTBIC, CICR, or BRN of the party who submits the trade event to the HKTR system.</p> <p>For Party ID SWIFT BIC and BRN, party should input the first eight digits only Example SWIFTBIC: HKMAHKHHXXX should be inputted as HKMAHKHH BRN: 12345678 - 000 - 04 - 11 - A should be inputted as 12345678</p> <p>For Party ID CICR, party should input all character(s) and digits Example For Local company (CI): Seven digits such as 9999999 For Non-local company (CR): Character(s) plus seven digits such as X9999999 or XX9999999.</p> | <p>Submitting Party is the party who submits the request to the HKTR. It can be an Agent or the Reporting Party itself. The ID should have been maintained in the HKTR.</p> <p>It must be a participant not yet closed and configured as the authorized agent for the member specified in "reportingParty" element.</p> <p><u>Further format, length and value constraints on different party IDs:</u></p> <p>LEI, HKTR Entity ID, SWIFT BIC, CICR, BRN: Please refer to the format field in "PartyIdentifierType" sheet as stipulated in the worksheet of "Reporting - Ref - Enumerations and coding schemes.xls".</p> | 1..1 |
| | /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:submittingParty | @partyIdScheme | xsd:anyURI | The type of identification code used to identify the Submitting Party. | <p>It must be one of the followings:</p> <ul style="list-style-type: none"> "http://www.fpml.org/coding-scheme/external/iso17442" (for party using LEI). "http://www.hkicl.com.hk/scheme/hktr/tr-entity-id" (for party using | Req. |

| Field Ref. No. | Field location | Field name / @Attribute | Data Type | Description | Usage Rule | Card. |
|----------------|----------------|-------------------------|-----------|-------------|--|-------|
| | | | | | <p>HKTR Entity ID).</p> <ul style="list-style-type: none"> • “http://www.fpml.org/ext/iso9362” (for party using SWIFT BIC). • “http://www.hkicl.com.hk/scheme/ci” (for party using CI/CR number) • “http://www.hkicl.com.hk/scheme/hkbrn” (for party using Hong Kong Business Registration Number). <p>Note that the party specified must be a HKTR participant.</p> | |

| Field Ref. No. | Field location | Field name / @Attribute | Data Type | Description | Usage Rule | Card. |
|----------------|--|-------------------------|---------------------------|---|---|-------|
| 1.4 | /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader | trdoc:reportingParty | xsd:normalizedString (20) | <p>The identification code of the Reporting Party. It can be the HKTR Entity ID, LEI, SWIFTBIC, CICR, or BRN of the party who has the reporting obligation to report the transaction.</p> <p>For Party ID SWIFT BIC and BRN, party should input the first eight digits only Example SWIFTBIC: HKMAHKHHXXX should be inputted as HKMAHKHH BRN: 12345678 – 000 – 04 – 11 – A should be inputted as 12345678</p> <p>For Party ID CICR, party should input all character(s) and digits Example For Local company (CI): Seven digits such as 9999999 For Non-local company (CR): Character(s) plus seven digits such as X9999999 or XX9999999.</p> | <p>Reporting Party is the party who has the obligation to report the transaction.</p> <p>It must be an active participant in the HKTR-R system. The ID should have been maintained in the HKTR.</p> <p><u>Further format, length and value constraints on different party IDs:</u></p> <p><i>LEI, HKTR Entity ID, SWIFT BIC, CICR, BRN:</i> Please refer to the format field in “PartyIdentifierType” sheet as stipulated in the worksheet of “Reporting – Ref – Enumerations and coding schemes.xls”.</p> | 1..1 |

| Field Ref. No. | Field location | Field name / @Attribute | Data Type | Description | Usage Rule | Card. |
|----------------|---|-------------------------|--------------------------|---|--|-------|
| | /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:reportingParty | @partyIdScheme | xsd:anyURI | The type of identification code used to identify the Reporting Party. | <p>It must be one of the followings:</p> <ul style="list-style-type: none"> • "http://www.fpml.org/coding-scheme/external/iso17442" (for party using LEI). • "http://www.hkicl.com.hk/scheme/hktr/tr-entity-id" (for party using HKTR Entity ID). • "http://www.fpml.org/ext/iso9362" (for party using SWIFT BIC). • "http://www.hkicl.com.hk/scheme/ci-crn" (for party using CI/CR number) • "http://www.hkicl.com.hk/scheme/hkbrn" (for party using Hong Kong Business Registration Number). <p>Note that the party specified must be a HKTR participant.</p> | Req. |
| 1.5 | /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader | trdoc:numItems | xsd:positiveInteger (3) | The total number of Trade Event requests contained in the event file. | The number will be reconciled with the actual no. of trade event request record embedded in the <requestDocumentDetails> block. | 1..1 |
| 1.6 | /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader | trdoc:purpose | xsd:normalizedString(15) | To indicate whether the request is used for Reporting service. | For reporting purpose, it must be "Reporting". | 1..1 |

A.4.3 trdoc:requestDocumentDetails Component

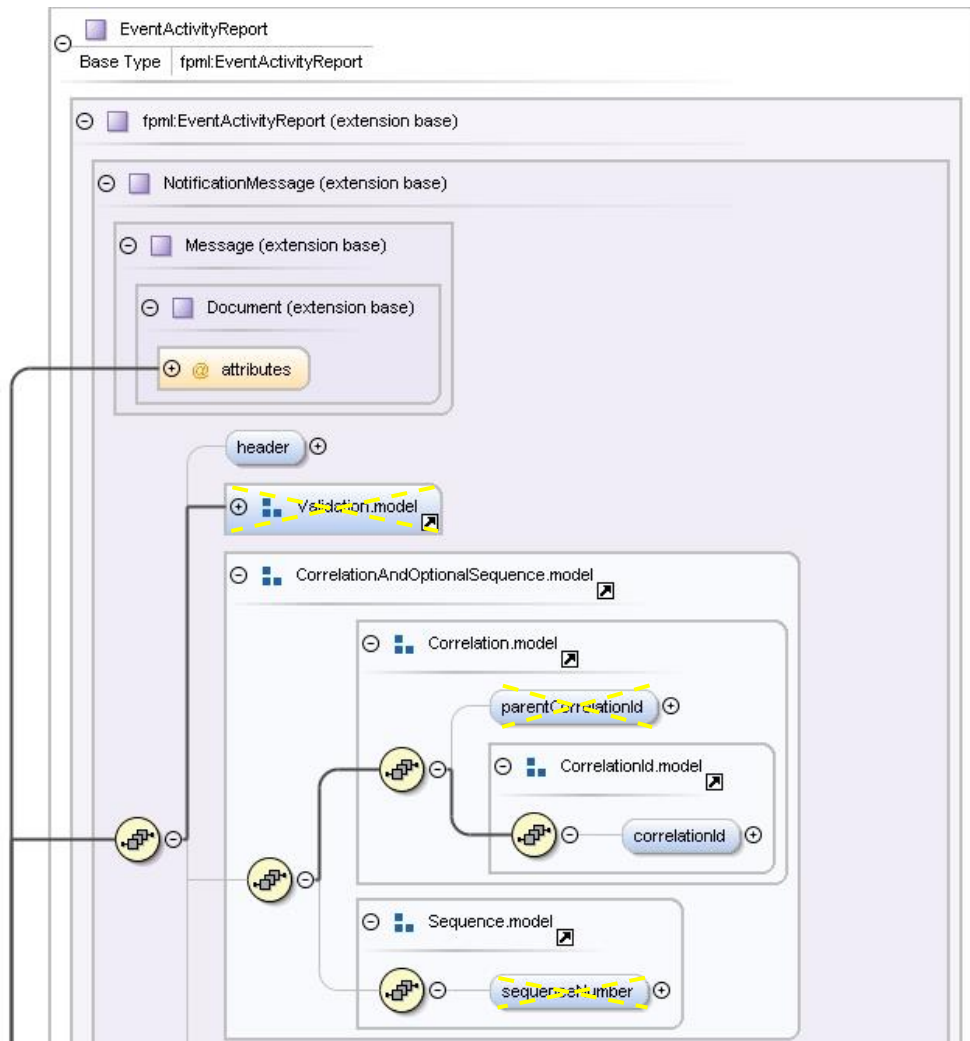


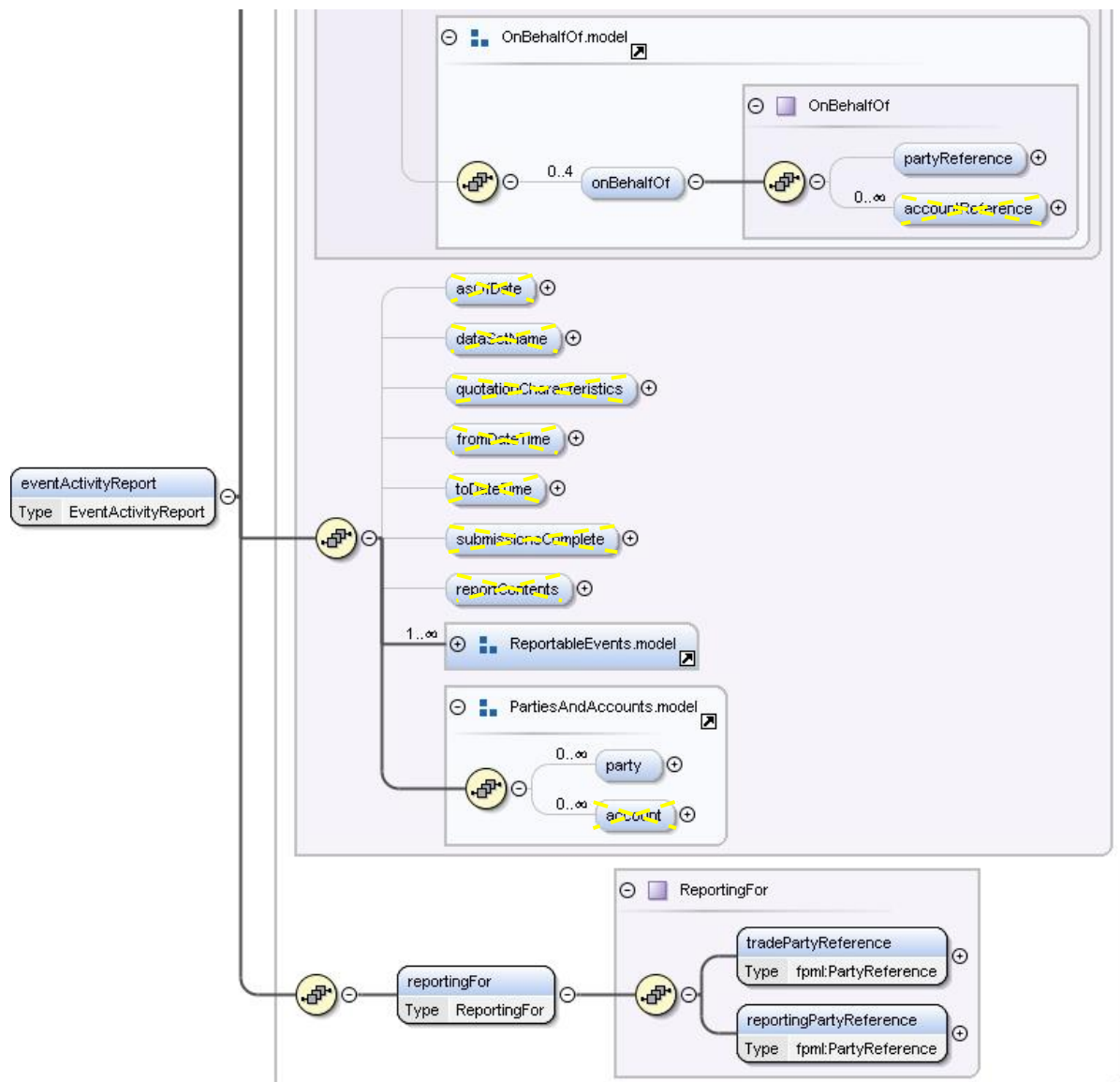
| Field Ref. No. | Field location | Field name | Data Type | Description | Usage Rule | Card. |
|----------------|--|------------------------------|-----------|---|---|--------|
| 2 | /trdoc:tradeEventRequestDocument | trdoc:requestDocumentDetails | --- | The detail block of one or more requests | | 1..1 |
| 2.1 | /trdoc:tradeEventRequestDocument/trdoc:requestDocumentDetails | tr:eventActivityReport | --- | <p>Used only if the purpose of the file is "Reporting".</p> <p>Either eventActivityReport or eventActivityReportRetracted component exists.</p> <p>It is used to report a trade event for reporting purpose.</p> <p>For layout of eventActivityReport, refer to appendix A.4.4.</p> | | 1..125 |
| | /trdoc:tradeEventRequestDocument/trdoc:requestDocumentDetails/tr:eventActivityReport | @fpmlVersion | --- | | The FpML version. For FpML 5.7, please fill in "5-7". | Req. |

| Field Ref. No. | Field location | Field name | Data Type | Description | Usage Rule | Card. |
|----------------|---|---------------------------------|-----------|---|---|--------|
| 2.2 | /trdoc:tradeEventRequestDocument/trdoc:requestDocumentDetails | tr:eventActivityReportRetracted | --- | <p>Used only if the purpose of the file is “Reporting”.</p> <p>Either eventActivityReport or eventActivityReportRetracted component exists.</p> <p>It is used to cancel, in particular, the relink event for the reporting trade. It cannot be applied to other new trade or post trade events for reporting.</p> <p>For the layout of eventActivityReportRetracted, refer to appendix A.4.5.</p> | | 1..125 |
| | /trdoc:tradeEventRequestDocument/trdoc:requestDocumentDetails/tr:eventActivityReportRetracted | @fpmlVersion | | | The FpML version. For FpML 5.7, please fill in “5-7”. | Req. |

A.4.4 eventActivityReport Component

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





| Field Ref. No. | Field location | Field name | Data Type | Description | Usage Rule | Card. |
|----------------|---------------------------------------|------------------------|----------------------------|---|---|------------------|
| 1 | / | tr:eventActivityReport | --- | It is used to report a trade event. | | 0..U (1..125) |
| 1.1 | /tr:eventActivityReport | header | --- | A type refining the generic message header content to make it specific to request messages. For detailed layout, refer to appendix A.4.6. | | 0..1 (1..1) |
| 1.2 | /tr:eventActivityReport | correlationId | xsd:normalized String (40) | A unique event reference generated by the Agent / Reporting Party for each trade event, if applicable. This reference will be included for event identification purpose in the HKTR reports and on the UI portal. | The correlation Id. must contain the user / agent assigned unique trade event reference for event identification purpose. | 0..1 (1..1) |
| | /tr:eventActivityReport/correlationId | @correlationIdScheme | xsd:anyURI | Correlation Id. Coding Scheme | User may specify Agent Event Reference (agent only), or User Event Reference (reporting party only). To specify Agent Event Reference, this URI must be “ http://www.hkicl.com.hk/scheme/hktr/agent-event-ref ”. To specify User Event Reference, this URI must be “ http://www.hkicl.com.hk/scheme/hktr/user-event-ref ”. | Req. |

| Field Ref. No. | Field location | Field name | Data Type | Description | Usage Rule | Card. |
|----------------|---|----------------|-----------|--|---|----------------|
| 1.3 | /tr:eventActivityReport | onBehalfOf | --- | Indicates which party (and accounts) a trade is being processed for. | <p>If the request is submitted by the agent participant, this field is used to specify the actual reporting party.</p> <p>If “submittingParty” is different from “reportingParty” as specified in the XML block “requestDocumentHeader” (Refer to appendix A.4.2), it must be specified with same value as the “reportingParty” field.</p> <p>If the party is submitting the request for itself, this block must be omitted.</p> <p>The HKTR-R system does not support reference to an account rather than a party.</p> | 0..4 (0..1) |
| 1.3.1 | /tr:eventActivityReport/onBehalfOf | partyReference | Reference | The party for which the message receiver should work. | Only HKTR Entity ID, LEI, SWIFTBIC, CICR, and BRN are supported. The party referenced must be a HKTR participant. | 0..1 (1..1) |
| | /tr:eventActivityReport/onBehalfOf/partyReference | @href | xsd:IDREF | The reference to a party. | It indicates the reference of the party block representing the actual reporting party. | Req. |
| 1.4 | /tr:eventActivityReport | (event) | --- | The type of event that is the subject of the submission. | <p>User can use this block to input a trade or post trade events block as defined in appendix A.6.</p> <p>If other event types are specified, the request will be rejected for unsupported trade event.</p> | 1..U (1..1) |

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

| Field Ref. No. | Field location | Field name | Data Type | Description | Usage Rule | Card. |
|----------------|-------------------------------|------------|----------------------------|---|--|-----------------|
| 1.5.1 | /tr:eventActivityReport/party | partyId | xsd:normalizedString (255) | <p>A party identifier can be one of the either</p> <ul style="list-style-type: none"> • Legal Entity Identifier • HKTR Entity ID • SWIFT BIC • Certificate of Incorporation (CI) / Certificate of Registration (CR) Number • Hong Kong Business Registration Number (BRN) • User Defined Code <p>For Party ID SWIFT BIC and BRN, party should input the first eight digits only Example SWIFTBIC: HKMAHKHHXXX should be inputted as HKMAHKHH BRN: 12345678 – 000 – 04 – 11 – A should be inputted as 12345678</p> <p>For Party ID CICR, party should input all character(s) and digits Example For Local company (CI): Seven digits such as 9999999 For Non-local company (CR): Character(s) plus seven digits such as X9999999 or XX9999999.</p> | <p><u>Further format, length and value constraints on different party IDs:</u></p> <p>LEI, HKTR Entity ID, SWIFT BIC, CICR, BRN, User Defined Code: Please refer to the format field in “PartyIdentifierType” sheet as stipulated in the worksheet of “Reporting – Ref – Enumerations and coding schemes.xls”.</p> <p><i>Confirmation Platform ID:</i> Format: xsd:normalizedString(63) For the valid values of confirmation platform ID, please refer to “CPIIdentifier” sheet as stipulated in the worksheet of “Reporting – Ref – Enumerations and coding schemes.xls”</p> <p><i>Central Counterparty ID:</i> Format: xsd:normalizedString(63) It should be the name or LEI code of the Central Counterparty through which the trade was, or is intended to be, cleared.</p> | 0..U (1..15) |

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

| Field Ref. No. | Field location | Field name | Data Type | Description | Usage Rule | Card. |
|----------------|---------------------------------------|----------------|---|---|---|-------|
| | | | | | <p>If it is used to represent the central counterparty, the scheme should be: "http://www.hkicl.com.hk/scheme/hktr/ccp-id". Note that this scheme should also be used to represent the CCP when the trade is novated to CCP.</p> <p>If it is used to represent the confirmation platform, the scheme should be: "http://www.hkicl.com.hk/scheme/hktr/cp-id".</p> | |
| 1.5.2 | /tr:eventActivityReport/party | partyName | xsd:normalizedString (255) | The party name of the organization. A free format string. | | 0..1 |
| 1.5.3 | /tr:eventActivityReport/party | country | Scheme: CountryAlpha3 (xsd:normalizedString(3)) | The country where the party is domiciled. | <p>When the residing party block is referenced by /tr:tradeParty1 or /tr:tradeParty2 elements, this field refers to the Place of Incorporation (for corporates) of the trade parties.</p> <p>This field will be ignored when the party block is referenced by other party-reference typed elements.</p> | 0..1 |
| | /tr:eventActivityReport/party/country | @countryScheme | xsd:anyURI | The code representation of a country or an area of special sovereignty. | <p>By default it is a valid 3 character country code as defined by the ISO standard 3166-1 alpha-3. Please refer to Appendix F Enumeration Spreadsheet CountryAlpha3 Tab for the country code list supported by HKTR-R.</p> <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/iso3166</p> | Opt. |

| Field Ref. No. | Field location | Field name | Data Type | Description | Usage Rule | Card. |
|----------------|---|------------------------|-----------|--|--|-------|
| 1.6 | /tr:eventActivityReport | tr:reportingFor | --- | <p><u>For events other than Suppress Uncertain</u> Reporting For means the party that the Reporting Party is reporting for and it should be one of the trade parties.</p> <p><u>For Suppress Uncertain event</u> As the target trade to be suppressed is reported by others, this field should indicate the counter trade party of the target trade.</p> | <p><u>For events other than Suppress Uncertain</u> The reporting party can make use of this field to specify the actual trade party it reports trade for.</p> <p><u>For Suppress Uncertain event</u> The reporting party can make use of this field to specify the counter trade party of the target trade to be suppressed.</p> | 1..1 |
| 1.6.1 | /tr:eventActivityReport/tr:reportingFor | tr:tradePartyReference | Reference | <p><u>For events other than Suppress Uncertain</u> The actual Reporting-For trade party.</p> <p><u>For Suppress Uncertain event</u> The counter trade party of the target trade to be suppressed.</p> | | 1..1 |

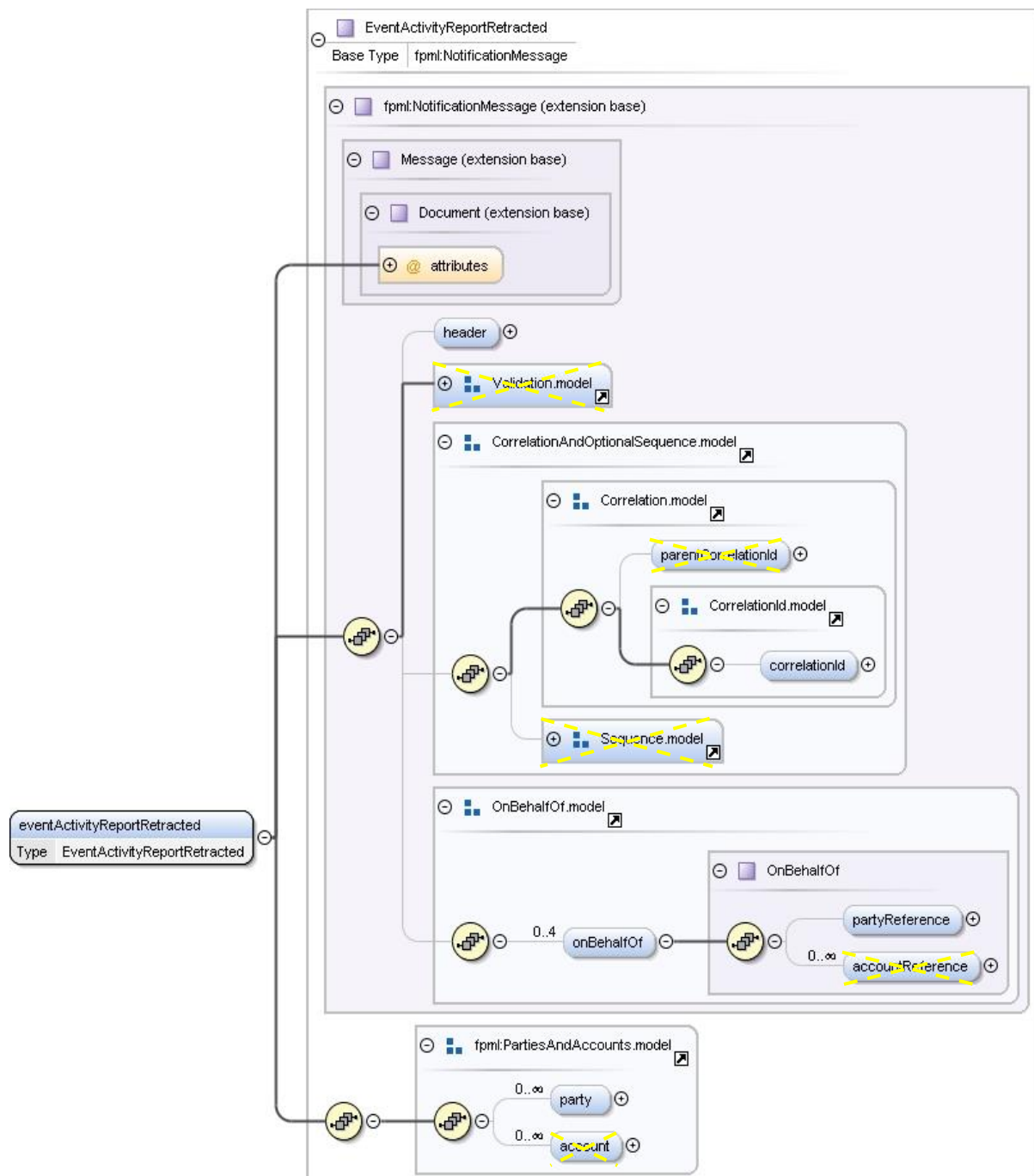
| Field Ref. No. | Field location | Field name | Data Type | Description | Usage Rule | Card. |
|----------------|--|----------------------------|-----------|---|---|-------|
| | /tr:eventActivityReport/tr:reportingFor/tr:tradePartyReference | @href | xsd:IDREF | The reference to a party. | <p>It indicates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

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

A.4.5 eventActivityReportRetracted Component

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

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



| Field Ref. No. | Field location | Field name | Data Type | Description | Usage Rule | Card. |
|----------------|----------------------------------|----------------------------------|----------------------------|---|--|------------------|
| 1 | / | tr:eventActivityReport Retracted | --- | It is used specifically to cancel a previously reported “Relink” trade event which is unmatched / not yet affirmed. It cannot be used to cancel other trade events. | | 0..U (1..125) |
| 1.1 | /tr:eventActivityReportRetracted | header | --- | A type refining the generic message header content to make it specific to request messages. For detailed layout, refer to appendix A.4.6. | | 0..1 (1..1) |
| 1.2 | /tr:eventActivityReportRetracted | correlationId | xsd:normalized String (40) | A unique event reference generated by the Agent / Reporting Party for each trade event, if applicable. This reference will be included for event identification purpose in the HKTR reports and on the UI portal. | The correlation Id. must contain the user / agent / HKTR assigned unique trade event reference for event identification purpose. | 0..1 (1..1) |

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

| Field Ref. No. | Field location | Field name | Data Type | Description | Usage Rule | Card. |
|----------------|--|----------------|-----------|--|---|----------------|
| 1.3 | /tr:eventActivityReportRetracted | onBehalfOf | --- | Indicates which party (and accounts) a trade is being processed for. | <p>If the request is submitted by the agent participant, this field is used to specify the actual reporting party.</p> <p>If “submittingParty” is different from “reportingParty” as specified in the XML block “requestDocumentHeader” (Refer to appendix A.4.2), it must be specified with same value as the “reportingParty” field.</p> <p>If the party is submitting the request for itself, this block must be omitted.</p> <p>The HKTR-R system does not support reference to an account rather than a party.</p> | 0..4 (0..1) |
| 1.3.1 | /tr:eventActivityReportRetracted/onBehalfOf | partyReference | Reference | The party for which the message receiver should work. | Only HKTR Entity ID, LEI, SWIFTBIC, CICR, and BRN are supported. The party referenced must be a HKTR participant. | 0..1 (1..1) |
| | /tr:eventActivityReportRetracted/onBehalfOf/partyReference | @href | xsd:IDREF | The reference to a party. | It indicates the reference of the party block representing the actual reporting party. | Req. |

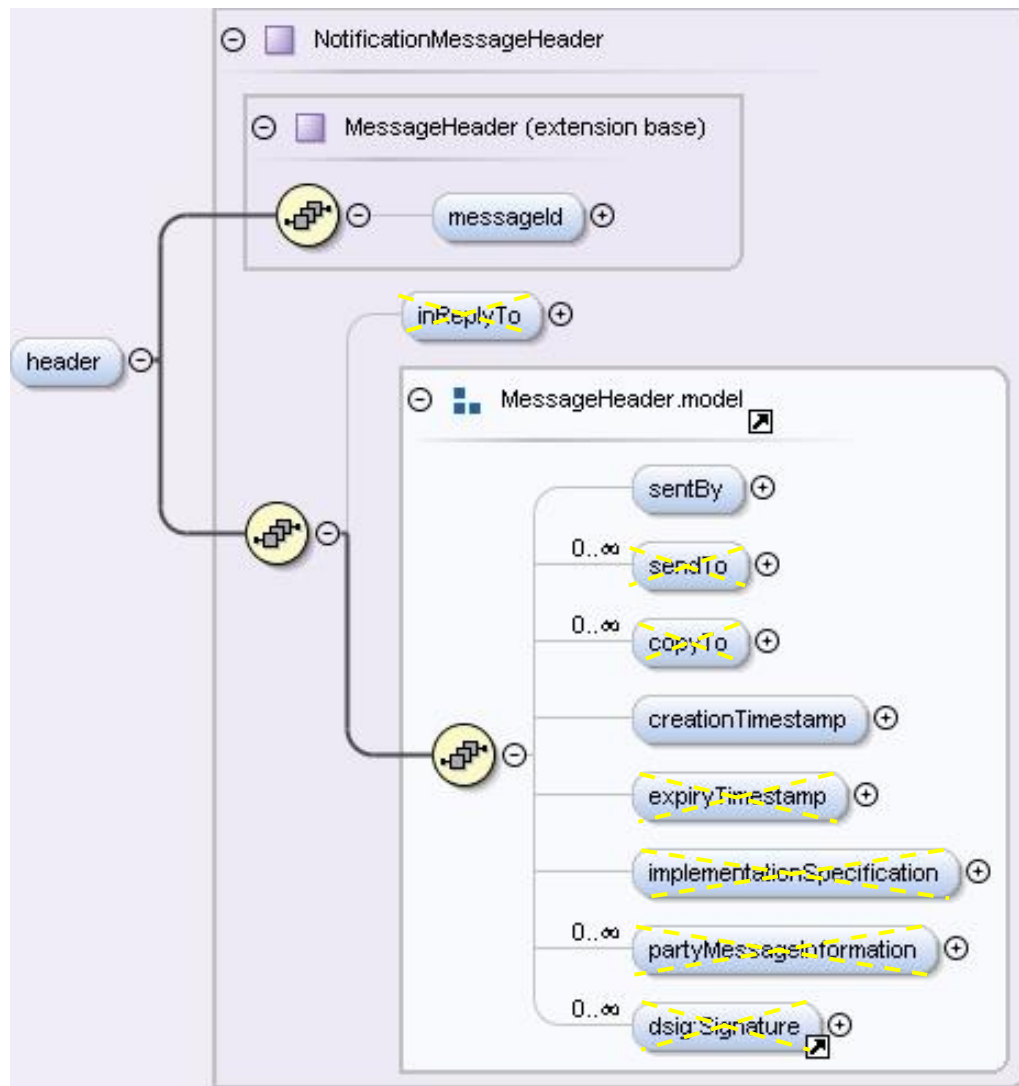
| Field Ref. No. | Field location | Field name | Data Type | Description | Usage Rule | Card. |
|----------------|--|------------|-----------|---|------------|-----------------|
| 1.5 | /tr:eventActivityReportRetracted | party | --- | <p>A legal entity or a subdivision of a legal entity.</p> <p>Parties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

| Field Ref. No. | Field location | Field name | Data Type | Description | Usage Rule | Card. |
|----------------|--|----------------|----------------------------|---|---|-----------------|
| 1.5.1 | /tr:eventActivityReportRetracted/party | partyId | xsd:normalizedString (255) | <p>A party identifier can be one of the either</p> <ul style="list-style-type: none"> • Legal Entity Identifier • HKTR Entity ID • SWIFT BIC • Certificate of Incorporation (CI) / Certificate of Registration (CR) Number • Hong Kong Business Registration Number (BRN) <p>For Party ID SWIFT BIC and BRN, party should input the first eight digits only Example SWIFTBIC: HKMAHKHHXXX should be inputted as HKMAHKHH BRN: 12345678 – 000 – 04 – 11 – A should be inputted as 12345678</p> <p>For Party ID CICR, party should input all character(s) and digits Example For Local company (CI): Seven digits such as 9999999 For Non-local company (CR): Character(s) plus seven digits such as X9999999 or XX999999.</p> | <p><u>Further format, length and value constraints on different party IDs:</u></p> <p>LEI, HKTR Entity ID, SWIFT BIC, CICR, BRN, User Defined Code: Please refer to the format field in “PartyIdentifierType” sheet as stipulated in the worksheet of “Reporting – Ref – Enumerations and coding schemes.xls”.</p> | 0..U (1..15) |
| | /tr:eventActivityReportRetracted/party/partyId | @partyIdScheme | xsd:anyURI | Party Id. Coding Scheme | <p>If the element is referenced by “sentTo”, “onBehalfOf” field of “../tr:eventActivityReportRetracted” or any non-payment related fields (e.g. trade counterparties), it must be one of the followings:</p> <ul style="list-style-type: none"> • “http://www.fpml.org/coding-scheme/external/iso17442” (for party using LEI). | Opt. (Req.) |

| Field Ref. No. | Field location | Field name | Data Type | Description | Usage Rule | Card. |
|----------------|--|------------|-----------------------------|---|---|-------|
| | | | | | <ul style="list-style-type: none"> • “http://www.hkicl.com.hk/scheme/hktr/tr-entity-id” (for party using HKTR Entity ID). • “http://www.fpml.org/ext/iso9362” (for party using SWIFT BIC). • “http://www.hkicl.com.hk/scheme/cicrn” (for party using CI/CR number) • “http://www.hkicl.com.hk/scheme/hkbrn” (for party using Hong Kong Business Registration Number). <p>Note that in the submitted document, exactly one of the above can be present.</p> | |
| 1.5.2 | /tr:eventActivityReportRetracted/party | partyName | xsd:normalized String (255) | The party name of the organization. A free format string. | | 0..1 |

A.4.6 NotificationMessageHeader Component

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



| Field Ref. No. | Field location (relative to /tr:eventActivityReport) | Field name | Data Type | Description | Usage Rule | Card. |
|----------------|--|------------------|----------------------------|---|---|-------------|
| 1 | / | header | --- | A type refining the generic message header content to make it specific to request messages. | | 1..1 |
| 1.1 | /header | messageId | xsd:normalized String (40) | A unique identifier generated by the Submitting Party for each trade event request. | This ID cannot be reused regardless of whether the event request is successfully captured or rejected by the HKTR. | 0..1 (1..1) |
| | /header/messageId | @messageIdScheme | xsd:anyURI | Coding Scheme of messageIdScheme. | The HKTR-R system only supports party in coding scheme of " http://www.hkicl.com.hk/scheme/hktr/message-id ". If this attribute is not specified, the above is coding scheme is presumed. | Opt. |

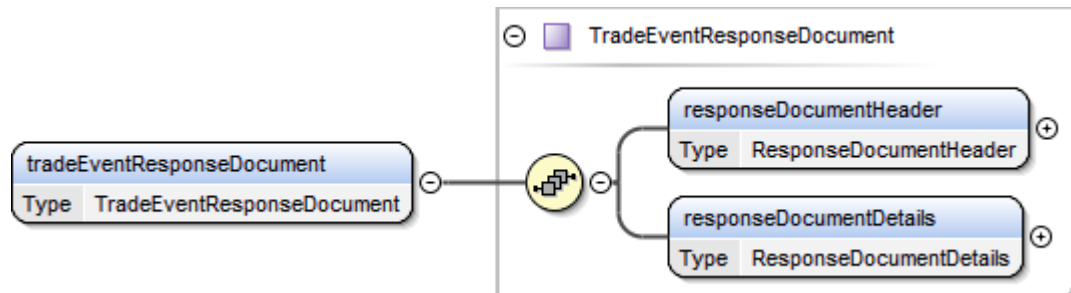
| Field Ref. No. | Field location (relative to /tr:eventActivityReport) | Field name | Data Type | Description | Usage Rule | Card. |
|----------------|--|------------|---------------------------|--|--|-------------|
| 1.2 | /header | sentBy | xsd:normalizedString (20) | <p>The unique identifier (within its coding scheme) for the originator of a message instance.</p> <p>For Party ID SWIFT BIC and BRN, party should input the first eight digits only Example SWIFTBIC: HKMAHKHHXXX should be inputted as HKMAHKHH BRN: 12345678 – 000 – 04 – 11 – A should be inputted as 12345678</p> <p>For Party ID CICR, party should input all character(s) and digits Example For Local company (CI): Seven digits such as 9999999 For Non-local company (CR): Character(s) plus seven digits such as X9999999 or XX999999.</p> | <p>If the element “../tr:eventActivityReport/onBehalfOf” (Refer to section A.4.4) is not specified, the party is the trade reporting party. Otherwise, it is the agent party submitting the request on behalf of the party specified in the element.</p> <p><u>Further format, length and value constraints on different party IDs:</u></p> <p><i>LEI, HKTR Entity ID, SWIFT BIC, CICR, BRN:</i> Please refer to the format field in “PartyIdentifierType” sheet as stipulated in the worksheet of “Reporting – Ref – Enumerations and coding schemes.xls”.</p> | 0..1 (1..1) |

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

A.5 Trade Event Response Document

A.5.1 `trdoc:tradeEventResponseDocument`

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



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

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

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

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

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

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

For each response, there exists:

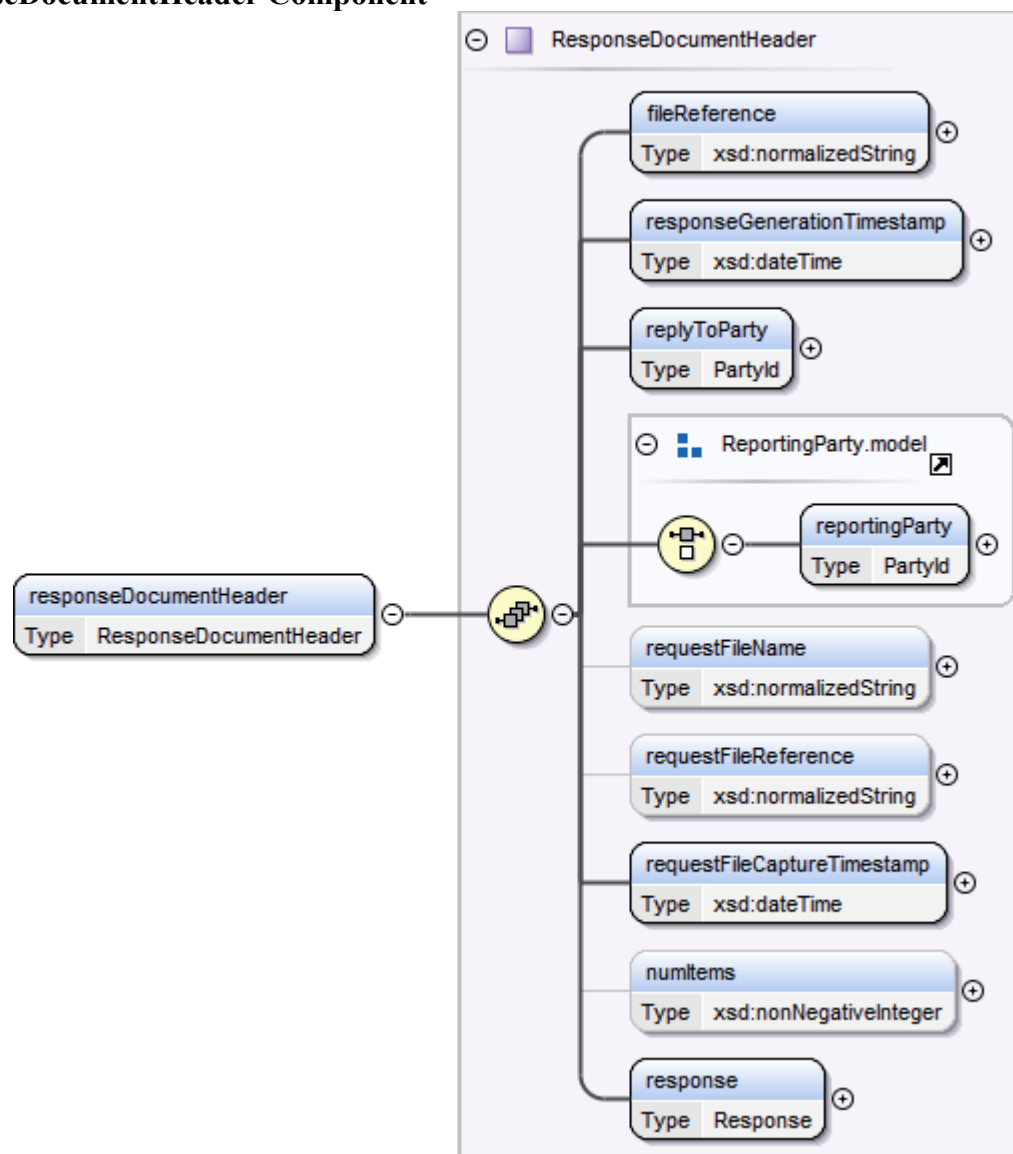
- ***header*** (FpML response message header)

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

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

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

A.5.2 trdoc:responseDocumentHeader Component

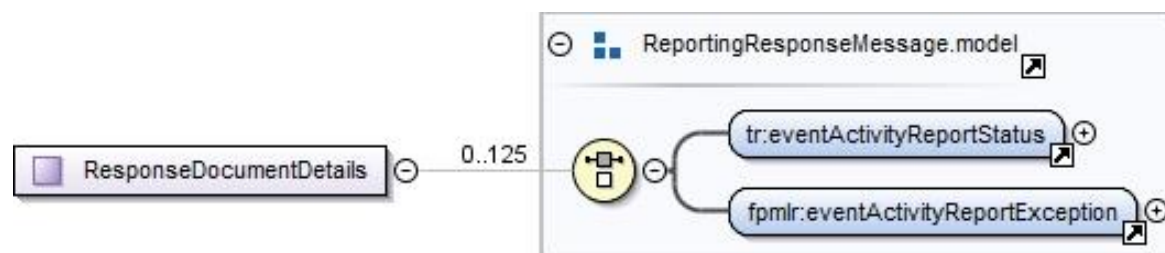


| Field Ref. No. | Field location | Field name | Data Type | Description / Usage Rule | Card. |
|----------------|---|-----------------------------------|---------------------------|--|-------|
| 1 | /trdoc:tradeResponseDocument | trdoc:responseDocumentHeader | --- | The header element for storing file-scoped information | 1..1 |
| 1.1 | /trdoc:tradeResponseDocument/trdoc:responseDocumentHeader | trdoc:fileReference | xsd:normalizedString (30) | A unique document identifier generated by the HKTR-R system to requesting party for reference. | 1..1 |
| 1.2 | /trdoc:tradeResponseDocument/trdoc:responseDocumentHeader | trdoc:responseGenerationTimestamp | xsd:dateTime | The time at which the response file is generated | 1..1 |
| 1.3 | /trdoc:tradeResponseDocument/trdoc:responseDocumentHeader | trdoc:replyToParty | xsd:normalizedString (20) | The TR participant who receives the response. Generally speaking, it should be identical to the submittingParty specified in the request document. | 1..1 |
| | /trdoc:tradeEventRequestDocument/trdoc:requestDocumentHeader/trdoc:replyToParty | @partyIdScheme | xsd:anyURI | <p>It must be one of the followings:</p> <ul style="list-style-type: none"> • "http://www.fpml.org/coding-scheme/external/iso17442" (for party using LEI). • "http://www.hkicl.com.hk/scheme/hktr/tr-entity-id" (for party using HKTR Entity ID). • "http://www.fpml.org/ext/iso9362" (for party using SWIFT BIC). • "http://www.hkicl.com.hk/scheme/cicrn" (for party using CI/CR number) • "http://www.hkicl.com.hk/scheme/hkbrn" (for party using Hong Kong Business Registration Number). <p>Note that the party specified must be a HKTR participant.</p> | Req. |
| 1.4 | /trdoc:tradeResponseDocument/trdoc:responseDocumentHeader | trdoc:reportingParty | xsd:normalizedString (20) | <p>The HKTR Entity ID, LEI, SWIFTBIC, CICR, or BRN of the reporting party.</p> <p>The reporting party must be a HKTR participant.</p> | 0..1 |

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

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

A.5.3 trdoc:responseDocumentDetails Component

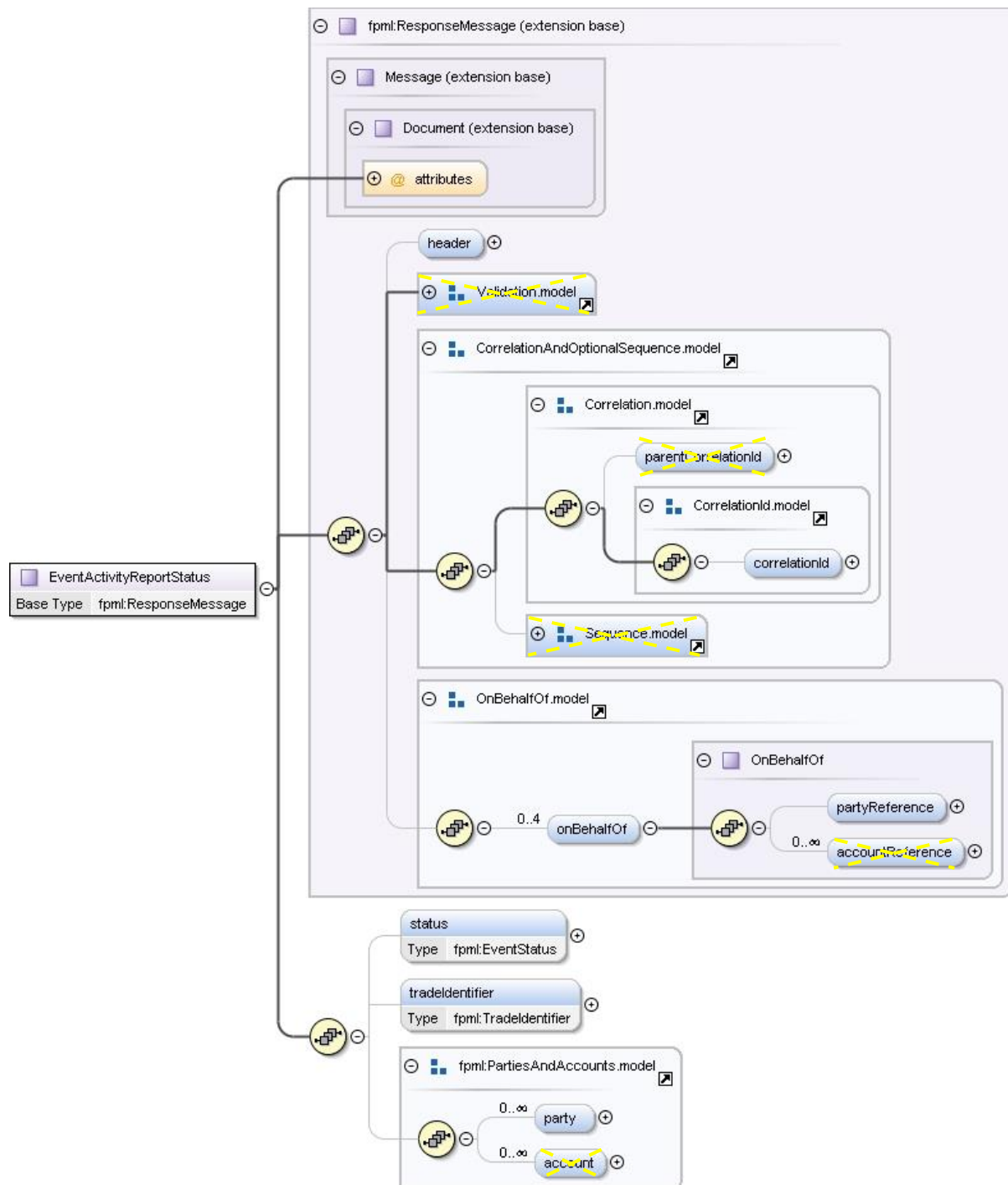


| Field Reference Number | Field location | Field name | Data Type | Description / Usage Rule | Card. |
|------------------------|---|-------------------------------|-----------|---|--------|
| 2 | /trdoc:tradeResponseDocument | trdoc:responseDocumentDetails | --- | <p>The document detail block embeds detail response message of either type eventActivityReportStatus or eventActivityReportException.</p> <p>The whole block will be absent if document level exception occurs since the system cannot proceed to process individual requests in the request document.</p> | 0..1 |
| 2.1 | /trdoc:tradeResponseDocument/trdoc:responseDocumentDetails | tr:eventActivityReportStatus | --- | <p>Used only if the purpose of the file is "Reporting".</p> <p>Either a custom eventActivityReportStatus or the FpML eventActivityReportException message block will be returned.</p> <p>If the original request is processed successfully, a custom eventActivityReportStatus message block will be returned.</p> <p>For detailed format description, refer to appendix A.5.4.</p> | 1..125 |
| | /trdoc:tradeResponseDocument/trdoc:responseDocumentDetails/tr:eventActivityReportStatus | @fpmlVersion | --- | The FpML version. For FpML 5.7, the string "5-7" will be returned. | Req. |

| Field Reference Number | Field location | Field name | Data Type | Description / Usage Rule | Card. |
|------------------------|---|------------------------------|-----------|---|--------|
| 2.2 | /trdoc:tradeResponseDocument/trdoc:responseDocumentDetails | eventActivityReportException | --- | <p>Used only if the purpose of the file is “Reporting”.</p> <p>Either a custom eventActivityReportStatus or the FpML eventActivityReportException message block will be returned.</p> <p>If the original request cannot be processed successfully, an FpML eventActivityReportException message block will be returned</p> <p>For detailed format description, refer to appendix A.5.5.</p> | 1..125 |
| | /trdoc:tradeResponseDocument/trdoc:responseDocumentDetails/eventActivityReportException | @fpmlVersion | --- | The FpML version. For FpML 5.7, the string “5-7” will be returned. | Req. |

A.5.4 eventActivityReportStatus Component

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

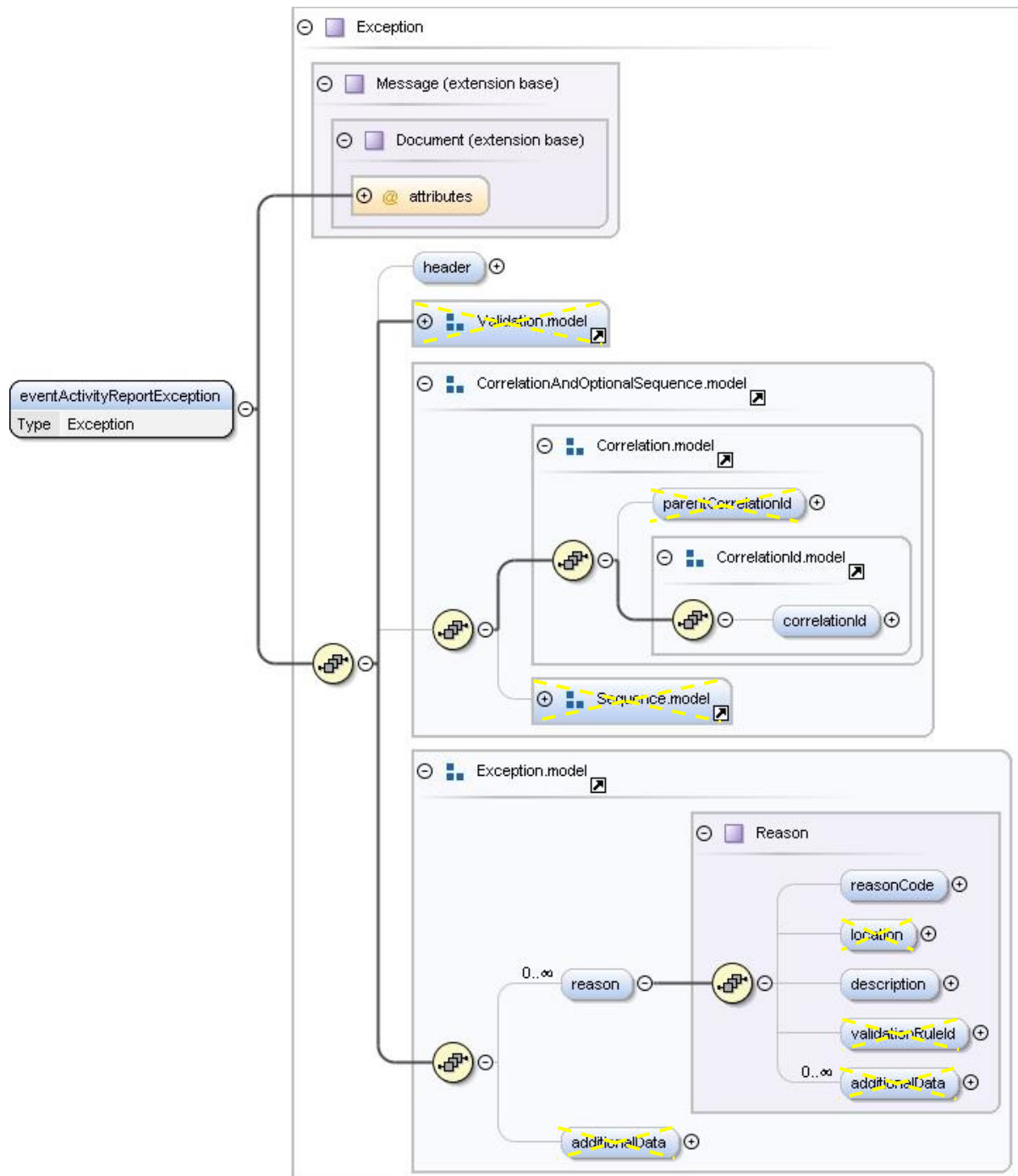


| Field Reference Number | Field location | Field name | Data Type | Description / Usage Rule | Card. |
|------------------------|---|------------------------------|---------------------------|--|------------------|
| 1 | / | tr:eventActivityReportStatus | --- | | 0..U (1..125) |
| 1.1 | /tr:eventActivityReportStatus | header | --- | A type refining the generic message header content to make it specific to request messages. For detailed layout, refer to appendix A.5.6. | 0..1 (1..1) |
| 1.2 | /tr:eventActivityReportStatus | correlationId | xsd:normalizedString (40) | A qualified identifier used to correlate between messages. The HKTR-R system will return the assigned Event Reference. | 0..1 (1..1) |
| | /tr:eventActivityReportStatus/correlationId | @correlationIdScheme | xsd:anyURI | Always returns the HKTR-R system assigned event reference under the URI: " http://www.hkicl.com.hk/scheme/hktr/event-re/ " | Req. |
| 1.3 | /tr:eventActivityReportStatus | onBehalfOf | --- | Indicates which party (and accounts) a trade is being processed for. If the original request is submitted by an agent on behalf of reporting party, the field carries the reporting party's HKTR Entity Id. | 0..1 |
| 1.3.1 | /tr:eventActivityReportStatus/onBehalfOf | partyReference | Reference | The party for which the message receiver should work. | 0..1 |
| | /tr:eventActivityReportStatus/onBehalfOf/partyReference | @href | xsd:IDREF | A reference to a party | Req. |
| 1.4 | /tr:eventActivityReportStatus | tr:status | xsd:normalizedString(63) | Defines the status of a trade event. For the valid values of status, please refer to "EventStatus" as stipulated in the worksheet of "Reporting – Ref – Enumerations and coding schemes.xls" | 0..1 |
| | /tr:eventActivityReportStatus/tr:status | @eventStatusScheme | xsd:anyURI | Always returns the HKTR-R coding scheme URI for event status: " http://www.hkicl.com.hk/scheme/hktr/reporting/event-status/ " | Opt. |

| Field Reference Number | Field location | Field name | Data Type | Description / Usage Rule | Card. |
|------------------------|---|--------------------|---|--|-----------------|
| 1.5 | /tr:eventActivityReportStatus | tr:tradeIdentifier | TradeIdentifier. Refer to section A.6.3.3.7 for details. | The HKTR-R system will return the TR Trade Reference if the trade event status is "Completed". | 0..1 |
| 1.6 | /tr:eventActivityReportStatus | party | --- | A legal entity or a subdivision of a legal entity. Parties can perform multiple roles in a trade lifecycle. For example, the principal parties obligated to make payments from time to time during the term of the trade, but may include other parties involved in, or incidental to, the trade, such as parties acting in the role of broker, calculation agent, etc. In FpML roles are defined in multiple places within a document. | 0..U (0..50) |
| 1.6.1 | /tr:eventActivityReportStatus /party | partyId | xsd:normalizedString (20) | A party identifier, e.g. a S.W.I.F.T. bank identifier code (BIC). The HKTR-R system returns the HKTR-R system's participant Id. when referring to the submitting party or the reporting parties of the original request. | 0..U (1..15) |
| | /tr:eventActivityReportStatus /party/partyId | @partyIdScheme | xsd:anyURI | Party Id. Coding Scheme. | Opt. (Req.) |

A.5.5 eventActivityReportException Component

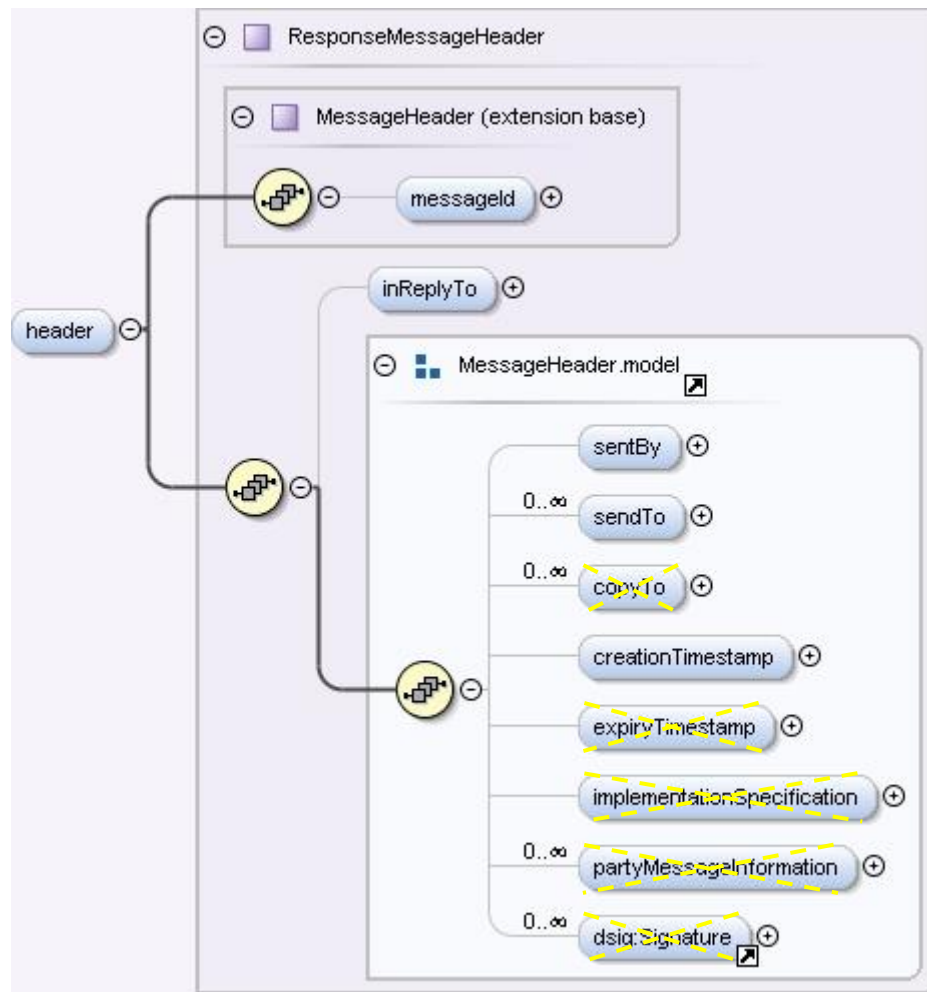
The structure of `eventActivityReportException` block is illustrated in the following diagram:



| Field Reference Number | Field location | Field name | Data Type | Description / Usage Rule | Card. |
|------------------------|---|------------------------------|---------------------------|---|------------------|
| 2 | / | eventActivityReportException | --- | | 0..U (1..125) |
| 2.1 | /eventActivityReportException | header | --- | A type refining the generic message header content to make it specific to request messages. For detailed layout, refer to appendix A.5.6. | 0.1 (1..1) |
| 2.2 | /eventActivityReportException | correlationId | xsd:normalizedString (40) | A qualified identifier used to correlate between messages. The HKTR-R system will return the assigned Event Reference. Under critical exception that the correlation Id of the original request cannot be acquired, there will be no values for this element. | 0..1 |
| | /eventActivityReportException/correlationId | @correlationIdScheme | xsd:anyURI | Always returns the HKTR-R system assigned event reference under the URI: " http://www.hkicl.com.hk/scheme/hktr/event-ref " | Req. |
| 2.3 | /eventActivityReportException | reason | --- | An instance of the Reason type used to record the nature of any errors associated with a message. | 0..U (1..20) |
| 2.3.1 | /eventActivityReportException/reason | reasonCode | xsd:normalizedString (6) | A machine interpretable error code. Note that the HKTR-R system will return HKTR-R-specific error code, instead of the FpML standard codes | 0.1 (1..1) |
| | /eventActivityReportException/reason/reasonCode | @reasonCodeScheme | xsd:anyURI | Always returns the HKTR-R coding scheme URI for reason code: " http://www.hkicl.com.hk/scheme/hktr/reporting/reason-code ". | Opt. |
| 2.3.2 | /eventActivityReportException/reason | description | xsd:string (1024) | Plain English text describing the associated error condition | 0..1 |

A.5.6 ResponseMessageHeader (for Reporting) Component

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



| Field Reference Number | Field location (relative to /tr:eventActivityReportStatus or /eventActivityReportException) | Field name | Data Type | Description / Usage Rule | Card. |
|------------------------|---|-----------------------|---------------------------|--|----------------|
| 1 | / | header | --- | A type refining the generic message header content to make it specific to request messages. | 1..1 |
| 1.1 | /header | messageId | xsd:normalizedString (40) | A unique identifier (within its coding scheme) assigned to the message. It is the unique response ID generated by HKTR-R system. | 0..1 (1..1) |
| | /header/messageId | @messageIdScheme | xsd:anyURI | The HKTR-R system only supports party in coding scheme of " http://www.hkicl.com.hk/scheme/hktr/message-id ". | Req. |
| 1.2 | /header | inReplyTo | xsd:normalizedString (40) | A copy of the unique message identifier (within its own coding scheme) to which this message is responding. It is the message ID specified by user on the request message corresponding to this response. In case of the request message is not well-formed, an empty tag of inReplyTo would be presented. | 0..1 (1..1) |
| | /header/inReplyTo | @messageIdScheme | xsd:anyURI | The HKTR-R system only supports party in coding scheme of " http://www.hkicl.com.hk/scheme/hktr/message-id ". | Req. |
| 1.3 | /header | sentBy | xsd:normalizedString (35) | The unique identifier (within its coding scheme) for the originator of a message instance. In HKTR-R, it must be "HKTR". | 0..1 (1..1) |
| | /header/sentBy | @messageAddressScheme | xsd:anyURI | As the message must be from HKTR, the URL must be: <ul style="list-style-type: none"> "http://www.hkicl.com.hk/scheme/hktr/hktr" | Opt. (Req.) |
| 1.4 | /header | sendTo | xsd:normalizedString (20) | A unique identifier (within its coding scheme) indicating an intended recipient of a message. In HKTR-R, it must be the submitting party of the request. | 0..U (1..1) |

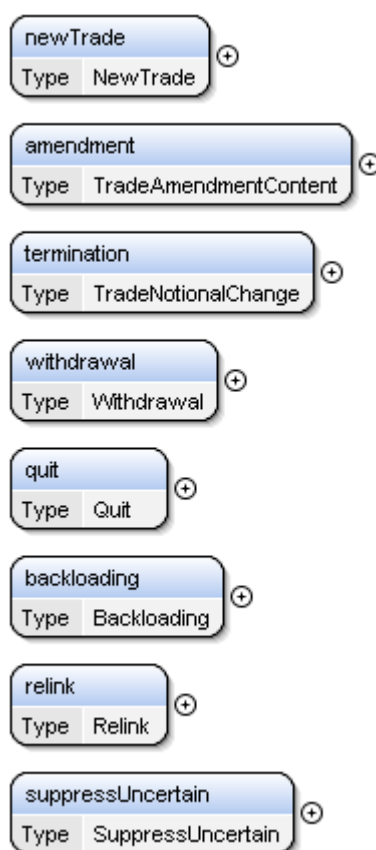
| Field Reference Number | Field location (relative to /tr:eventActivityReportStatus or /eventActivityReportException) | Field name | Data Type | Description / Usage Rule | Card. |
|------------------------|---|-----------------------|--------------|--|-------------|
| | /header/sendTo | @messageAddressScheme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

A.6 FpML structures for reporting purpose

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

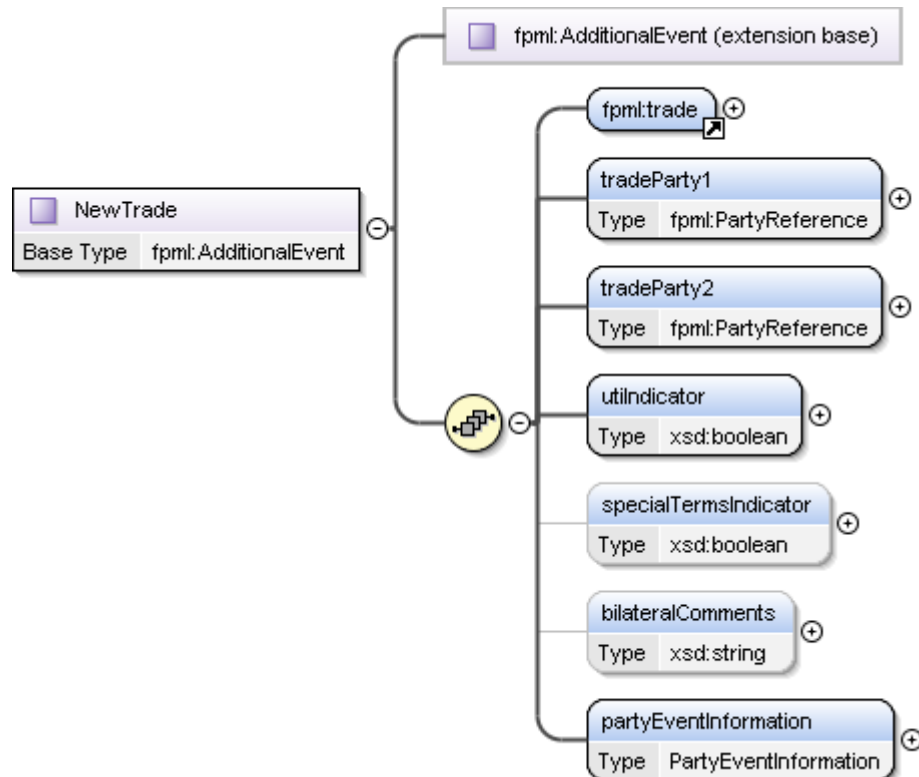
A.6.1 Reporting - Trade Events

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



A.6.1.1 Reporting - New Trade

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



| Field Reference Number | Field location (with root being the "NewTrade"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|---|--------------------------|--|--|-------|
| 1 | /tr:newTrade | trade | Trade. Refer to section A.6.2 for details. | A full description of the trade content. | 1..1 |
| 2 | /tr:newTrade/ | tr:tradeParty1 | Reference | Trade Party 1 means one of the counterparties to the transaction. Order entry is not significant for Trade Party 1 and Trade Party 2. | 1..1 |
| | /tr:newTrade/tr:tradeParty1 | @href | xsd:IDREF | Reference to a party. | Req. |
| 3 | /tr:newTrade/ | tr:tradeParty2 | Reference | Trade Party 2 means one of the counterparties to the transaction other than Trade Party 1. Order entry is not significant for Trade Party 1 and Trade Party 2. | 1..1 |
| | /tr:newTrade/tr:tradeParty2 | @href | xsd:IDREF | Reference to a party. | Req. |
| 4 | /tr:newTrade/ | tr:utilIndicator | xsd:boolean | To indicate whether a Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) exists for the trade. The UTI-USI refers to the unique transaction identifier reportable under the mandatory reporting requirements in the US pursuant to the Dodd-Frank Act. When the value is true, the UTI-USI must be used in the tradeId of PartyTradeIdentifier. Refer to section A.6.3.3.7 for details. | 1..1 |
| 5 | /tr:newTrade/ | tr:specialTermsIndicator | xsd:boolean | To indicate whether the transaction includes any core economic terms that materially affect the pricing of the transaction. | 0..1 |
| 6 | /tr:newTrade/ | tr:bilateralComments | xsd:string(255) | A bilaterally agreed transaction identifier which is unique, shared and paired between the two counterparties, where there is no UTI-USI and UTI-TID. | 0..1 |
| 7 | /tr:newTrade/ | tr:partyEventInformation | PartyEventInformation. Refer to section A.6.3.3.8 for details. | A structure for storing event specific information for a trade party. | 1..1 |

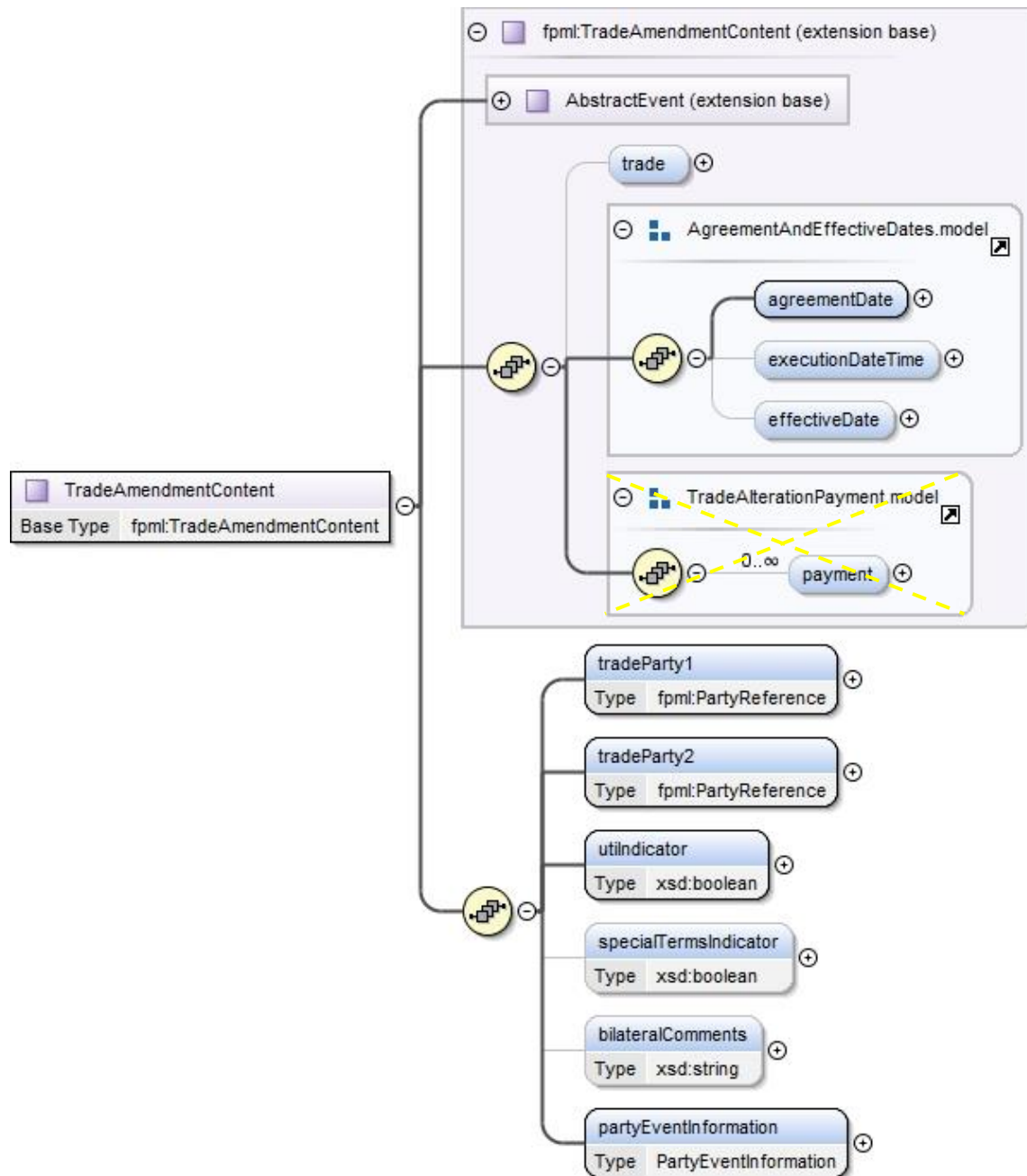
A.6.1.2 Reporting - Amendment

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

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

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

Please note that there are non-amendable fields for each product. For the list of non-amendable fields, please refer to section A.6.5.



| Field Reference Number | Field location (with root being the "TradeAmendmentContent"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|--------------------------|--|--|----------------|
| 1 | / | trade | Trade. Refer to section A.6.2 for details. | A full description of the amended trade. | 1..1 |
| 2 | / | agreementDate | xsd:date | The post-trade event trade date (i.e. the date of agreeing the post-trade event). | 0..1 (1..1) |
| 3 | / | executionDateTime | xsd:dateTime | Post trade event trade date and time as in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00). | 0..1 |
| 4 | / | effectiveDate | xsd:date | The effective date of the post-trade event. | 0..1 |
| 6 | / | tr:tradeParty1 | Reference | Trade Party 1 means one of the counterparties to the transaction. Order entry is not significant for Trade Party 1 and Trade Party 2. | 1..1 |
| | /tr:tradeParty1 | @href | xsd:IDREF | Reference to a party. | Req. |
| 7 | / | tr:tradeParty2 | Reference | Trade Party 2 means one of the counterparties to the transaction other than Trade Party 1. Order entry is not significant for Trade Party 1 and Trade Party 2. | 1..1 |
| | /tr:tradeParty2 | @href | xsd:IDREF | Reference to a party. | Req. |
| 8 | / | tr:utiIndicator | xsd:boolean | To indicate whether a Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) exists for the trade. The UTI-USI refers to the unique transaction identifier reportable under the mandatory reporting requirements in the US pursuant to the Dodd-Frank Act. When the value is true, the UTI-USI must be used in the tradeId of PartyTradeIdentifier. Refer to section A.6.3.3.7 for details. | 1..1 |
| 9 | / | tr:specialTermsIndicator | xsd:boolean | To indicate whether the transaction includes any core economic terms that materially affect the pricing of the transaction. | 0..1 |
| 10 | / | tr:bilateralComment | xsd:string(255) | A bilaterally agreed transaction identifier which is unique, | 0..1 |

| Field Reference Number | Field location (with root being the "TradeAmendmentContent"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|--------------------------|--|--|-------|
| | | s | | shared and paired between the two counterparties, where there is no UTI-USI and UTI-TID. | |
| 11 | / | tr:partyEventInformation | PartyEventInformation. Refer to section A.6.3.3.8 for details. | A structure for storing event specific information for a trade party. | 1..1 |

A.6.1.3 Reporting - Termination

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

Depending on the type of the product, different fields are used in terminating the trade, as depicted in the following table:

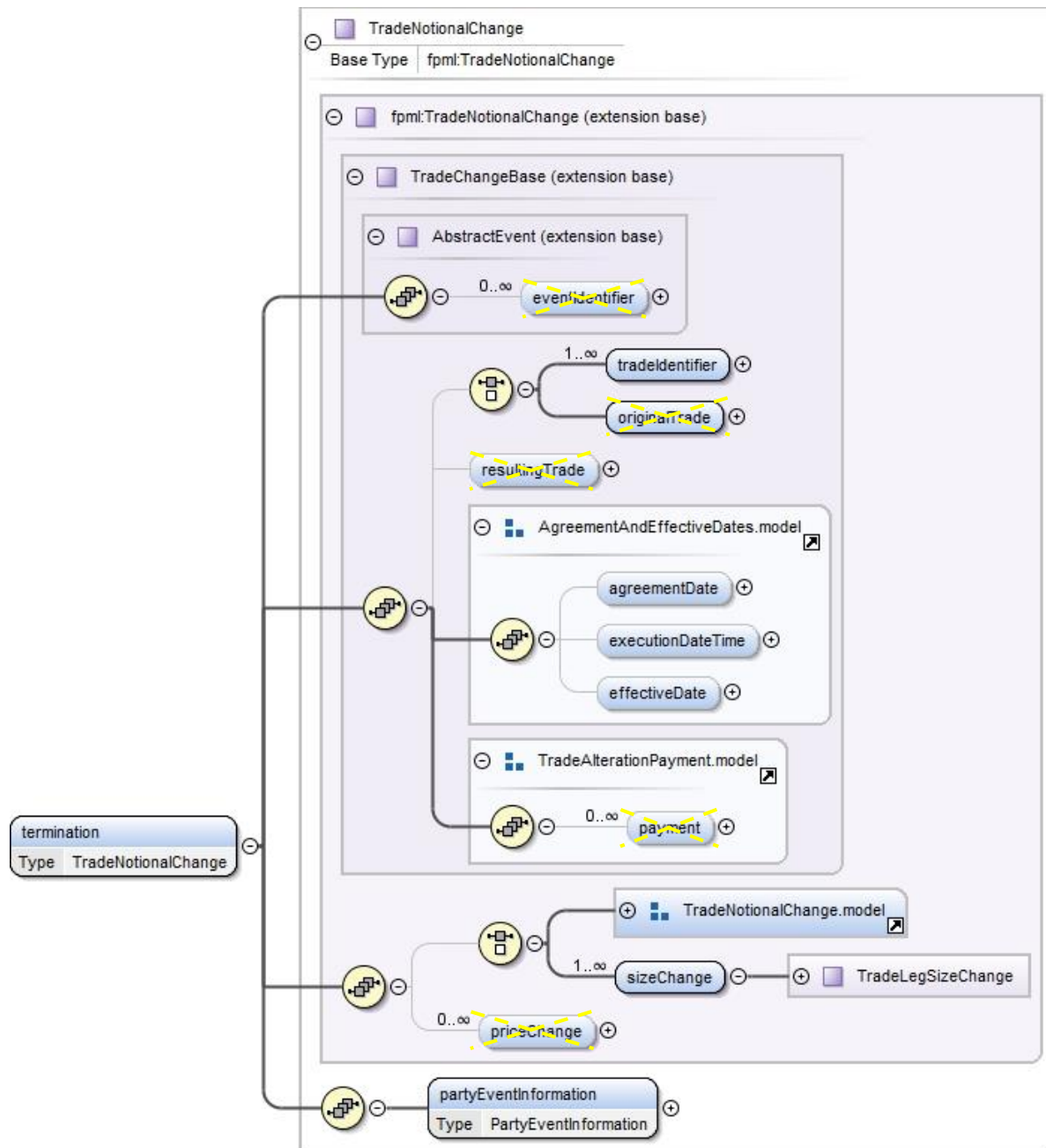
| Product taxonomy | Applicable field(s) for terminating the product |
|---|--|
| All supported Credit products except Exotic products | - changeInNotionalAmount - outstandingNotionalAmount |
| All supported Commodity products except Exotic products | - legType - changeInNumberOfUnits - outstandingNumberOfUnits |

In all the above cases, the amount of termination should be specified in “changeIn~” fields, whereas the remaining amount of termination after the termination should be specified in “outstanding~” fields.

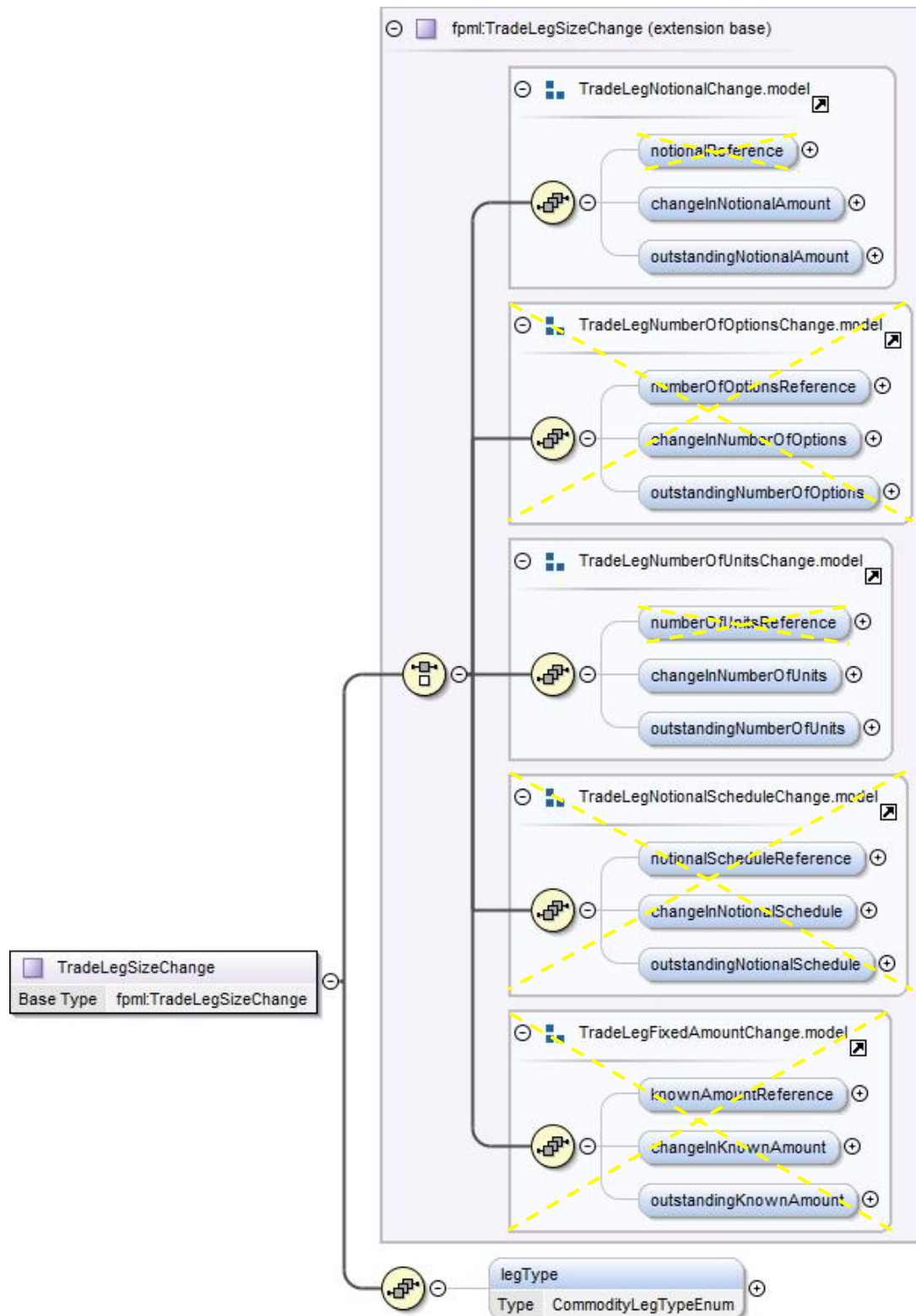
As this event is now extended with proprietary fields for trade repository reporting purpose, one should override the default TradeNotionalChange type with “tr:TradeNotionalChange” type using the **xsi:type** declaration.

Please note that since FpML 5.7, the new branch “sizeChange” has been used for indicating notional change instead of the deprecated “TradeNotionalChange.model”, because “sizeChange” supports notional changes or unit changes for multiple legs. The use of this new element under the supported products is depicted as follows:

| Product taxonomy | Applicable sizeChange elements for the product |
|---|--|
| All supported Credit products except Exotic products | - sizeChange[1]/changeInNotionalAmount - sizeChange[1]/outstandingNotionalAmount |
| All supported Commodity products except Exotic products | - sizeChange[1]/legType - sizeChange[1]/changeInNumberOfUnits - sizeChange[1]/outstandingNumberOfUnits - sizeChange[2]/legType - sizeChange[2]/changeInNumberOfUnits - sizeChange[2]/outstandingNumberOfUnits |



The “sizeChange” element in “termination” element can be expanded as follows. Note that there are customized elements inside this structure. To use these customized elements, user should override the default `TradeLegSizeChange` type with “tr:TradeLegSizeChange” type using the `xsi:type` declaration.



| Field Reference Number | Field location (with root being the "TradeNotionalChange"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|------------------------|--|--|----------------|
| 1 | / | tradeIdentifier | TradeIdentifier. Refer to section A.6.3.3.7 for details. | The trade identifier of the trade that is being terminated. | 1..U (1..1) |
| 2 | / | agreementDate | xsd:date | The post-trade event trade date (i.e. the date of agreeing the post-trade event). | 0..1 (1..1) |
| 3 | / | executionDateTime | xsd:dateTime | Post trade event trade date and time as in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00). | 0..1 |
| 4 | / | effectiveDate | xsd:date | The effective date of the post-trade event. | 0..1 |
| 5 | / | sizeChange | --- | <p>A structure describing a change to the size of a single leg or stream of a trade.</p> <p>For Credit products, there should always be only 1 sizeChange element with the use of the "Notional Amount" field group.</p> <p>For Commodity products, there should be 1 to 2 sizeChange elements with the use of the "Number of Units" field group.</p> | 1..U (1..2) |
| 5.1 | /sizeChange | changeInNotionalAmount | --- | <p>Either (/sizeChange/changeInNotionalAmount and/or /sizeChange/outstandingNotionalAmount) or (/sizeChange/legType and/or /sizeChange/changeInNumberOfUnits and/or /sizeChange/outstandingNumberOfUnits)</p> <p>Specifies the fixed amount by which the Notional Amount changes.</p> <p>For Credit products, this is the change in notional amount of Credit Single Name, Credit Index or Credit Index Tranche.</p> | 0..1 |

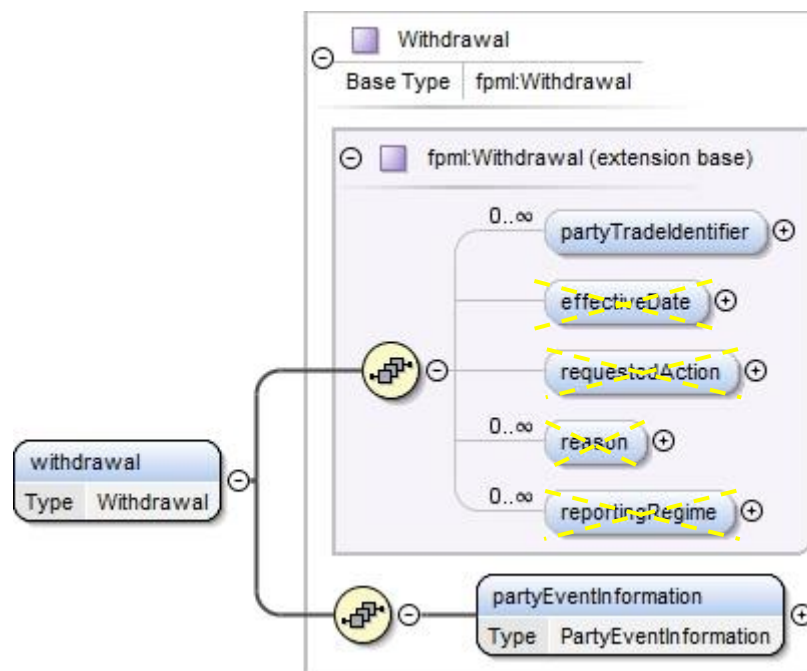
| Field Reference Number | Field location (with root being the "TradeNotionalChange"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|---------------------------|---|---|-------------|
| | | | | A non-negative value should be used for HKTR-R system. | |
| 5.1.1 | /sizeChange/changeInNotionalAmount | currency | Scheme: Currency (xsd:normalizedString (3)) | The currency in which an amount is denominated. | 0..1 (1..1) |
| | /sizeChange/changeInNotionalAmount/currency | @currencyScheme | xsd:anyURI | <p>The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R.</p> <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15</p> | Opt. |
| 5.1.2 | /sizeChange/changeInNotionalAmount | Amount | xsd:decimal (20,10) (non-negative) | The monetary quantity in currency units for each product. | 0..1 (1..1) |
| 5.2 | /sizeChange | outstandingNotionalAmount | --- | <p>Either (/sizeChange/changeInNotionalAmount and/or /sizeChange/outstandingNotionalAmount) or (/sizeChange/legType and/or /sizeChange/changeInNumberOfUnits and/or /sizeChange/outstandingNumberOfUnits)</p> <p>Specifies the Notional Amount after the Change, if applicable.</p> <p>For Credit products, this is the outstanding notional amount of Credit Single Name, Credit Index or Credit Index Tranche.</p> <p>Note that the currency in changeInNotionalAmount element and that in outstandingNotionalAmount element</p> | 0..1 (1..1) |

| Field Reference Number | Field location (with root being the "TradeNotionalChange"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|--------------------------|---|---|-------------|
| | | | | should be consistent. A non-negative value should be used for HKTR-R system. | |
| 5.2.1 | /sizeChange/outstandingNotionalAmount | currency | Scheme: Currency (xsd:normalizedString (3)) | The currency in which an amount is denominated. | 0..1 (1..1) |
| | /sizeChange/outstandingNotionalAmount/currency | @currencyScheme | xsd:anyURI | The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix N Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15 | Opt. |
| 5.2.2 | /sizeChange/outstandingNotionalAmount | amount | xsd:decimal (20,10) (non-negative) | The monetary quantity in currency units. | 0..1 (1..1) |
| 5.3 | /sizeChange | changeInNumberOfUnits | xsd:decimal (20,10) (non-negative) | Either (/sizeChange/changeInNotionalAmount and/or /sizeChange/outstandingNotionalAmount) or (/sizeChange/legType and/or /sizeChange/changeInNumberOfUnits and/or /sizeChange/outstandingNumberOfUnits) Specifies the change in number of units/quantities of the Commodity Leg as specified in the tr:legType element. | 0..1 |
| 5.4 | /sizeChange | outstandingNumberOfUnits | xsd:decimal (20,10) (non-negative) | Either (/sizeChange/changeInNotionalAmount and/or /sizeChange/outstandingNotionalAmount) or (/sizeChange/legType and/or | 0..1 (1..1) |

| Field Reference Number | Field location (with root being the "TradeNotionalChange"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|--------------------------|--|--|-------|
| | | | | <p>/sizeChange/changeInNumberOfUnits and/or /sizeChange/outstandingNumberOfUnits)</p> <p>Specifies the outstanding number of units or quantities of the Commodity Leg as specified in the tr:legType element.</p> | |
| 5.5 | /sizeChange | tr:legType | Enumerated type: commodityLegType | <p>Either (/sizeChange/changeInNotionalAmount and/or /sizeChange/outstandingNotionalAmount) or (/sizeChange/legType and/or /sizeChange/changeInNumberOfUnits and/or /sizeChange/outstandingNumberOfUnits)</p> <p>Specifies the leg type of a Commodity product, if applicable, by which the Number of Units changes.</p> | 0..1 |
| 6 | / | tr:partyEventInformation | PartyEventInformation. Refer to section A.6.3.3.8 for details. | A structure for storing event specific information for a trade party. | 1..1 |

A.6.1.4 Reporting - Withdrawal

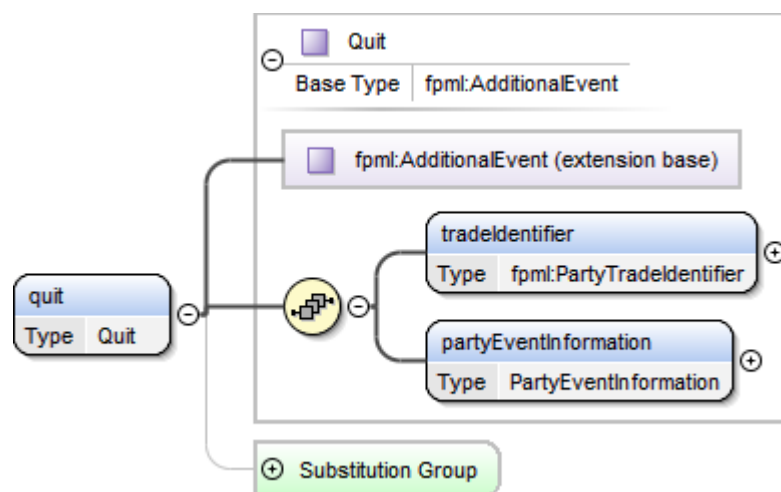
A HKTR extended event to handle trade withdrawal requests. One should override the default Withdrawal type with “**tr:Withdrawal**” type using the **xsi:type** declaration.



| Field Reference Number | Field location (with root being the “Withdrawal”-typed element) | Field name | Data Type | Description | Card. |
|------------------------|---|--------------------------|--|---|-------------|
| 1 | / | partyTradeIdentifier | TradeIdentifier. Refer to section A.6.3.3.7 for details. | The trade identifier of the trade that is being withdrawn. | 0..U (1..1) |
| 2 | / | tr:partyEventInformation | PartyEventInformation. Refer to section A.6.3.3.8 for details. | A structure for storing event specific information for a trade party. | 1..1 |

A.6.1.5 Reporting - Quit

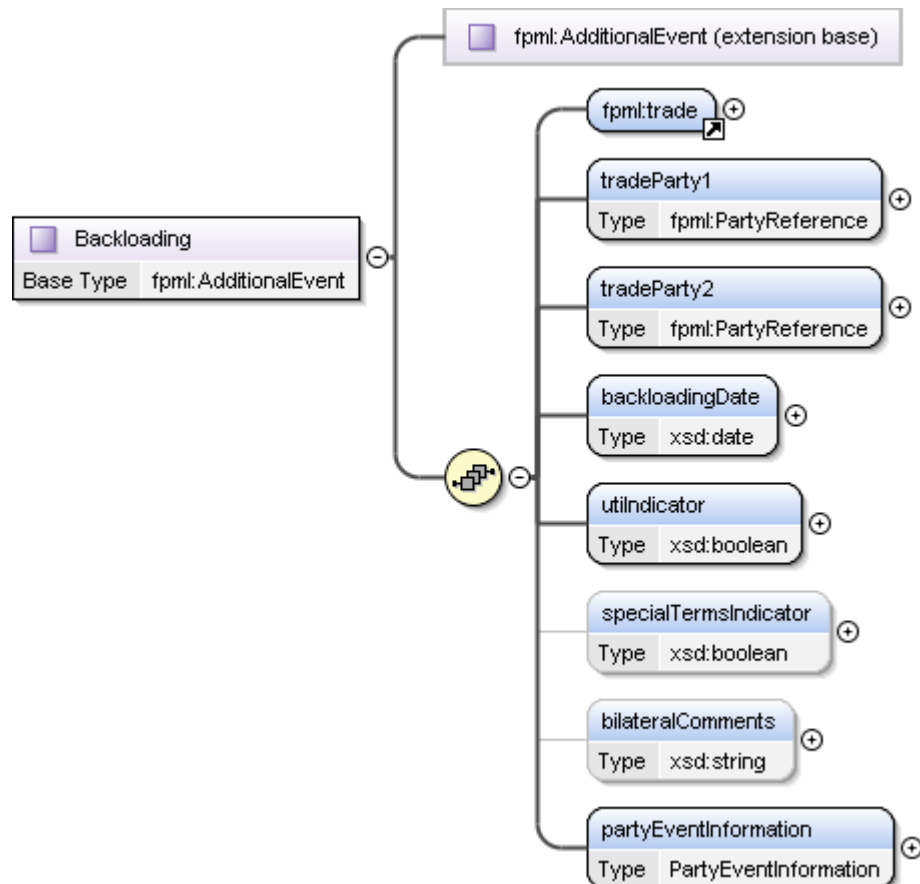
A proprietary event dedicated to handle trade quitting. To use this proprietary event, one should use the “**tr:quit**” element in substitution of FpML standard “**additionalEvent**” element.



| Field Reference Number | Field location (with root being the “Quit”-typed element) | Field name | Data Type | Description | Card. |
|------------------------|---|--------------------------|--|---|-------|
| 1 | / | tradeIdentifier | TradeIdentifier. Refer to section A.6.3.3.7 for details. | The trade identifier of the trade that is being quit. | 1..1 |
| 2 | / | tr:partyEventInformation | PartyEventInformation. Refer to section A.6.3.3.8 for details. | A structure for storing event specific information for a trade party. | 1..1 |

A.6.1.6 Reporting - Backloading

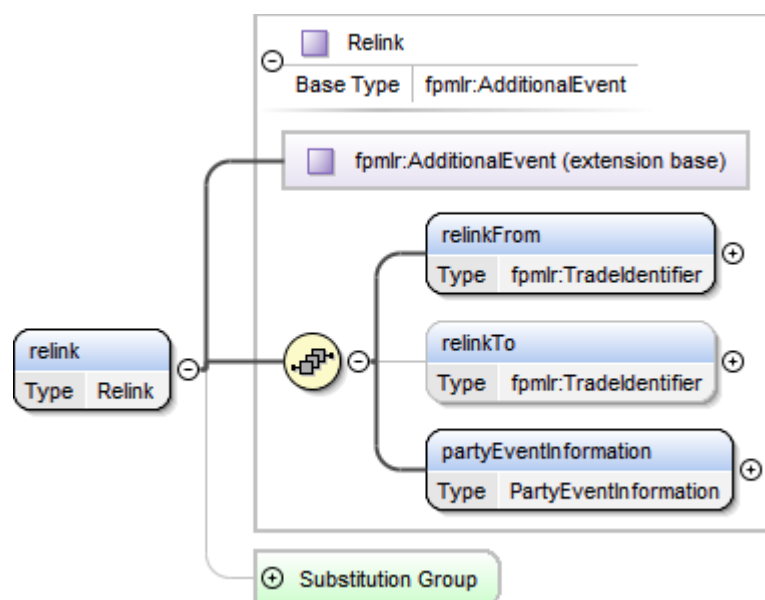
A proprietary event dedicated to handle trade back-loading. To use this proprietary event, one should use the “**tr:backloading**” element in substitution of FpML standard “**additionalEvent**” element.





| Field Reference Number | Field location (with root being the "Backloading"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|--------------------------|--|--|-------|
| 1 | / | trade | Trade. Refer to section A.6.2 for details. | A full description of the trade to be backloaded. | 1..1 |
| 2 | / | tr:tradeParty1 | Reference | Trade Party 1 means one of the counterparties to the transaction. Order entry is not significant for Trade Party 1 and Trade Party 2. | 1..1 |
| | /tr:tradeParty1 | @href | xsd:IDREF | Reference to a party. | Req. |
| 3 | / | tr:tradeParty2 | Reference | Trade Party 2 means one of the counterparties to the transaction other than Trade Party 1. Order entry is not significant for Trade Party 1 and Trade Party 2. | 1..1 |
| | /tr:tradeParty2 | @href | xsd:IDREF | Reference to a party. | Req. |
| 4 | / | tr:backloadingDate | xsd:date | The date of the trade snapshot being reported. | 1..1 |
| 5 | / | tr:utiIndicator | xsd:boolean | To indicate whether a Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) exists for the trade. The UTI-USI refers to the unique transaction identifier reportable under the mandatory reporting requirements in the US pursuant to the Dodd-Frank Act. When the value is true, the UTI-USI must be used in the tradeId of PartyTradeIdentifier. Refer to section A.6.3.3.7 for details. | 1..1 |
| 6 | / | tr:specialTermsIndicator | xsd:boolean | To indicate whether the transaction includes any core economic terms that materially affect the pricing of the transaction. | 0..1 |
| 7 | / | tr:bilateralComments | xsd:string(255) | A bilaterally agreed transaction identifier which is unique, shared and paired between the two counterparties, where there is no UTI-USI and UTI-TID. | 0..1 |
| 8 | / | tr:partyEventInformation | PartyEventInformation. Refer to section A.6.3.3.8 for details. | A structure for storing event specific information for a trade party. | 1..1 |

A.6.1.7 Reporting - Relink

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



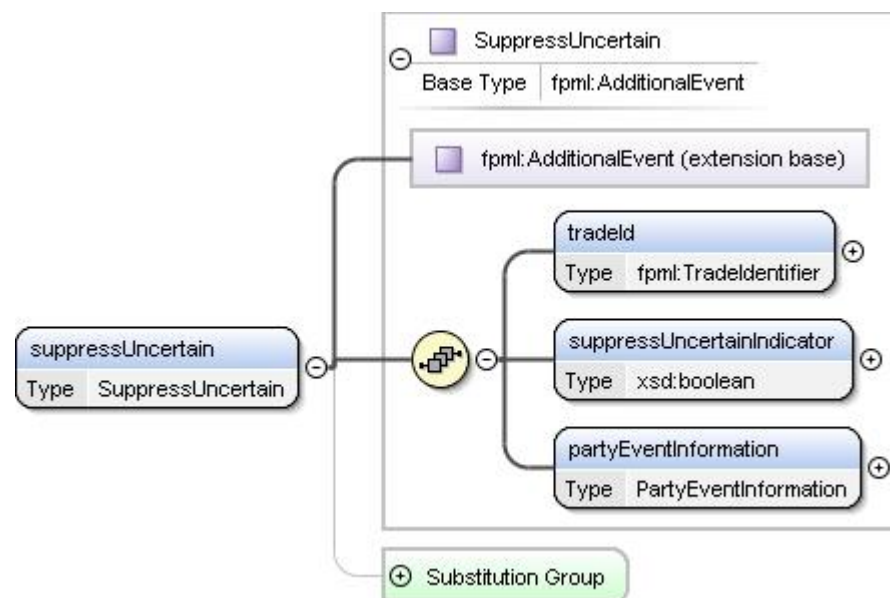
| Field Reference Number | Field location (with root being the "Relink"-typed element) | Field name | Data Type | Description | Card. | Match. field |
|------------------------|---|---------------|--|--|-------|--------------|
| 1 | / | tr:relinkFrom | TradeIdentifier. Refer to section A.6.3.3.7 for details. | This field is used to relink two Mis-Linked Trades by using each party's HKTR trade reference. The two reporting parties should bilaterally agree with each other on the input sequence of "Relink From" and "Relink To", as each of the two fields must exactly match with counterparty. Different | 1..1 | ID |
| 2 | / | tr:relinkTo | TradeIdentifier. Refer to section A.6.3.3.7 for details. | | 0..1 | ID |

| Field Reference Number | Field location (with root being the “Relink”-typed element) | Field name | Data Type | Description | Card. | Match. field | | | | | | | | | | | | | | | | | | | | | | | | |
|----------------------------|---|------------------------------|--|---|----------------|----------------|------|------|------|------|----------------|----------------|------|------|------|------|----------------------------|----------------------------|--------------------|--------------------|------------------|------------------|----------------------------|----------------------------|--------------------|--------------------|------------------|------------------|--|--|
| | | | | <p>input sequence by the two reporting parties will arise event unmatched.</p> <p>For Example:</p> <div><div><p>Mis-linked Trade</p><table><tr><td><u>Party A</u></td><td><u>Party B</u></td></tr><tr><td>TRa1</td><td>TRb1</td></tr><tr><td>TRa2</td><td>TRb2</td></tr></table></div><div><p>Corrected Trade</p><table><tr><td><u>Party A</u></td><td><u>Party B</u></td></tr><tr><td>TRa1</td><td>TRb1</td></tr><tr><td>TRa2</td><td>TRb2</td></tr></table></div></div> <p><u>Example of Relink (Accepted event)</u></p> <table><tr><th>Relink Request by Party A:</th><th>Relink Request by Party B:</th></tr><tr><td>Relink From - TRa1</td><td>Relink From - TRa1</td></tr><tr><td>Relink To - TRb1</td><td>Relink To - TRb1</td></tr></table> <p><u>Example of Relink (Rejected event)</u></p> <table><tr><th>Relink Request by Party A:</th><th>Relink Request by Party B:</th></tr><tr><td>Relink From - TRa1</td><td>Relink From - TRb1</td></tr><tr><td>Relink To - TRb1</td><td>Relink To - TRa1</td></tr></table> <p>For the above “accepted-event” example, the two trades with trade references TRa2 and TRb2 will then become unlinked and undergo linking in the system day-end process.</p> <p>Note: If the “relinkTo” field is missing, the trade reference inputted in "relinkFrom" field would be marked as single-sided trade. (Assuming that the events submitted by both parties are exactly matched).</p> | <u>Party A</u> | <u>Party B</u> | TRa1 | TRb1 | TRa2 | TRb2 | <u>Party A</u> | <u>Party B</u> | TRa1 | TRb1 | TRa2 | TRb2 | Relink Request by Party A: | Relink Request by Party B: | Relink From - TRa1 | Relink From - TRa1 | Relink To - TRb1 | Relink To - TRb1 | Relink Request by Party A: | Relink Request by Party B: | Relink From - TRa1 | Relink From - TRb1 | Relink To - TRb1 | Relink To - TRa1 | | |
| <u>Party A</u> | <u>Party B</u> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| TRa1 | TRb1 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| TRa2 | TRb2 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| <u>Party A</u> | <u>Party B</u> | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| TRa1 | TRb1 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| TRa2 | TRb2 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Relink Request by Party A: | Relink Request by Party B: | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Relink From - TRa1 | Relink From - TRa1 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Relink To - TRb1 | Relink To - TRb1 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Relink Request by Party A: | Relink Request by Party B: | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Relink From - TRa1 | Relink From - TRb1 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Relink To - TRb1 | Relink To - TRa1 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 2 | / | tr:partyEventInform ation | PartyEventInformation. Refer to section A.6.3.3.8 for | A structure for storing event specific information for a trade party. | 1..1 | | | | | | | | | | | | | | | | | | | | | | | | | |

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

A.6.1.8 Reporting - Suppress Uncertain

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

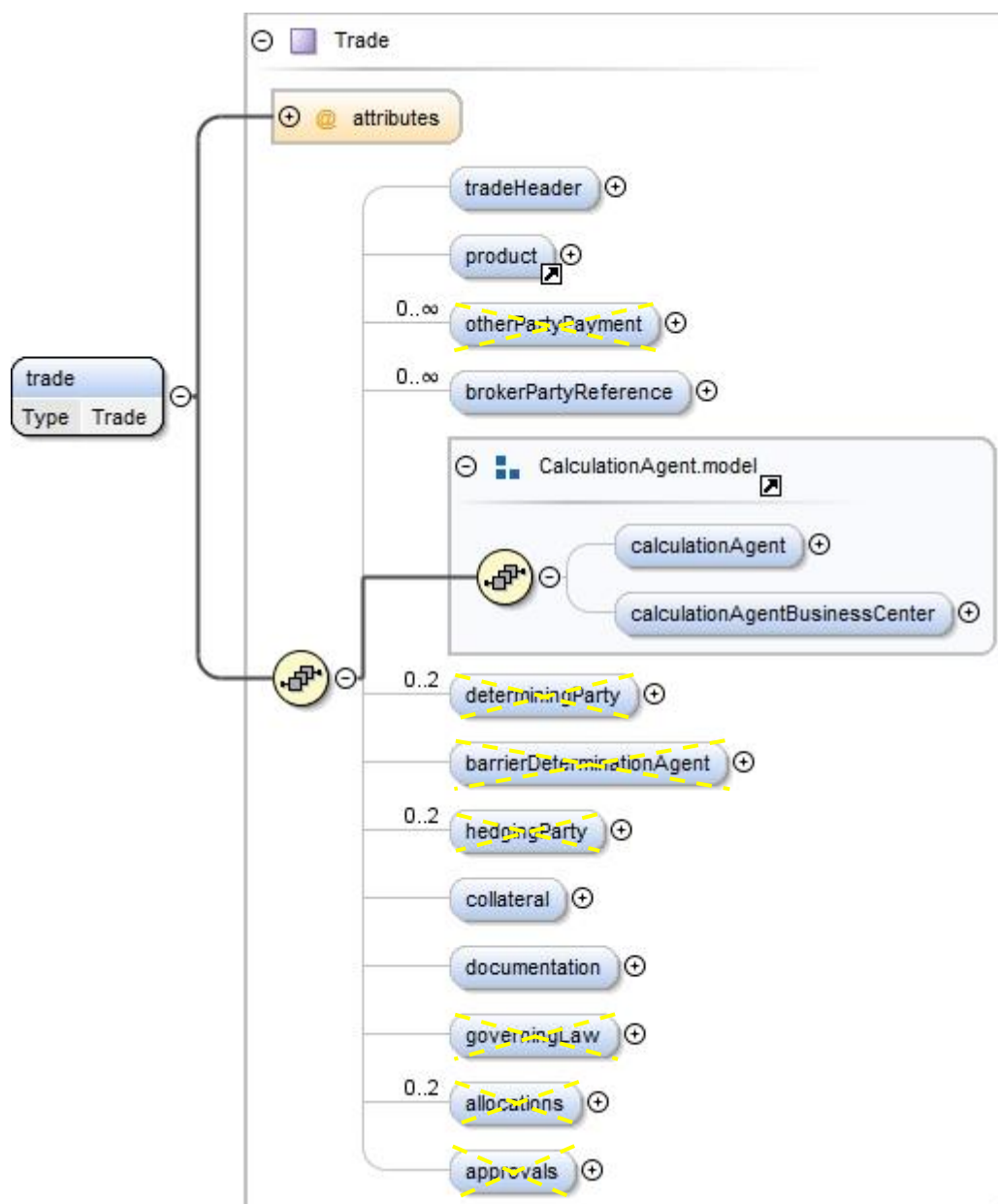


| Field Reference Number | Field location (with root being the "SuppressUncertain"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|------------|--|--|-------|
| 1 | / | tr:tradeId | TradeIdentifier. Refer to section A.6.3.3.7 for details. | Unique trade reference generated by HKTR-R system on the target trade. This is used to correlate the Suppress Uncertain request to the trade submitted by counterparty. | 1..1 |

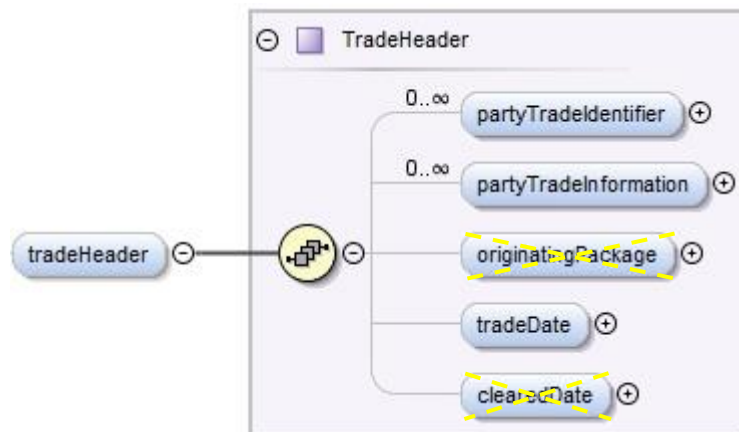
| Field Reference Number | Field location (with root being the "SuppressUncertain"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|-------------------------------|---|---|-------|
| 2 | / | tr:suppressUncertainIndicator | xsd:boolean | <p>If this field is "true", the counterparty's trade will be removed from the Participant Uncertain Unlink Report.</p> <p>If this field is "false", the counterparty's trade will reappear in the Participant Uncertain Unlink Report.</p> <p>Remarks: The linking status of counterparty's trade will NOT be affected by this event request.</p> | 1..1 |
| 3 | / | tr:partyEventInformation | PartyEventInformation. Refer to section A.6.3.3.8 for details. | A structure for storing event specific information for a trade party. | 1..1 |

A.6.2 Reporting - Trade

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



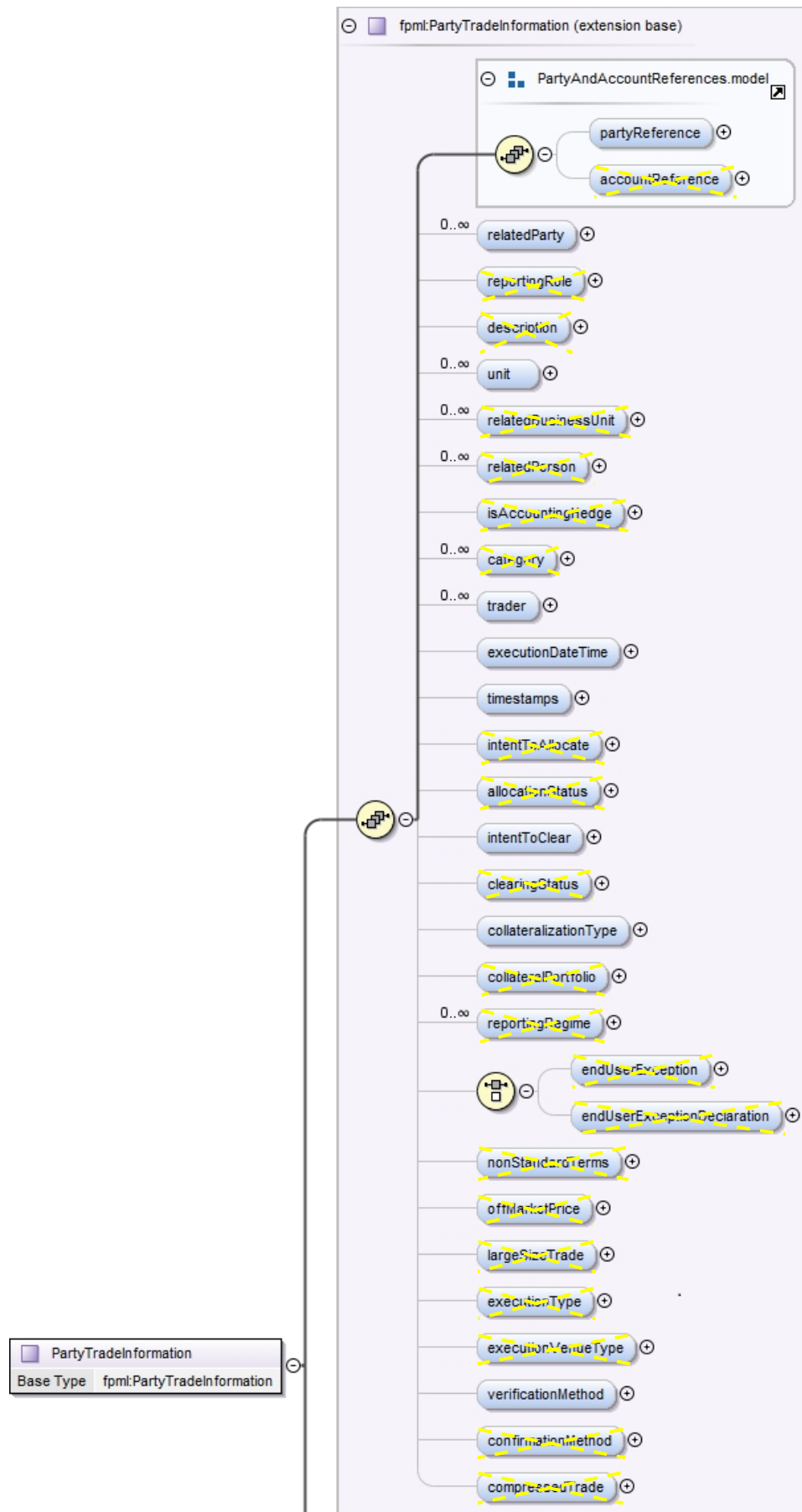
The “tradeHeader” element in “Trade” element can be expanded as follows:

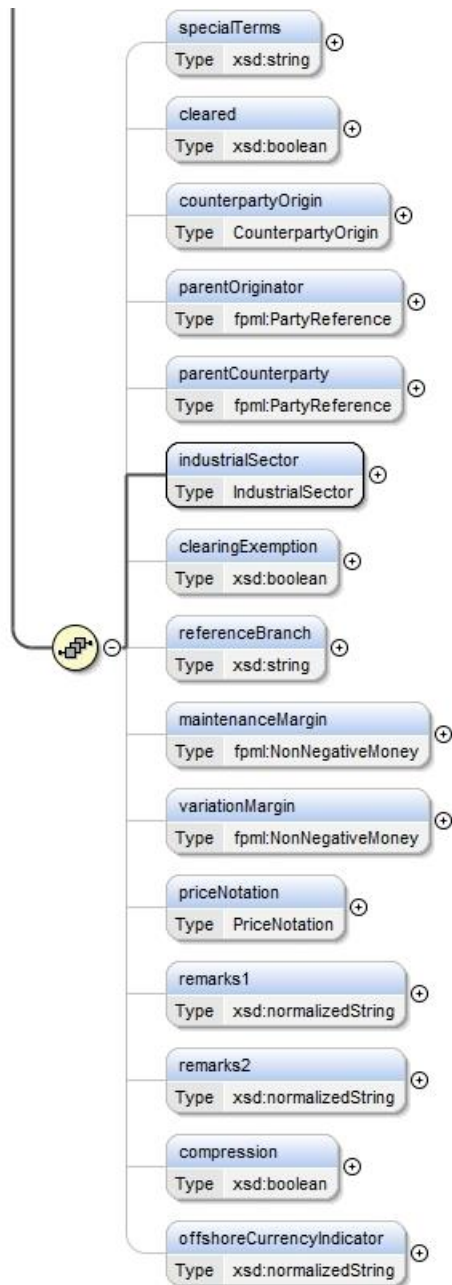


The “partyTradeInformation” element in “TradeHeader” element can be expanded to the following structure.

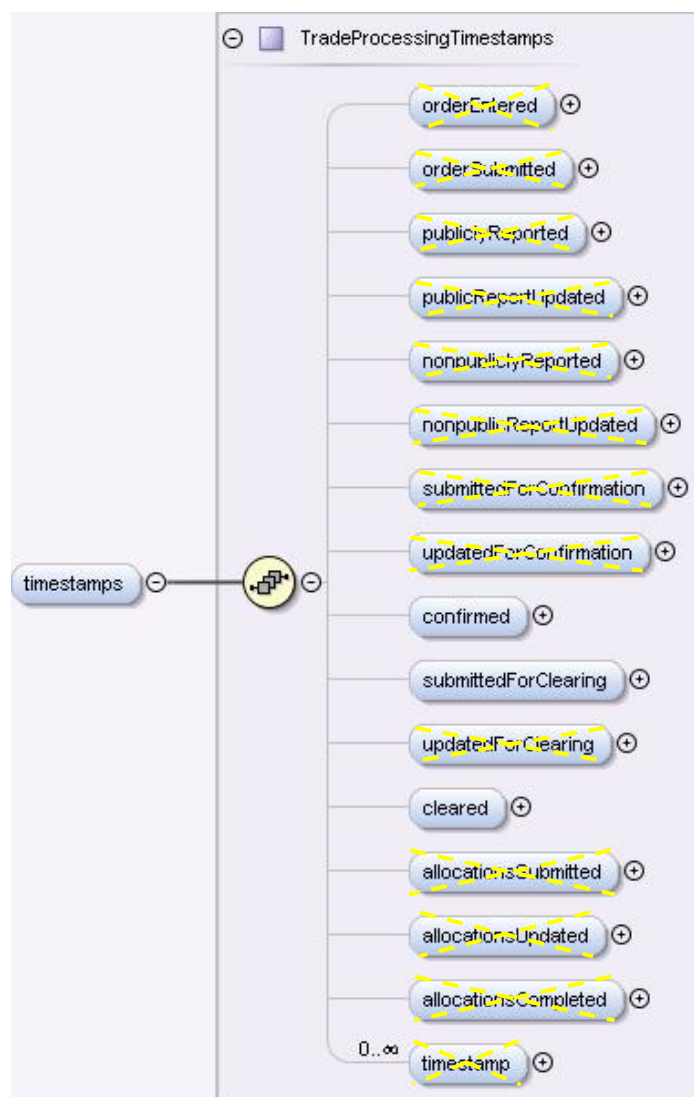
Note that there are customized elements inside this structure. To use these customized elements, user should override the default `PartyTradeInformation` type with “`tr:PartyTradeInformation`” type using the `xsi:type` declaration.

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

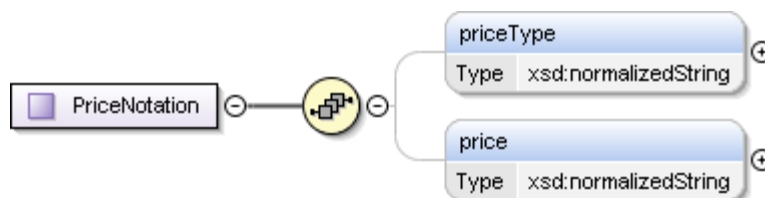




The element “timestamps” can be further expanded as follows:

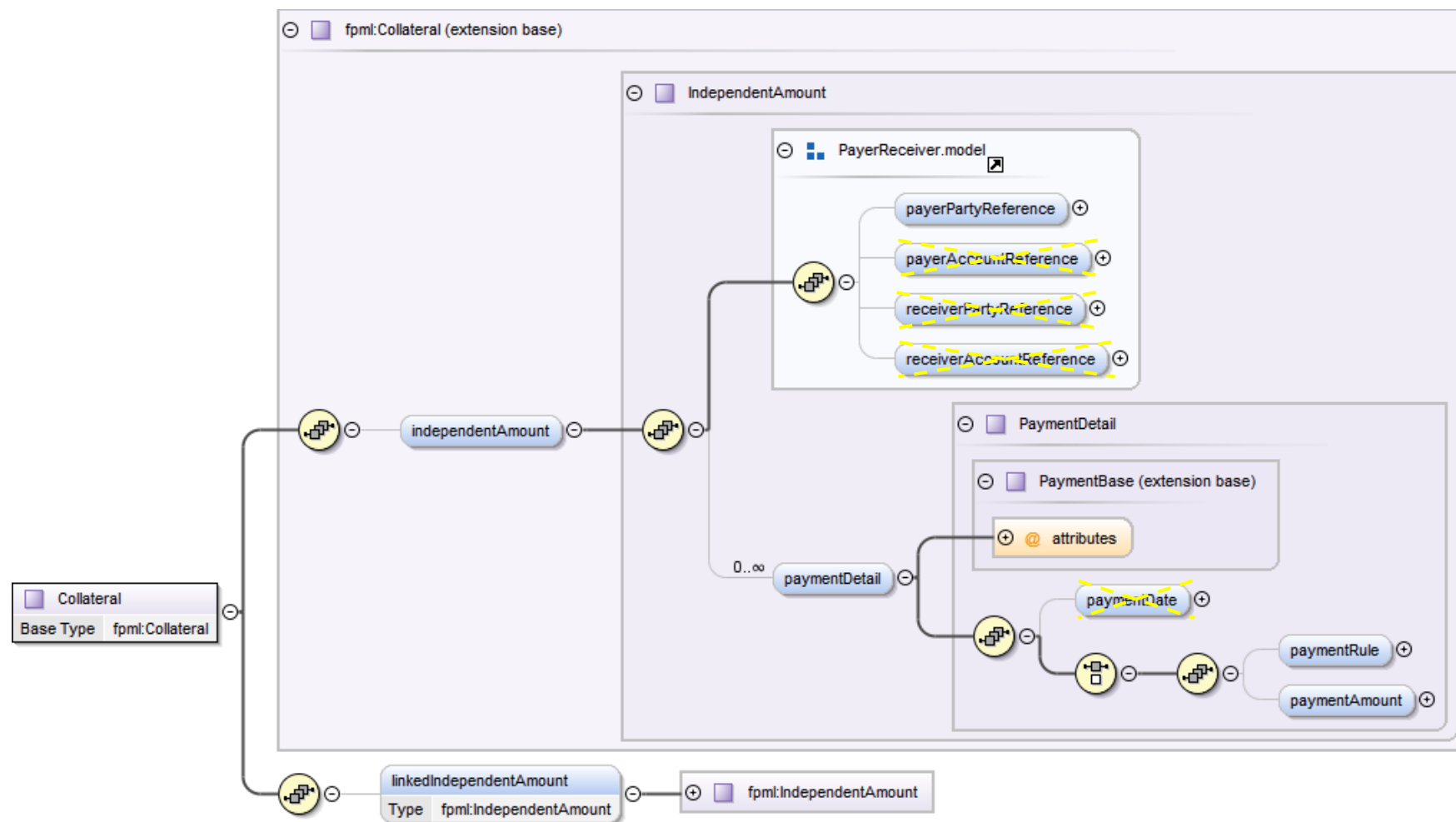


The element “priceNotation” can be further expanded as follows:

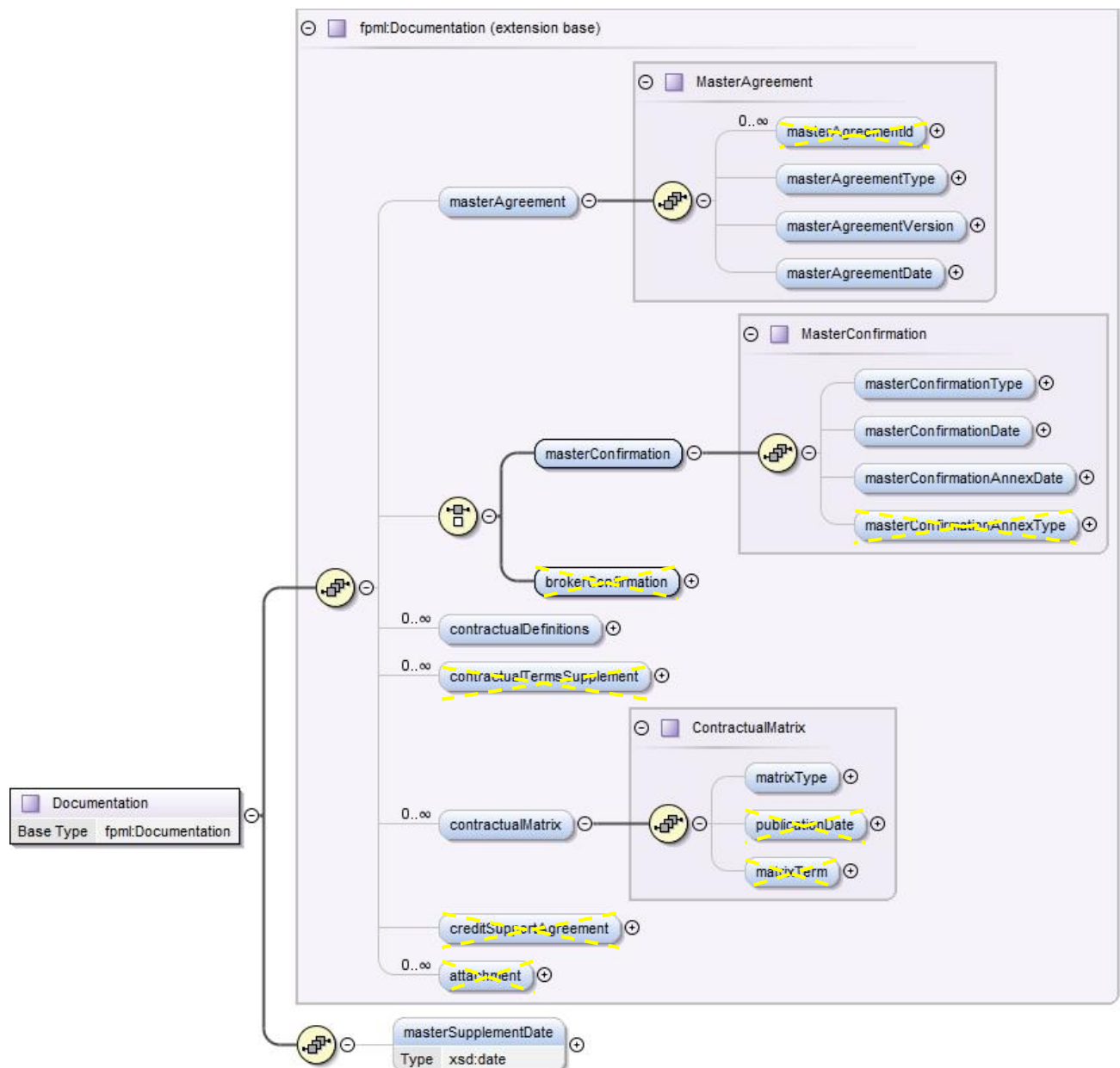


The “product” element in “Trade” element can be substituted by the elements of “Product” type, which is described in section A.6.3.

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



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



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

| Field Reference Number | Field location (Relative to “Trade” element) | Field name | Data Type | Description | Card. |
|------------------------|---|-----------------------|---|--|-----------------|
| 1 | / | tradeHeader | --- | The information on the trade which is not product specific, e.g. trade date. | 0..1 (1..1) |
| 1.1 | /tradeHeader | partyTradeIdentifier | PartyTradeIdentifier. Refer to section A.6.3.3.7 for details. | The trade reference identifier(s) allocated to the trade by the parties involved. | 0..U (1..20) |
| 1.2 | /tradeHeader | partyTradeInformation | --- | Additional trade information that may be provided by each involved party. In HKTR-R, two party trade information blocks from the trade parties are expected. They represent the trade information of the trade party and its counterparty. | 0..U (2..2) |
| 1.2.1 | /tradeHeader/partyTradeInformation | partyReference | Reference | Reference to a party. | 0..1 (1..1) |
| | /tradeHeader/partyTradeInformation/partyReference | @href | xsd:IDREF | Reference to a party. | Req. |
| 1.2.2 | /tradeHeader/partyTradeInformation | relatedParty | --- | Identifies a related party performing a role within the transaction. | 0..U (0..10) |
| 1.2.2.1 | /tradeHeader/partyTradeInformation/relatedParty | partyReference | Reference | Reference to a party. For the “ConfirmationPlatform” role, the partyReference must point to a CP partyId. As a side note, the field cardinality requirement for CP trade reference depends on the party code of the Confirmation Platform (CP partyId). Please refer to A.6.3.3.7 for further details. For the “ClearingOrganization” role, the partyReference must point to a CCP partyId. | 0..1 (1..1) |

| Field Reference Number | Field location (Relative to "Trade" element) | Field name | Data Type | Description | Card. |
|------------------------|--|------------|--|---|--------------|
| | | | | For the "CounterpartyBeforeCCP Novation", "PrimeBroker", "ExecutingBroker", "ClearingFirm", or "ExecutionAgent" role, the partyReference can point to HKTR Entity ID, LEI, SWIFT BIC, BR Number or CI/CR partyId. | |
| | /tradeHeader/partyTradeInformation/relatedParty/partyReference | @href | xsd:IDREF | Reference to a party. | Req. |
| 1.2.2.2 | /tradeHeader/partyTradeInformation/relatedParty | role | Scheme: PartyRole (xsd:normalizedString(63)) | <p>The category of the relationship. The related party performs the role specified in this field for the base party. For example, if the role is "ClearingOrganization", the related party acts as a clearing platform for the base party.</p> <p>Note that HKTR-R system supports the following roles: "ClearingFirm", "ClearingOrganization", "ConfirmationPlatform", "CounterpartyBeforeCCPNovation", "ExecutingBroker", "ExecutionAgent", "PrimeBroker", and "SettlementAgent"</p> <p><u>ClearingOrganization</u> "ClearingOrganization" means the code of the Central Counterparty through which the trade was, or is intended to be, cleared, if applicable.</p> <p>There can only be one "ClearingOrganization" defined in the document.</p> <p><u>ConfirmationPlatform</u> "ConfirmationPlatform" means the code of the platform through which, or the manner in which, the trade was confirmed This role is mandatory to be provided.</p> <p>There can only be one "ConfirmationPlatform" defined in the document.</p> | 0..1 (1..1)* |

| Field Reference Number | Field location (Relative to "Trade" element) | Field name | Data Type | Description | Card. |
|------------------------|--|------------------|--------------------------|--|----------------|
| | | | | <p><u>CounterpartyBeforeCCPNovation</u> "CounterpartyBeforeCCPNovation" means Counterparty type of the original trade. Applicable when the trade is novated to face CCP.</p> <p><u>ExecutingAgent / ClearingFirm</u> "ExecutingAgent" / "ClearingFirm" indicates whether the trade party is an execution agent or clearing broker. Clearing Broker means the client clearing services provider involved in, or intended to be involved in clearing the trade, if applicable. Party acting as either roles can be a party other than the two trading parties.</p> <p><u>SettlementAgent</u> "SettlementAgent" indicates whether the trade party is a settlement agent. Party acting as this role can be a party other than the two trading parties.</p> <p>*Note: In case of Prime broker, Executing broker, Execution agent, or Clearing broker, they are applicable for the counterparty in the partyTradeInformation component. Please refer to the section A.8 for more information.</p> | |
| | /tradeHeader/partyTradeInformation/relatedParty/role | @partyRoleScheme | xsd:anyURI | <p>A type describing a role played by a party in one or more transactions. Examples include roles such as clearing broker, executing broker, prime broker, confirmation service provider, etc. This can be extended to provide custom roles.</p> <p>Simply ignored by HKTR-R system. Always use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/party-role</p> | Opt. |
| 1.2.3 | /tradeHeader/partyTradeInformation | unit | xsd:normalizedString(63) | The location of the trading desk responsible for the decision of entering into the transaction. | 0..U (0..1) |

| Field Reference Number | Field location (Relative to "Trade" element) | Field name | Data Type | Description | Card. |
|------------------------|---|----------------------|--------------------------|---|--|
| | /tradeHeader/partyTradeInformation/unit | @unitScheme | xsd:anyURI | A type describing the unit. Simply ignored by HKTR-R system. Always use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/unit | Opt. |
| 1.2.4 | /tradeHeader/partyTradeInformation | trader | xsd:normalizedString(63) | Trader ID. | 0..U (0..1) |
| | /tradeHeader/partyTradeInformation/trader | @traderScheme | xsd:anyURI | A type describing the trader. Simply ignored by HKTR-R system. Always use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/trader | Opt. |
| 1.2.5 | /tradeHeader/partyTradeInformation | executionDateTime | xsd:dateTime | The time and date when the trade was executed, expressed in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00). This field is optional for new trade / backloading events, but SHOULD NOT BE INPUTTED in "Trade" element of amendment events. | 0..1 (0..1 for new trade and backloading, 0..0 for amd) |
| 1.2.6 | /tradeHeader/partyTradeInformation | timestamps | --- | Allows timing information about a trade to be recorded. | 0..1 |
| 1.2.6.1 | /tradeHeader/partyTradeInformation/timestamps | confirmed | xsd:dateTime | Denotes the business date and time of the confirmation as in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00). | 0..1 |
| 1.2.6.2 | /tradeHeader/partyTradeInformation/timestamps | submittedForClearing | xsd:dateTime | The time and date when the trade was submitted to a clearing organization as in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00). | 0..1 |
| 1.2.6.3 | /tradeHeader/partyTradeInformation/timestamps | cleared | xsd:dateTime | The time and date when the trade was cleared through a clearing organization as in Coordinated Universal Time (UTC) of Hong Kong zone (UTC+8:00). | 0..1 |
| 1.2.7 | /tradeHeader/partyTradeInformation | intentToClear | xsd:boolean | To indicate whether the trade was, or is intended to be, | 0..1 |

| Field Reference Number | Field location (Relative to "Trade" element) | Field name | Data Type | Description | Card. |
|------------------------|--|------------------------------|---|--|-------|
| | ormation | | | <p>cleared through a central counterparty.</p> <p>This field is mandatory if the Party Trade Information component presents the information about the party itself. It is not required if the Party Trade Information component represents the counterparty.</p> <p>If the value of this field is true, the role "ClearingOrganization" must be defined in the relatedParty field group. Please refer to the section for detail.</p> | |
| 1.2.8 | /tradeHeader/partyTradeInformation | collateralizationType | Scheme: CollateralizationType (xsd:normalizedString(255)) | Indication of whether the contract is collateralized and how. | 0..1 |
| | /tradeHeader/partyTradeInformation/collateralizationType | @collateralizationTypeScheme | xsd:anyURI | <p>A type describing the collateralization type.</p> <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/collateral-type</p> | Opt. |
| 1.2.9 | /tradeHeader/partyTradeInformation | verificationMethod | Scheme: VerificationMethod (xsd:normalizedString(255)) | Indicates whether the trade data was verified and how. | 0..1 |
| | /tradeHeader/partyTradeInformation/verificationMethod | @verificationMethodScheme | xsd:anyURI | <p>A type describing the verification method</p> <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/verification-method</p> | Opt. |
| 1.2.10 | /tradeHeader/partyTradeInformation | tr:specialTerms | xsd:string(255) | Details of Special Terms. | 0..1 |
| 1.2.11 | /tradeHeader/partyTradeInformation | tr:cleared | xsd:boolean | An indicator of whether a contract has been cleared at the time when the trade is reported. | 0..1 |
| 1.2.12 | /tradeHeader/partyTradeInformation | tr:counterpartyOrigin | Scheme: CounterpartyOrigin (xsd:normalizedString(63)) | To indicate whether the transaction was entered into by the Reporting For trade party on behalf of a customer or house account. | 0..1 |
| | /tradeHeader/partyTradeInformation | @counterpartyOriginScheme | xsd:anyURI | A type describing the counterparty origin. | Opt. |

| Field Reference Number | Field location (Relative to "Trade" element) | Field name | Data Type | Description | Card. |
|------------------------|--|-------------------------|---|---|-------|
| | ormation/tr:counterpartyOrigin | eme | | Simply ignored by HKTR-R system. Always use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/counterparty-origin | |
| 1.2.13 | /tradeHeader/partyTradeInformation | tr:parentOriginator | Reference | Parent Originator. | 0..1 |
| | /tradeHeader/partyTradeInformation/tr:parentOriginator | @href | xsd:IDREF | Reference to a party. | Req. |
| 1.2.14 | /tradeHeader/partyTradeInformation | tr:parentCounterparty | Reference | Parent Counterparty. | 0..1 |
| | /tradeHeader/partyTradeInformation/tr:parentCounterparty | @href | xsd:IDREF | Reference to a party. | Req. |
| 1.2.15 | /tradeHeader/partyTradeInformation | tr:industrialSector | Scheme: IndustrialSector (xsd:normalizedString(63)) | If this field is located in the partyTradeInformation block for the Reporting For trade party, this field refers to the sector of the Reporting For trade party's business operation. If this field is located in the partyTradeInformation block for the counterparty, this field refers to the sector of the counterparty's business operation. *Note: this field is also applicable for the counterparty in the partyTradeInformation component. Please refer to the section A.8 for more information. | 1..1* |
| | /tradeHeader/partyTradeInformation/tr:industrialSector | @industrialSectorScheme | xsd:anyURI | A type describing the industrial sector. Simply ignored by HKTR-R system. Always use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/industrial-sector | Opt. |
| 1.2.16 | /tradeHeader/partyTradeInformation | tr:clearingExemption | xsd:boolean | Indicates whether one or more counterparties to the | 0..1 |

| Field Reference Number | Field location (Relative to "Trade" element) | Field name | Data Type | Description | Card. |
|------------------------|--|----------------------|---|---|-------------|
| | ormation | | | contract transaction exempted from clearing | |
| 1.2.17 | /tradeHeader/partyTradeInformation | tr:referenceBranch | xsd:string(255) | <p><u>For field within trade party's partyTradeInformation component</u> The location of the branch/office of the trade party into which the transaction is booked. This field is visible to counterparty.</p> <p><u>For field within counter trade party's partyTradeInformation component</u> This field is the location of the branch/office of the counterparty into which the transaction is booked. This field is visible to counterparty.</p> <p>*Note: this field is also applicable for the counterparty in the partyTradeInformation component. Please refer to the section A.8 for more information.</p> | 0..1* |
| 1.2.18 | /tradeHeader/partyTradeInformation | tr:maintenanceMargin | --- | The maintenance margin requirement that has been required by the parties. | 0..1 |
| 1.2.18.1 | /tradeHeader/partyTradeInformation/tr:maintenanceMargin | currency | Scheme: Currency (xsd:normalizedString (3)) | The currency in which an amount is denominated. | 0..1 (1..1) |
| | /tradeHeader/partyTradeInformation/tr:maintenanceMargin/currency | @currencyScheme | xsd:anyURI | <p>The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix N Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R.</p> <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15</p> | Opt. |
| 1.2.18.2 | /tradeHeader/partyTradeInformation/tr:maintenanceMargin/ | amount | xsd:decimal(20,10) (positive) | The monetary quantity in currency units. | 0..1 (1..1) |
| 1.2.19 | /tradeHeader/partyTradeInformation | tr:variationMargin | --- | The amount that is paid daily in order to mark the | 0..1 |

| Field Reference Number | Field location (Relative to "Trade" element) | Field name | Data Type | Description | Card. |
|------------------------|--|------------------|---|--|-------------|
| | ormation | | | transaction to market. | |
| 1.2.19.1 | /tradeHeader/partyTradeInformation/tr:variationMargin | currency | Scheme: Currency (xsd:normalizedString (3)) | The currency in which an amount is denominated. | 0..1 (1..1) |
| | /tradeHeader/partyTradeInformation/tr:variationMargin/currency | @currencyScheme | xsd:anyURI | <p>The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R.</p> <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15</p> | Opt. |
| 1.2.19.2 | /tradeHeader/partyTradeInformation/tr:variationMargin/ | amount | xsd:decimal(20,10) (positive) | The monetary quantity in currency units. | 0..1 (1..1) |
| 1.2.20 | /tradeHeader/partyTradeInformation | tr:priceNotation | -- | Describes how to interpret the quoted price. | 0..1 |
| 1.2.20.1 | /tradeHeader/partyTradeInformation/tr:priceNotation | tr:priceType | xsd:normalizedString(255) | To indicate how to interpret the quoted price. Valid values include but are not limited to: Basis Points, Percentage, Currency, Amount, Price, Spread. | 0..1 |
| 1.2.20.2 | /tradeHeader/partyTradeInformation/tr:priceNotation | tr:price | xsd:normalizedString(255) | <p>To indicate the premium, price, spread or rate, depending on the type of transaction, that is calculated at affirmation and nets to a present value of zero at execution. The pricing characteristic should not include any premiums associated with margin, collateral, independent amounts, reconcilable post execution events, options on a swap, or other non-economic characteristics.</p> <p>A percentage of 5% would be represented as 0.05.</p> | 0..1 |
| 1.2.21 | /tradeHeader/partyTradeInformation | tr:remarks1 | xsd:normalizedString(255) | Remarks 1. | 0..1 |
| 1.2.22 | /tradeHeader/partyTradeInformation | tr:remarks2 | xsd:normalizedString(255) | Remarks 2. | 0..1 |
| 1.2.23 | /tradeHeader/partyTradeInformation | tr:compression | xsd:boolean | To indicate whether the transaction is linked to a | 0..1 |

| Field Reference Number | Field location (Relative to "Trade" element) | Field name | Data Type | Description | Card. |
|------------------------|--|--------------------------------|---|---|----------------|
| | ormation | | | compression exercise, i.e. (i) is a new trade being created as the result of a compression exercise; or (ii) is an existing trade being terminated or amended as a result of a compression exercise. | |
| 1.2.24 | /tradeHeader/partyTradeInformation | tr:offshoreCurrencyIndicator | xsd:normalizedString(40) | The currency of the notional amount of the transaction if the currency code is not included in the ISO 4217 list (example: RMB/CNH). | 0..1 |
| 1.3 | /tradeHeader | tradeDate | xsd:date | The trade date of the contract. | 0..1 (1..1) |
| 2 | / | product | Product. To be substituted by one of the elements of "Product" type described in section A.6.3. | An abstract element used as a place holder for the substituting product elements. | 1..1 |
| 4 | / | brokerPartyReference | Reference | Identifies that party (or parties) that brokered this trade. | 0..U (0..2) |
| | /brokerPartyReference | @href | xsd:IDREF | Reference to a party. | Req. |
| 5 | / | calculationAgent | --- | Either "/calculationAgent" or "/calculationAgentBusinessCenter", or both. The ISDA calculation agent responsible for performing duties as defined in the applicable product definitions. | 0..1 |
| 5.1 | /calculationAgent | calculationAgentPartyReference | Reference | Either "/calculationAgent/calculationAgentPartyReference" or "/calculationAgent/calculationAgentParty". A pointer style reference to a party identifier defined elsewhere in the document. The party referenced is the ISDA Calculation Agent for the trade. If more than one party is referenced then the parties are assumed to be co-calculation agents, i.e. they have joint responsibility. | 0..U (1..2) |
| | /calculationAgent/calculationAgentPartyReference | @href | xsd:IDREF | Reference to a party. | Req. |
| 5.2 | /calculationAgent | calculationAgentParty | Enumerated type: calculationAgentParty | Either "/calculationAgent/calculationAgentPartyReference" or | 0..1 |

| Field Reference Number | Field location (Relative to "Trade" element) | Field name | Data Type | Description | Card. |
|------------------------|---|--------------------------------|---|--|-------------|
| | | | | "/calculationAgent/calculationAgentParty". The ISDA calculation agent responsible for performing duties as defined in the applicable product definitions. For example, the Calculation Agent may be defined as being the same as specified in Master Agreement. | |
| 6 | / | calculationAgentBusinessCenter | Scheme: BusinessCenter (xsd:normalizedString(63)) | Either "/calculationAgent" or "/calculationAgentBusinessCenter", or both. The city in which the office through which ISDA Calculation Agent is acting for purposes of the transaction is located. The short-form confirm for a trade that is executed under a Sovereign or Asia Pacific Master Confirmation Agreement (MCA), does not need to specify the Calculation Agent. However, the confirmer does need to specify the Calculation Agent City. This is due to the fact that the MCA sets the value for Calculation Agent but does not set the value for Calculation Agent City. | 0..1 |
| | /calculationAgentBusinessCenter | @businessCenterScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/business-center | Opt |
| 7 | / | collateral | --- | Defines collateral obligations of a Party | 0..1 |
| 7.1 | /collateral | independentAmount | --- | Independent Amount is the initial margin amount required. It can either be a fixed amount or a percentage of the notional amount. | 0..1 |
| 7.1.1 | /collateral/independentAmount | payerPartyReference | Reference | A reference to the party responsible for making the payments defined by this structure. | 0..1 |
| | /collateral/independentAmount/payerPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| 7.1.3 | /collateral/independentAmount | paymentDetail | --- | A container element allowing a schedule of payments associated with the Independent Amount. | 0..U (0..1) |
| 7.1.3.1 | /collateral/independentAmount | paymentAmount | --- | Either | 0..1 |

| Field Reference Number | Field location (Relative to "Trade" element) | Field name | Data Type | Description | Card. |
|------------------------|--|-----------------|--|---|----------------|
| | ount/paymentDetail | | | /collateral/independentAmount/paymentDetail/paymen tAmount or /collateral/independentAmount/paymentDetail/paymen tRule A fixed payment amount. | |
| 7.1.3.1.1 | /collateral/independentAm ount/paymentDetail/payme ntAmount | currency | Scheme: Currency (xsd:normalizedString (3)) | The currency in which an amount is denominated. | 0..1 (1..1) |
| | /collateral/independentAm ount/paymentDetail/payme ntAmount/currency | @currencyScheme | xsd:anyURI | The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15 | Opt. |
| 7.1.3.1.2 | /collateral/independentAm ount/paymentDetail/payme ntAmount | amount | xsd:decimal (20,10) | The monetary quantity in currency units. | 0..1 (1..1) |
| 7.1.3.2 | /collateral/independentAm ount/paymentDetail | paymentRule | PaymentRule (PercentageRule) | Either /collateral/independentAmount/paymentDetail/paymen tAmount or /collateral/independentAmount/paymentDetail/paymen tRule A type defining the calculation rule. Currently, only type "PercentageRule" is supported for extension of this field. To do so, one may need to use "xsi:type=PercentageRule" to cast the type of this element. | 0..1 |
| 7.1.3.2.1 | /collateral/independentAm | paymentPercent | xsd:decimal (1,7) | A percentage of the notional amount. | 0..1 (1..1) |

| Field Reference Number | Field location (Relative to "Trade" element) | Field name | Data Type | Description | Card. |
|------------------------|---|--------------------------------|--|---|----------------|
| | ount/paymentDetail/payme ntRule | | | A percentage of 5% would be represented as 0.05. | |
| 7.2 | /collateral | tr:linkedIndependentA mount | --- | The amount of linked collateral. | 0..1 |
| 7.2.1 | /collateral/tr:linkedIndepen dentAmount | payerPartyReference | Reference | A reference to the party responsible for making the payments defined by this structure. | 0..1 |
| | /collateral/tr:linkedIndepen dentAmount /payerPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| 7.2.3 | /collateral/tr:linkedIndepen dentAmount | paymentDetail | --- | A container element allowing a schedule of payments associated with the Independent Amount. | 0..U (0..1) |
| 7.2.3.1 | /collateral/tr:linkedIndepen dentAmount/paymentDetail | paymentAmount | --- | Either /collateral/independentAmount/paymentDetail/paymen tAmount or /collateral/independentAmount/paymentDetail/paymen tRule A fixed payment amount. | 0..1 |
| 7.2.3.1.1 | /collateral/tr:linkedIndepen dentAmount/paymentDetail /paymentAmount | currency | Scheme: Currency (xsd:normalizedString (3)) | The currency in which an amount is denominated. | 0..1 (1..1) |
| | /collateral/tr:linkedIndepen dentAmount/paymentDetail /paymentAmount/currency | @currencyScheme | xsd:anyURI | The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15 | Opt. |
| 7.2.3.1.2 | /collateral/tr:linkedIndepen dentAmount/paymentDetail /paymentAmount | amount | xsd:decimal (20,10) | The monetary quantity in currency units. | 0..1 (1..1) |

| Field Reference Number | Field location (Relative to "Trade" element) | Field name | Data Type | Description | Card. |
|------------------------|--|-------------------------------|---|---|-------------|
| 7.2.3.2 | /collateral/tr:linkedIndependentAmount/paymentDetail | paymentRule | PaymentRule (PercentageRule) | Either /collateral/tr:linkedIndependentAmount/paymentDetail/paymentAmount or /collateral/tr:linkedIndependentAmount/paymentDetail/paymentRule A type defining the calculation rule. | 0..1 |
| 7.2.3.2.1 | /collateral/tr:linkedIndependentAmount/paymentDetail/paymentRule | paymentPercent | xsd:decimal (1,7) | A percentage of the notional amount. A percentage of 5% would be represented as 0.05. | 0..1 (1..1) |
| 8 | / | documentation | --- | Defines the definitions that govern the document and should include the year and type of definitions referenced, along with any relevant documentation (such as master agreement) and the date it was signed. | 0..1 |
| 8.1 | /documentation | masterAgreement | --- | The agreement executed between the parties and intended to govern all OTC derivatives transactions between those parties. | 0..1 |
| 8.1.1 | /documentation/masterAgreement | masterAgreementType | Scheme: MasterAgreementType (xsd:normalizedString(63)) | The agreement executed between the parties and intended to govern product-specific derivatives transactions between those parties. | 0..1 (1..1) |
| | /documentation/masterAgreement/masterAgreementType | @masterAgreementTypeScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/master-agreement-type | Opt. |
| 8.1.2 | /documentation/masterAgreement | masterAgreementVersion | Scheme: MasterAgreementVersion (xsd:normalizedString(63)) | The version of the master agreement. | 0..1 |
| | /documentation/masterAgreement/masterAgreementVersion | @masterAgreementVersionScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/master-agreement-version | Opt. |
| 8.1.3 | /documentation/masterAgreement | masterAgreementDate | xsd:date | The date on which the master agreement was signed. | 0..1 |

| Field Reference Number | Field location (Relative to "Trade" element) | Field name | Data Type | Description | Card. |
|------------------------|--|-------------------------------|---|--|-------------|
| 8.2 | /documentation | masterConfirmation | --- | The agreement executed between the parties and intended to govern all OTC derivatives transactions between those parties. This field is applicable to Credit products only. | 0..1 |
| 8.2.1 | /documentation/masterConfirmation | masterConfirmationType | Scheme: MasterConfirmationType (xsd:normalizedString(80)) | The type of master confirmation executed between the parties. | 0..1 |
| | /documentation/masterConfirmation/masterConfirmationType | @masterConfirmationTypeScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/master-confirmation-type | Opt. |
| 8.2.2 | /documentation/masterConfirmation | masterConfirmationDate | xsd:date | The date of the confirmation executed between the parties and intended to govern all relevant transactions between those parties. | 0..1 |
| 8.2.3 | /documentation/masterConfirmation | masterConfirmationAnnexDate | xsd:date | The date that an annex to the master confirmation was executed between the parties. This field is applicable to Credit Default Swap - Single Name product. Not allowed otherwise. | 0..1 |
| 8.3 | /documentation | contractualMatrix | | A reference to a contractual matrix of elected terms/values (such as those published by ISDA) that shall be deemed to apply to the trade. The applicable matrix is identified by reference to a name and optionally a publication date. This field is applicable to Credit products only. | 0..U (0..1) |
| 8.3.1 | /documentation/contractualMatrix | matrixType | Scheme: MatrixType (xsd:normalizedString(50)) | Identifies the form of applicable matrix. | 0..1 |
| | /documentation/contractualMatrix/matrixType | @matrixTypeScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/matrix-type | Opt. |
| 8.4 | /documentation | contractualDefinitions | Scheme: ContractualDefinitions | The definitions such as those published by ISDA that will define the terms of the trade. | 0..U (0..5) |

| Field Reference Number | Field location (Relative to "Trade" element) | Field name | Data Type | Description | Card. |
|------------------------|--|-------------------------------|----------------------------|--|-------|
| | | | (xsd:normalizedString(63)) | | |
| | /documentation/contractualDefinitions | @contractualDefinitionsScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/contractual-definitions | Opt. |
| 8.5 | /documentation | tr:masterSupplementDate | xsd:date | The date on which the master supplement was signed. | 0..1 |

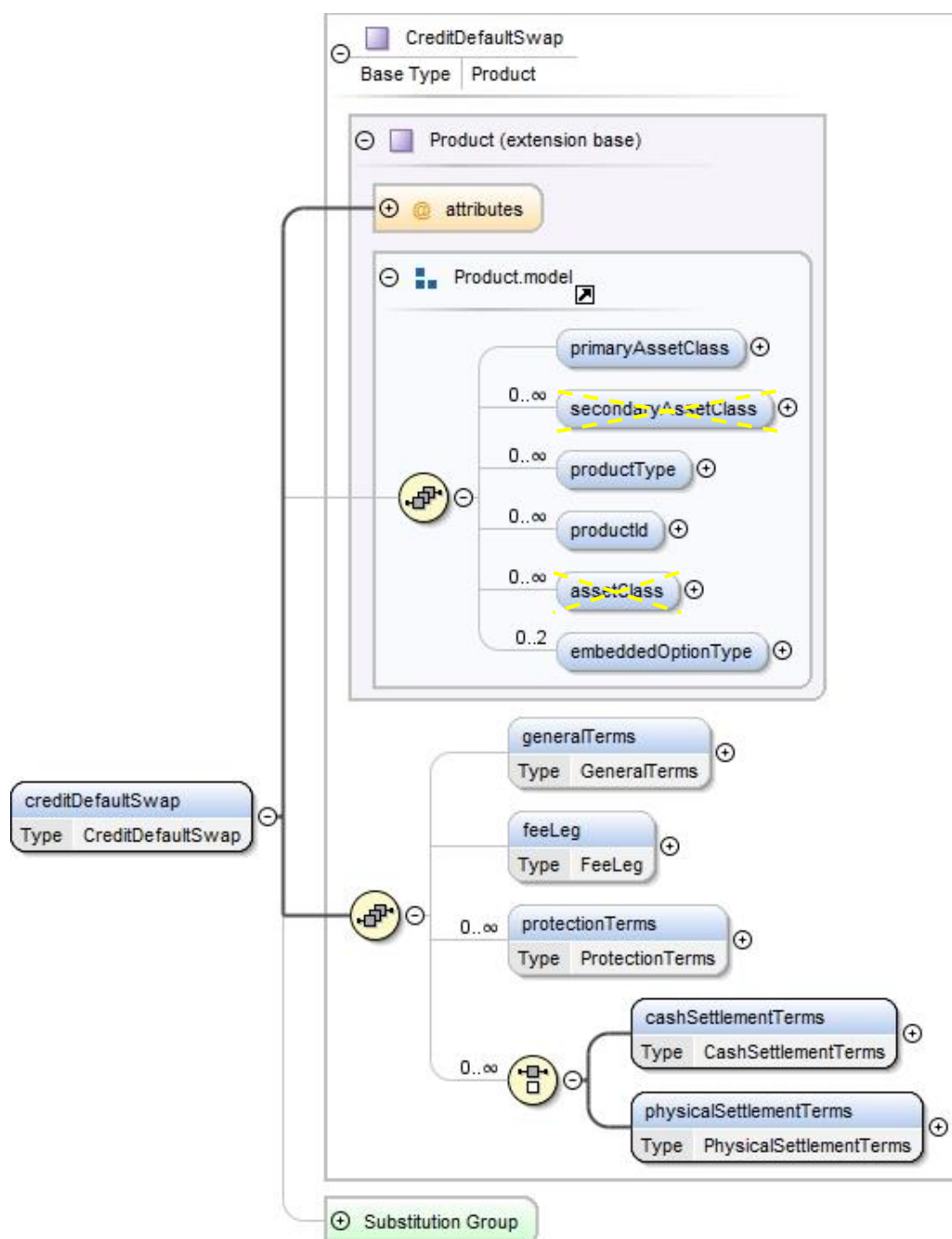
A.6.3 Reporting - Products

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

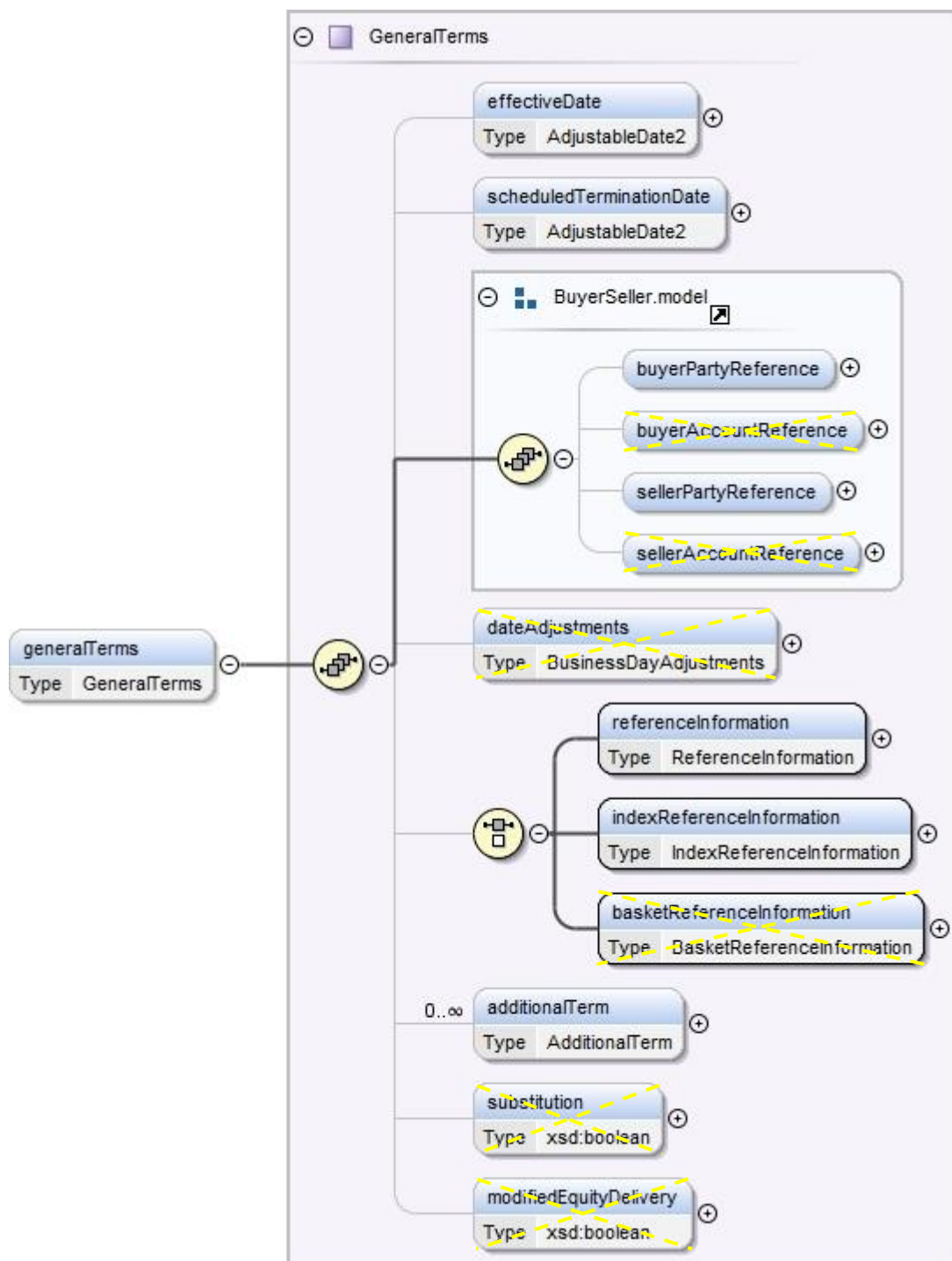
A.6.3.1 Reporting - Credit

A.6.3.1.1 Reporting – Credit Default Swap

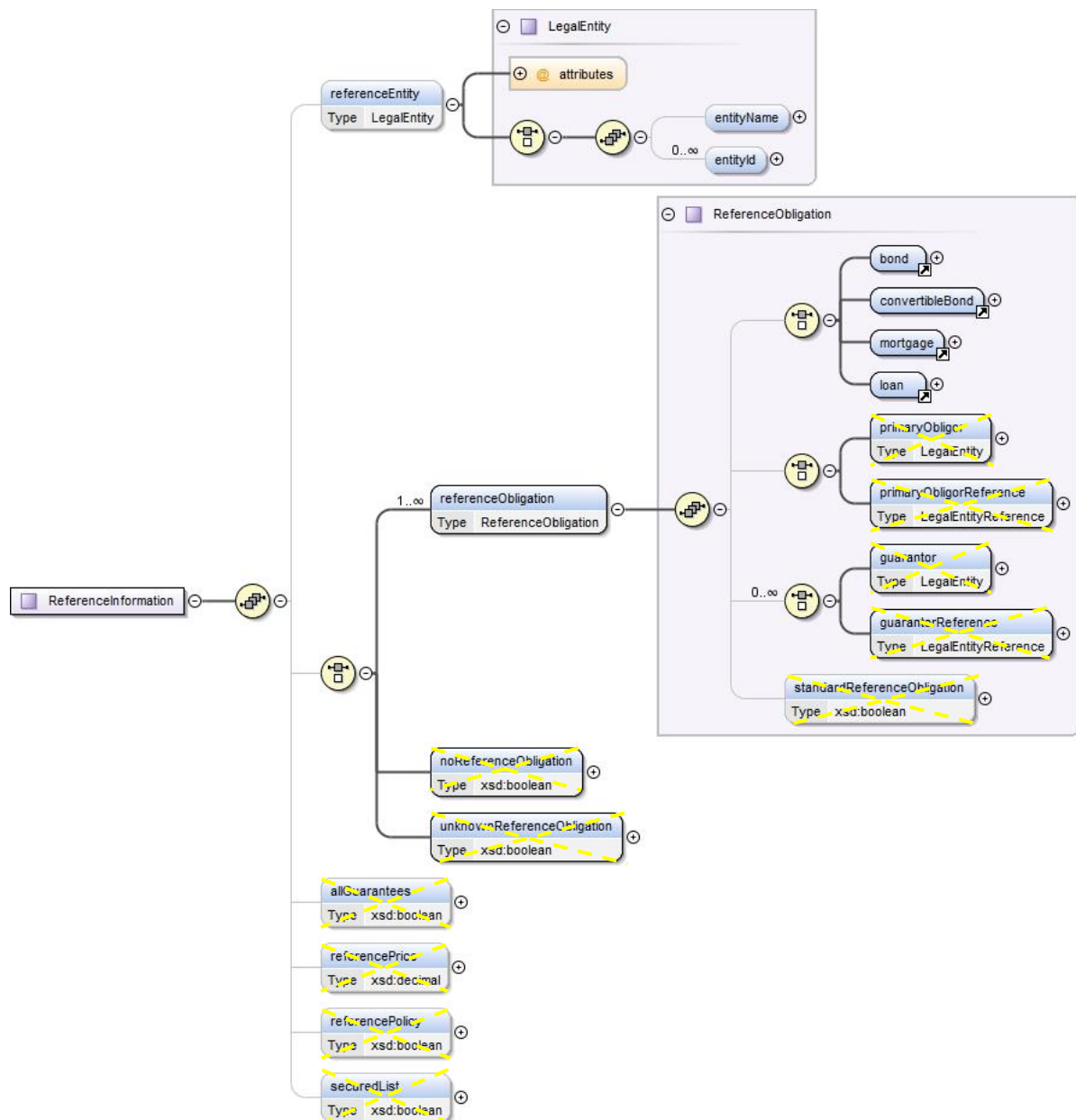
A simplified representation of selected FpML elements for the “creditDefaultSwap” element is briefly illustrated as below.



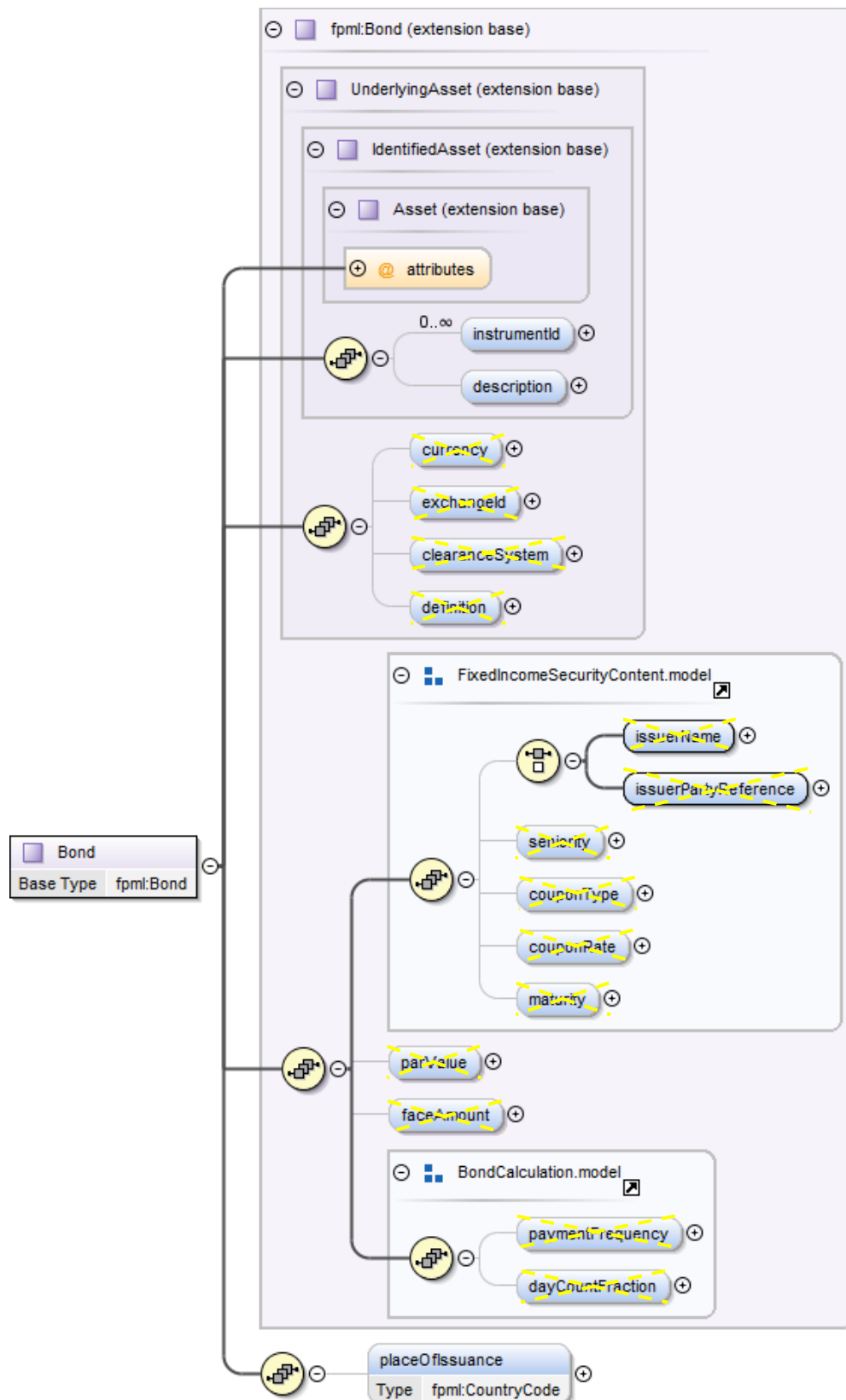
The “generalTerms” element in “creditDefaultSwap” element can be expanded as follows:



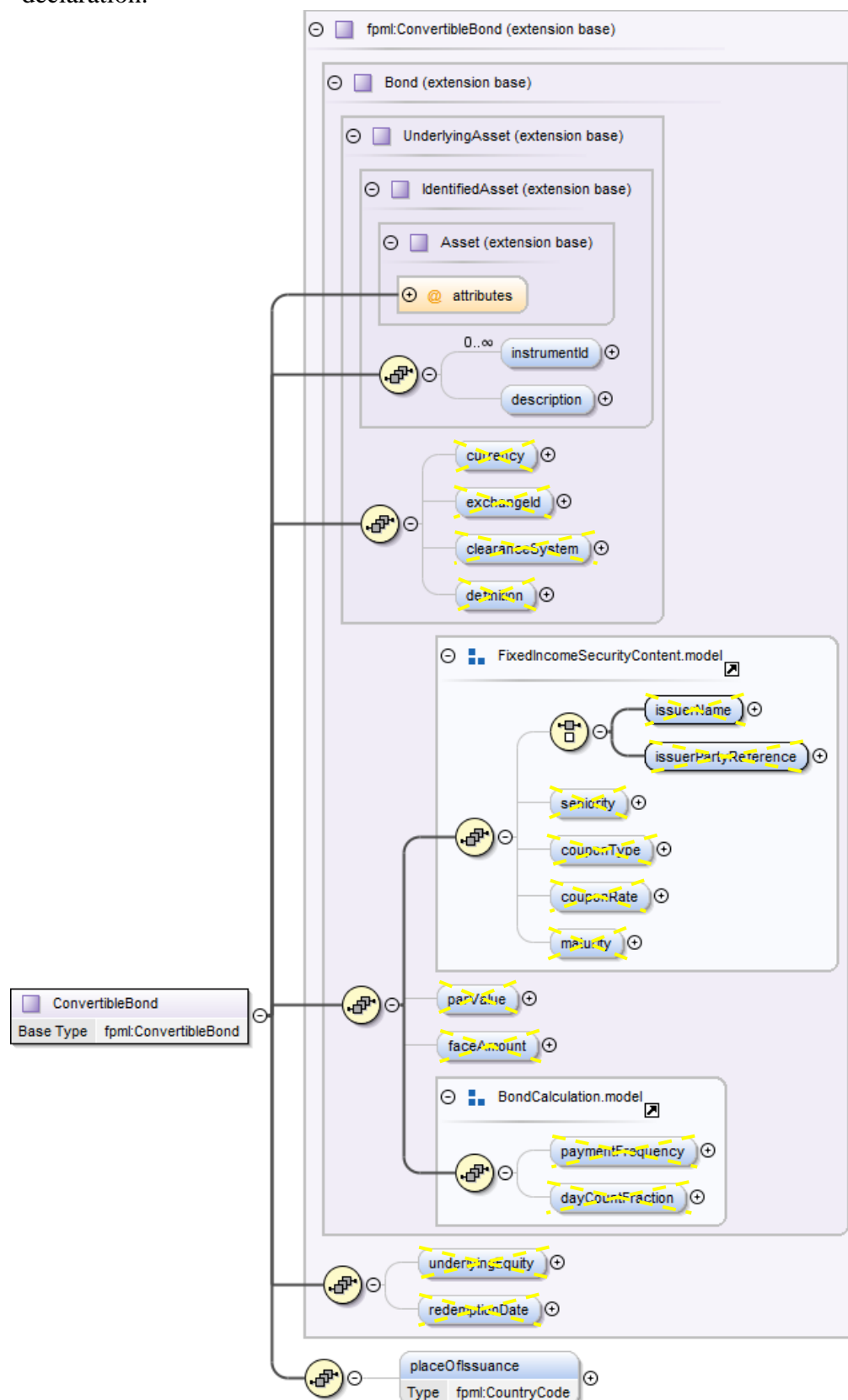
The “referenceInformation” element in “generalTerms” element can be expanded as follows:



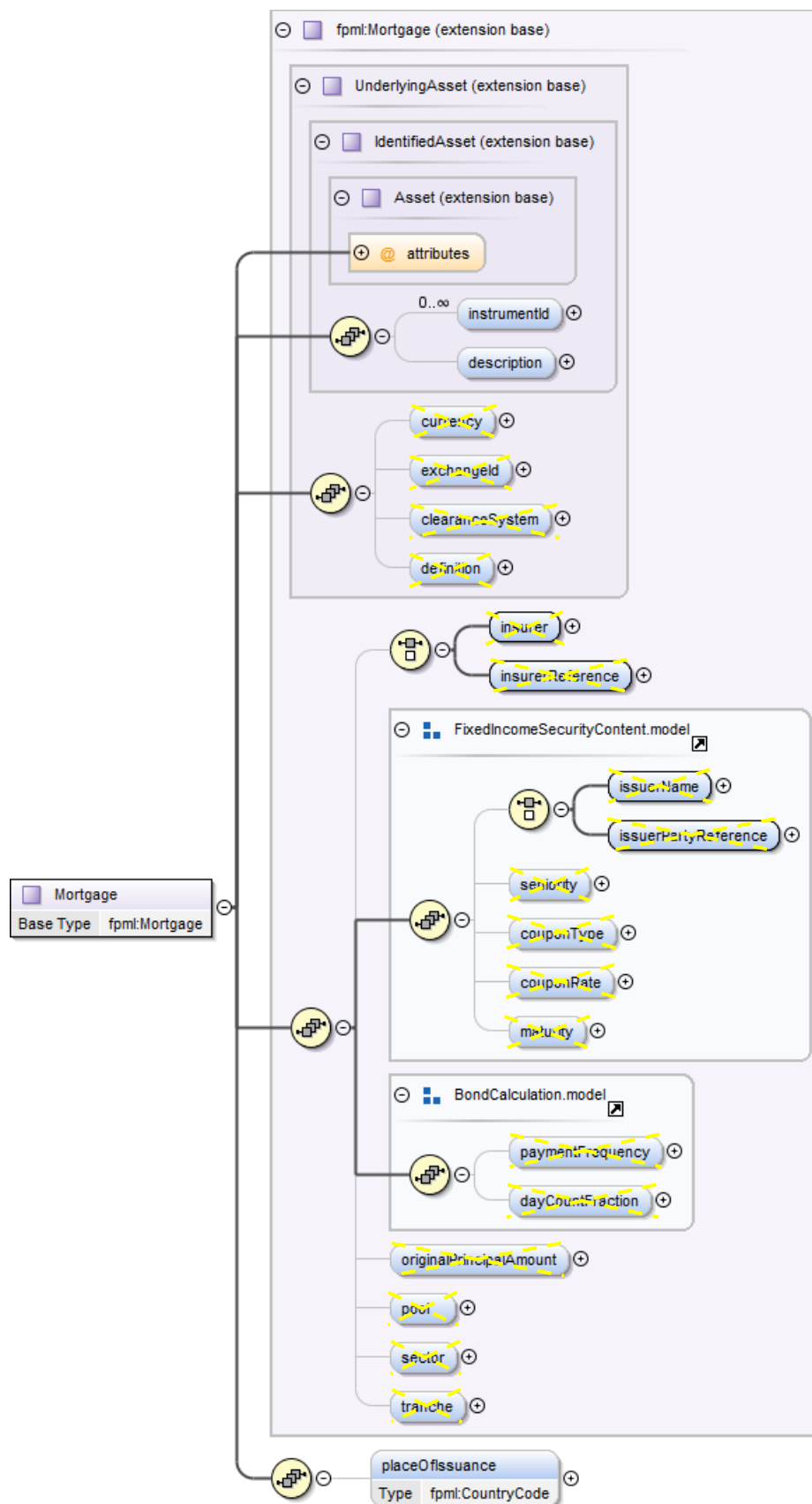
The “bond” element in “referenceObligation” element can be expanded as follows. Note that as there are customized elements inside the structure, user should override the default Bond type (the type of “bond” element) with “**tr:Bond**” type using the **xsi:type** declaration.



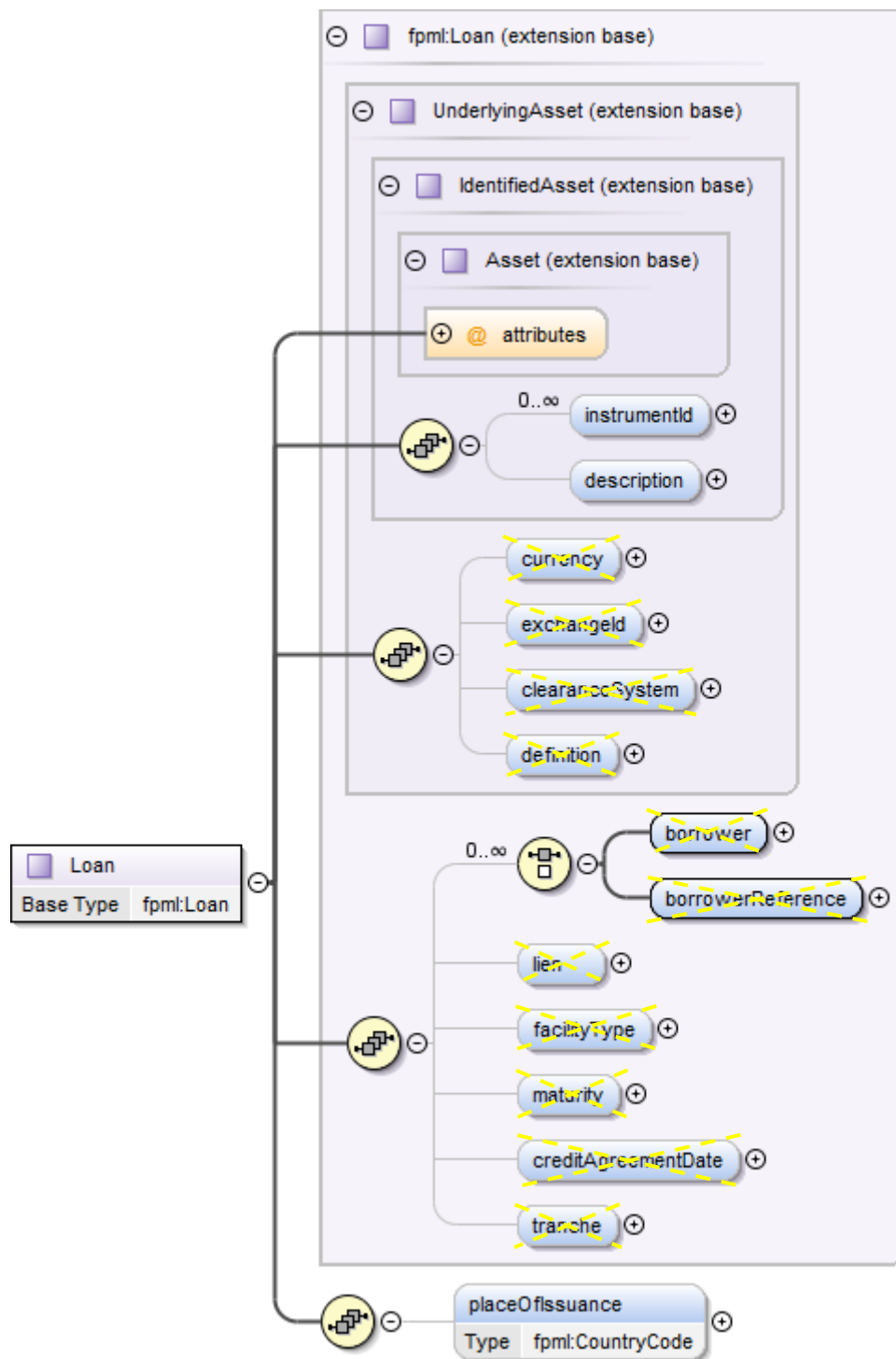
The “convertibleBond” element in “referenceObligation” element can be expanded as follows. Note that as there are customized elements inside the structure, user should override the default ConvertibleBond type (the type of “convertibleBond” element) with “tr:ConvertibleBond” type using the **xsi:type**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



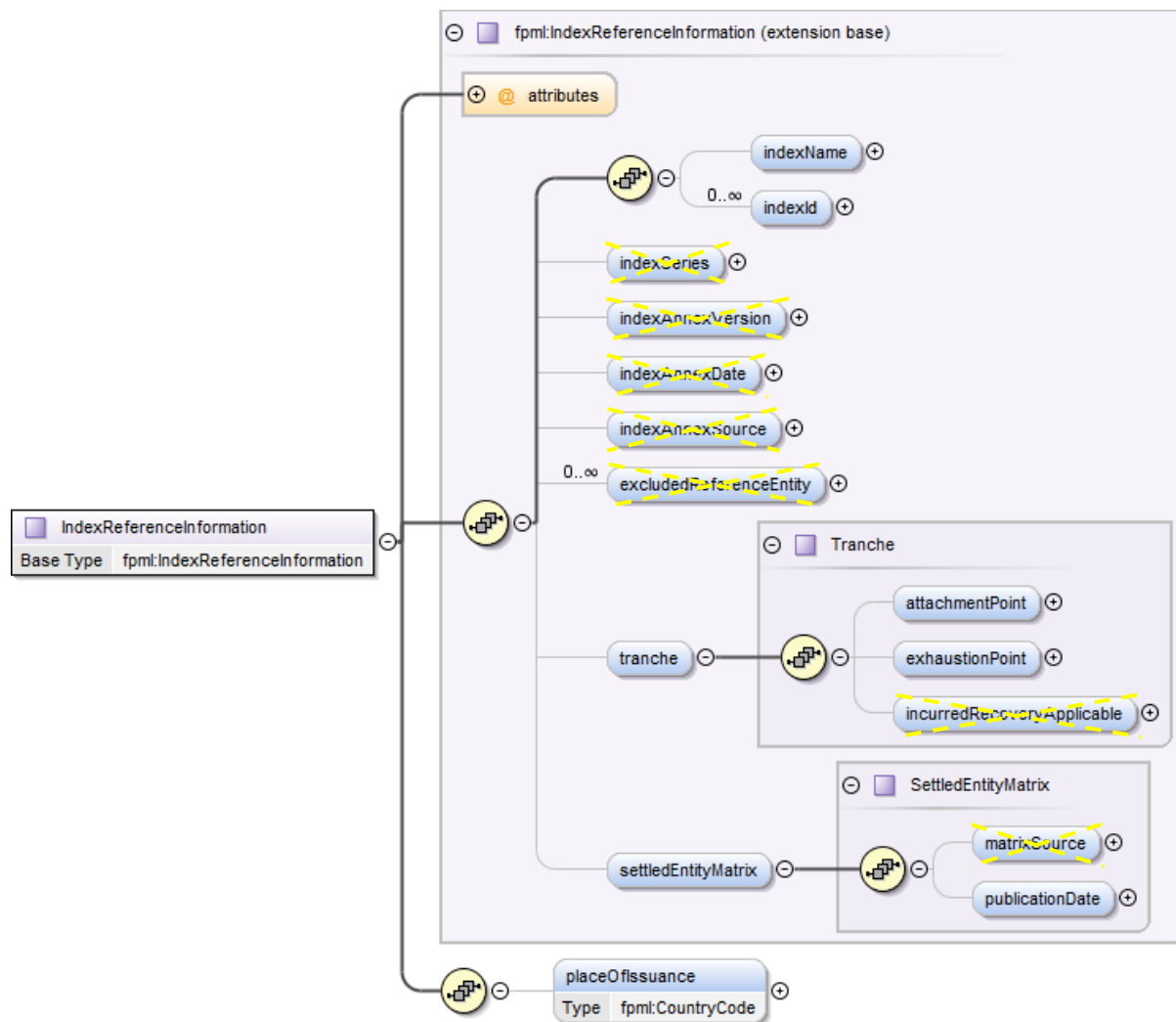
The “mortgage” element in “referenceObligation” element can be expanded as follows. Note that as there are customized elements inside the structure, user should override the default Mortgage type (the type of “mortgage” element) with “**tr:Mortgage**” type using the **xsi:type** declaration.



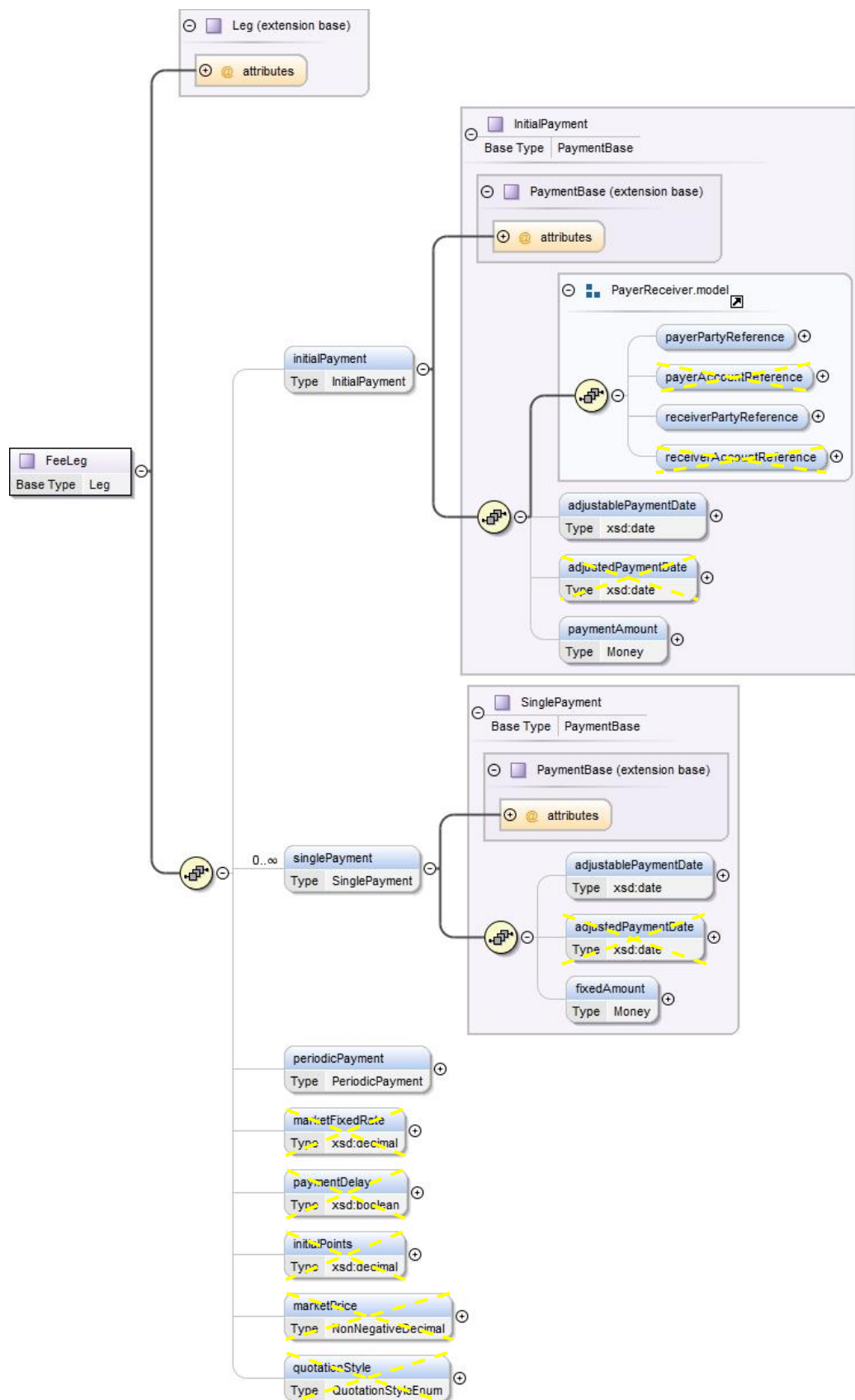
“tr:Loan” type using the **xsi:type** declaration.



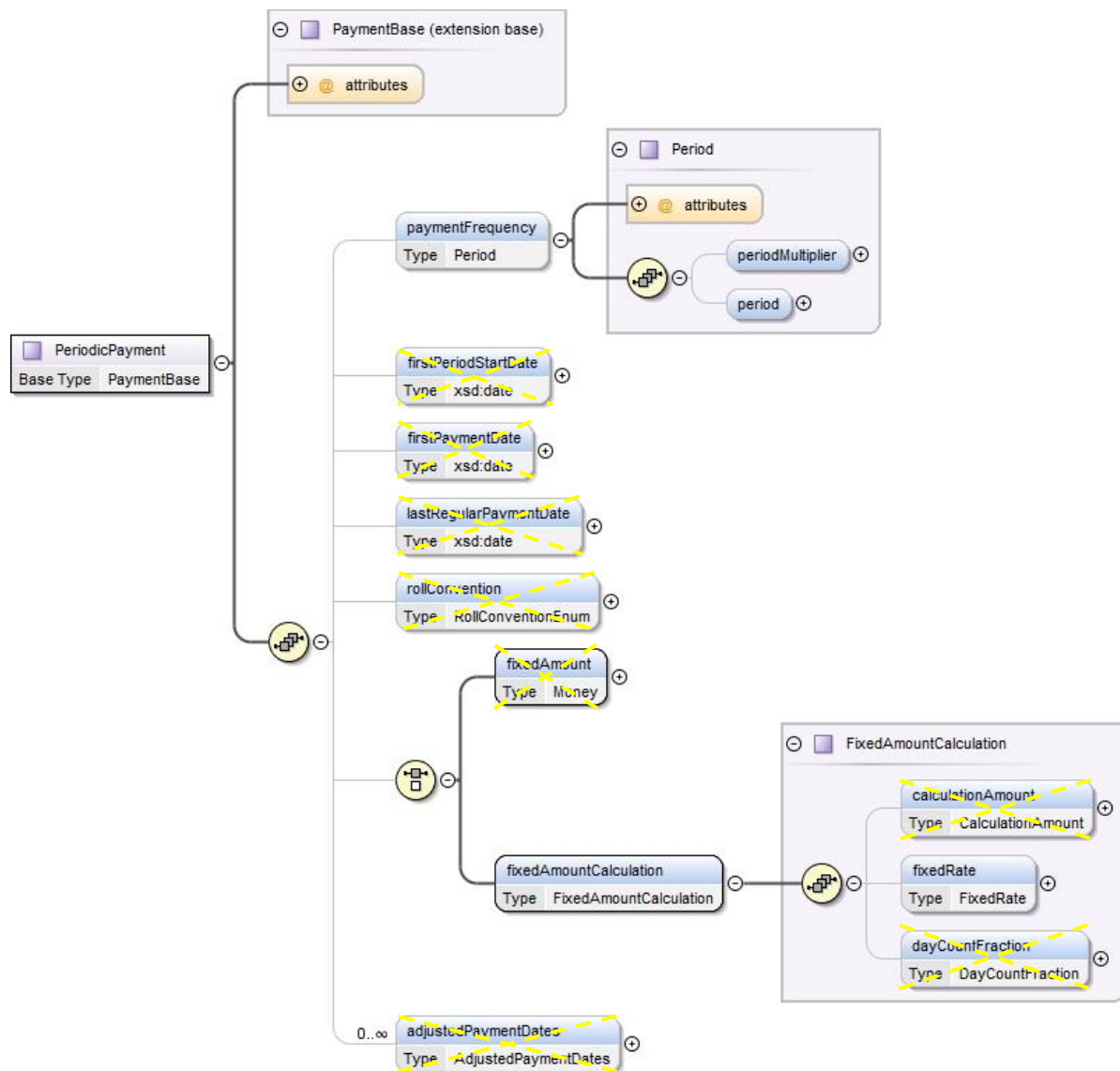
The “indexReferenceInformation” element in “generalTerms” element can be expanded as follows. Note that as there are customized elements inside the structure, user should override the default IndexReferenceInformation type (the type of “indexReferenceInformation” element) with “tr:IndexReferenceInformation”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



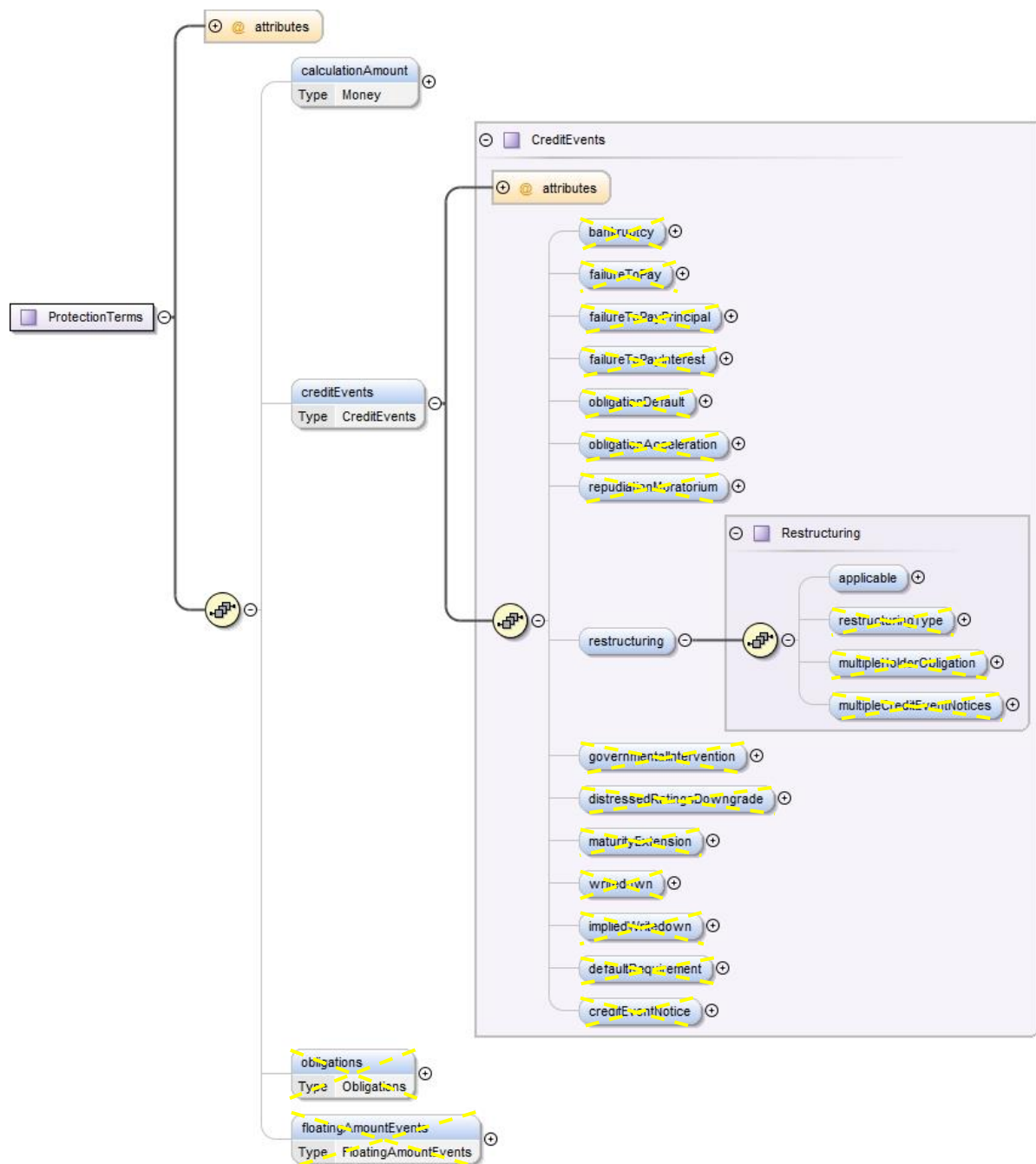
The “feeLeg” element in “creditDefaultSwap” element can be expanded as follows:



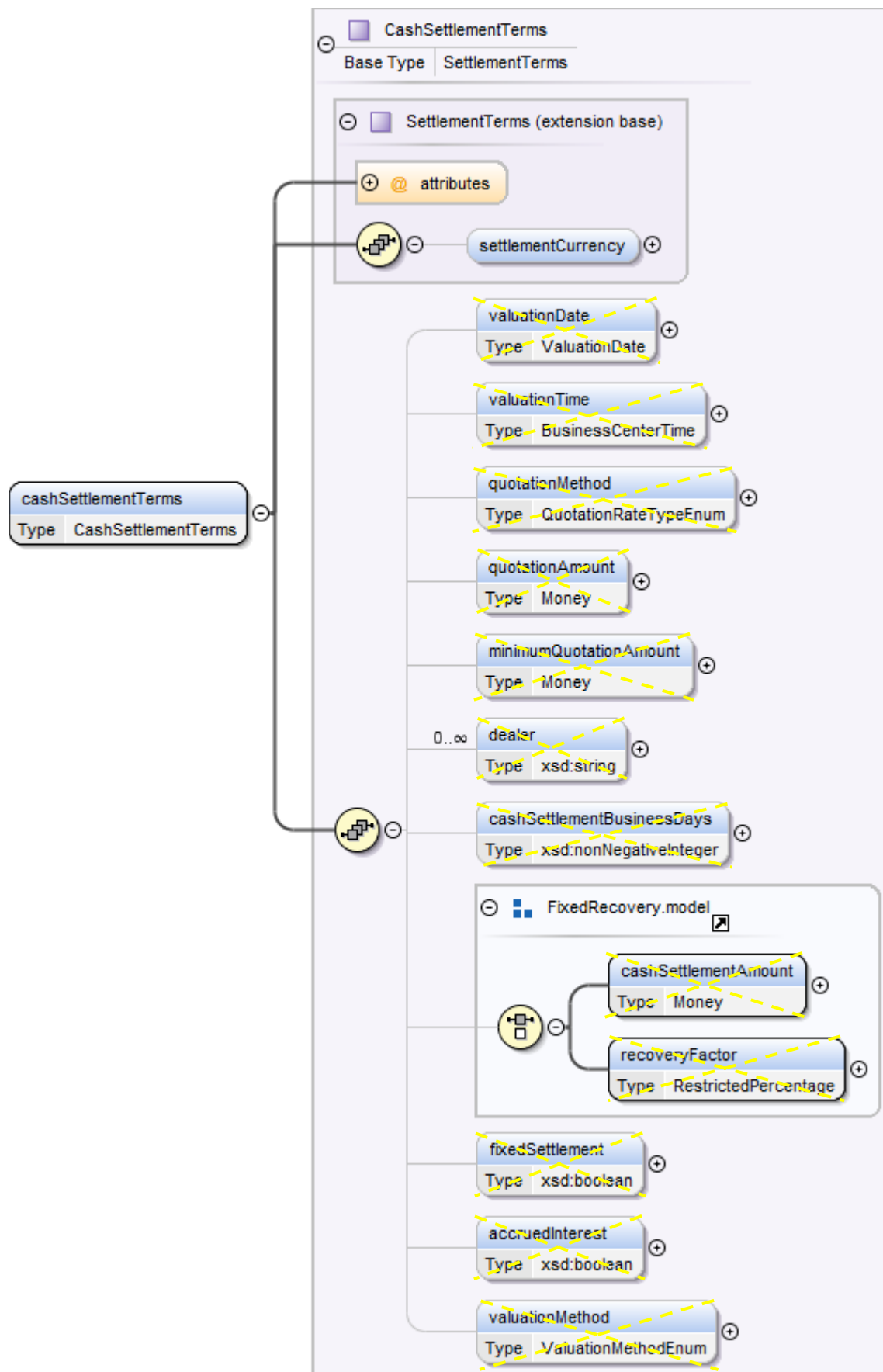
The “periodicPayment” element in “feeLeg” element can be expanded as follows:



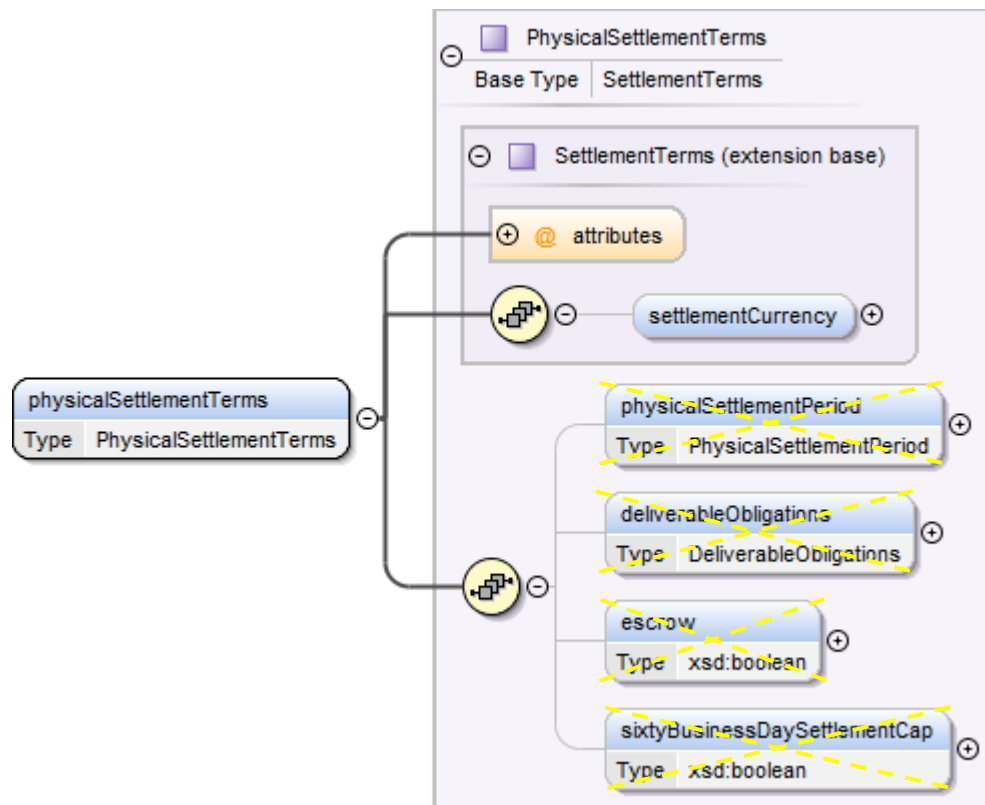
The “protectionTerms” element in “creditDefaultSwap” element can be expanded as follows:



The “cashSettlementTerms” element in “creditDefaultSwap” element can be expanded as follows:



The “physicalSettlementTerms” element in “creditDefaultSwap” element can be expanded as follows:



Below are the detailed element descriptions for the “creditDefaultSwap” element (which are used for all Credit Default Swap products):

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|--------------------|--|--|----------------|
| 1 | / | primaryAssetClass | Scheme: AssetClass (xsd:normalizedString(63)) | A simple asset class categorization. | 0..1 (1..1) |
| | /primaryAssetClass | @assetClassScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/asset-class | Opt. |
| 2 | / | productType | Scheme: ProductTaxonomy (xsd:normalizedString(100)) | A classification of the type of product. For Credit products, the field cardinality required is (1..1). The cardinality is written as (1..2) because this field is shared commodity products where two productType elements are required. | 0..U (1..2) |
| | /productType | @productTypeScheme | xsd:anyURI | Simply ignored by HKTR-R system. To specify standard FpML product type, one may use the following coding scheme: http://www.fpml.org/coding-scheme/product-taxonomy | Opt. |
| 3 | / | productId | xsd:normalizedString(255) | A product reference identifier. The product ID is an identifier that describes the key economic characteristics of the trade type, with the exception of concepts such as size (notional, quantity, number of units) and price (fixed rate, strike, etc.) that are negotiated for each transaction. It can be used to hold identifiers such as the "UPI" (universal product identifier) required by certain regulatory reporting rules. It can also be used to hold identifiers of benchmark products or product templates used by certain trading systems or facilities. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list. | 0..U (0..1) |
| | /productId | @productIdScheme | xsd:anyURI | To specify the product ID type “UPI”, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/unique- | Opt. (Req.) |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|--------------------------|---|---|----------------|
| | | | | product-identifier To specify the product ID type “ISDA”, one may use the following coding scheme: http://www.hkicl.com.hk/scheme/hktr/isda-product-identifier To specify the product ID type “GTR”, one may use the following coding scheme: http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier | |
| 4 | / | embeddedOptionType | Scheme: EmbeddedOptionType (xsd:normalizedString(40)) | Describes the type of any embedded optionality in the transaction that might not otherwise be apparent. Can be used to represent embedded optionality such as early termination provisions, extendible provisions, or cancelable provisions, etc., where applicable. | 0..2 (0..1) |
| 5 | / | generalTerms | --- | This element contains all the data that appears in the section entitled "1. General Terms" in the 2003 ISDA Credit Derivatives Confirmation. | 0..1 (1..1) |
| 5.1 | /generalTerms | effectiveDate | AdjustableDate2 (Refer to section A.6.3.3.2 for details). | The first day of the term of the trade. | 0..1 (1..1) |
| 5.2 | /generalTerms | scheduledTerminationDate | AdjustableDate2 (Refer to section A.6.3.3.2 for details). | The scheduled date on which the credit protection will lapse. | 0..1 (1..1) |
| 5.3 | /generalTerms | buyerPartyReference | Reference | A reference to the Buyer of the transaction. This is required for all Credit products. | 0..1 |
| | /generalTerms/buyerPartyReference | @href | xsd:IDREF | Reference to a party. | Req. |
| 5.4 | /generalTerms | sellerPartyReference | Reference | A reference to the Seller of the transaction. This is required for all Credit products. | 0..1 |
| | /generalTerms/buyerPartyReference | @href | xsd:IDREF | Reference to a party. | Req. |
| 5.5 | /generalTerms | referenceInformation | --- | This element contains all the terms relevant to defining the | 0..1 |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|---------------------|---------------------------|--|----------------|
| | | | | reference entity and reference obligation(s). This is required for Credit Default Swap – Single Name products; otherwise not allowed. | |
| 5.5.1 | /generalTerms/referenceInformation | referenceEntity | --- | Reference Entity means the corporate or sovereign entity on which you are buying or selling protection and any successor that assumes all or substantially all of its contractual and other obligations. | 0..1 (1..1) |
| 5.5.1.1 | /generalTerms/referenceInformation/referenceEntity | entityName | xsd:normalizedString(255) | Name of the reference entity, if applicable. This is required if entity Id is not populated. | 0..1 |
| | /generalTerms/referenceInformation/referenceEntity/entityName | @entityNameScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/entity-name-RED-1-0 | Opt. |
| 5.5.1.2 | /generalTerms/referenceInformation/referenceEntity | entityId | xsd:normalizedString(100) | Identification code of the reference entity, if applicable. | 0..U (0..1) |
| | /generalTerms/referenceInformation/referenceEntity/entityId | @entityIdScheme | xsd:anyURI | ID Type of Reference Entity means the type of identification code used to identify the Reference Entity. To specify RED entity code, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/entity-id-RED-1-0 To specify Bloomberg entity code, one may use the following coding scheme: http://www.fpml.org/spec/2003/entity-id-Bloomberg | Opt. (Req.) |
| 5.5.2 | /generalTerms/referenceInformation | referenceObligation | --- | The Reference Obligation is a financial instrument that is either issued or guaranteed by the reference entity. It serves to clarify the precise reference entity protection is being | 0..U (0..1) |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|--|---------------------|----------------------------|---|----------------|
| | | | | <p>offered upon, and its legal position with regard to other related firms (parents/subsidiaries).</p> <p>The elements directly under this field (e.g. bond, convertible bond, mortgage and loan) are the asset types supported, which means the type of underlying asset of the transaction, if applicable.</p> | |
| 5.5.2.1 | /generalTerms/referenceInformation/referenceObligation | bond | --- | <p>Either generalTerms/referenceInformation/referenceObligation/bond or generalTerms/referenceInformation/referenceObligation/convertibleBond or generalTerms/referenceInformation/referenceObligation/mortgage or generalTerms/referenceInformation/referenceObligation/loan</p> <p>Identifies the underlying asset when it is a series or a class of bonds.</p> | 0..1 |
| 5.5.2.1.1 | /generalTerms/referenceInformation/referenceObligation/bond | instrumentId | xsd:normalizedString (100) | Identification code of the underlying asset, if applicable. | 0..U (1..1) |
| | /generalTerms/referenceInformation/referenceObligation/bond/instrumentId | @instrumentIdScheme | xsd:anyURI | <p>Type of identification code of the underlying asset, if applicable.</p> <p>To specify the instrument ID type “RED”, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/instrument-id-RED-pair-1-0</p> <p>To specify the instrument ID type “ISIN”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-ISIN</p> <p>To specify the instrument ID type “CUSIP”, one may use the</p> | Req. |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|--|--------------------|---|--|-------|
| | | | | <p>following coding scheme: http://www.fpml.org/spec/2002/instrument-id-CUSIP</p> <p>To specify the instrument ID type “SEDOL”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-SEDOL</p> <p>To specify the instrument ID type “Bloomberg”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-Bloomberg</p> | |
| 5.5.2.1.2 | /generalTerms/referenceInformation/referenceObligation/bond | description | xsd:string(255) | Name of the underlying asset. | 0..1 |
| 5.5.2.1.3 | /generalTerms/referenceInformation/referenceObligation/bond | tr:placeOfIssuance | Scheme: CountryAlpha3 (xsd:normalizedString(3)) | The place of incorporation of the underlying asset, if applicable. | 0..1 |
| | /generalTerms/referenceInformation/referenceObligation/bond/tr:placeOfIssuance | @countryScheme | xsd:anyURI | <p>The code representation of a country or an area of special sovereignty. By default it is a valid 3 character country code as defined by the ISO standard 3166-1 alpha-3. Please refer to Appendix F Enumeration Spreadsheet CountryAlpha3 Tab for the country code list supported by HKTR-R.</p> <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/iso3166</p> | Opt. |
| 5.5.2.2 | /generalTerms/referenceInformation | convertibleBond | --- | <p>Either generalTerms/referenceInformation/referenceObligation/bond or generalTerms/referenceInformation/referenceObligation/convertibleBond or generalTerms/referenceInformation/referenceObligation/mortgage or</p> | 0..1 |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|---------------------|--|--|----------------|
| | | | | generalTerms/referenceInformation/referenceObligation/ oan Identifies the underlying asset when it is a convertible bond. | |
| 5.5.2.2.1 | /generalTerms/referenceInformation/referenceObligation/convertibleBond | instrumentId | xsd:normalizedString (100) | Identification code of the underlying asset, if applicable. | 0..U (1..1) |
| | /generalTerms/referenceInformation/referenceObligation/convertibleBond/instrumentId | @instrumentIdScheme | xsd:anyURI | Type of identification code of the underlying asset, if applicable. To specify the instrument ID type “RED”, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/instrument-id-RED-pair-1-0 To specify the instrument ID type “ISIN”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-ISIN To specify the instrument ID type “CUSIP”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-CUSIP To specify the instrument ID type “SEDOL”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-SEDOL To specify the instrument ID type “Bloomberg”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-Bloomberg | Req. |
| 5.5.2.2.2 | /generalTerms/referenceInformation/referenceObligation/convertibleBond | description | xsd:string(255) | Name of the underlying asset. | 0..1 |
| 5.5.2.2.3 | /generalTerms/referenceInformation/referenceObligation | tr:placeOfIssuance | Scheme: CountryAlpha3 (xsd:normalizedString(3)) | The place of incorporation of the underlying asset, if applicable. | 0..1 |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|---------------------|----------------------------|---|----------------|
| | n/convertibleBond | | | | |
| | /generalTerms/referenceInformation/referenceObligation/convertibleBond/tr:placeOfIssuance | @countryScheme | xsd:anyURI | <p>The code representation of a country or an area of special sovereignty. By default it is a valid 3 character country code as defined by the ISO standard 3166-1 alpha-3. Please refer to Appendix F Enumeration Spreadsheet CountryAlpha3 Tab for the country code list supported by HKTR-R.</p> <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/iso3166</p> | Opt. |
| 5.5.2.3 | /generalTerms/referenceInformation | mortgage | --- | <p>Either generalTerms/referenceInformation/referenceObligation/bond or generalTerms/referenceInformation/referenceObligation/convertibleBond or generalTerms/referenceInformation/referenceObligation/mortgage or generalTerms/referenceInformation/referenceObligation/loan</p> <p>Identifies a mortgage backed security.</p> | 0..1 |
| 5.5.2.3.1 | /generalTerms/referenceInformation/referenceObligation/mortgage | instrumentId | xsd:normalizedString (100) | Identification code of the underlying asset, if applicable. | 0..U (1..1) |
| | /generalTerms/referenceInformation/referenceObligation/mortgage/instrumentId | @instrumentIdScheme | xsd:anyURI | <p>Type of identification code of the underlying asset, if applicable.</p> <p>To specify the instrument ID type “RED”, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/instrument-id-RED-pair-1-0</p> <p>To specify the instrument ID type “ISIN”, one may use the following coding scheme:</p> | Req. |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|--|--------------------|---|---|-------|
| | | | | http://www.fpml.org/spec/2002/instrument-id-ISIN To specify the instrument ID type “CUSIP”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-CUSIP To specify the instrument ID type “SEDOL”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-SEDOL To specify the instrument ID type “Bloomberg”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-Bloomberg | |
| 5.5.2.3.2 | /generalTerms/referenceInformation/referenceObligation/mortgage | description | xsd:string(255) | Name of the underlying asset. | 0..1 |
| 5.5.2.3.3 | /generalTerms/referenceInformation/referenceObligation/mortgage | tr:placeOfIssuance | Scheme: CountryAlpha3 (xsd:normalizedString(3)) | The place of incorporation of the underlying asset, if applicable. | 0..1 |
| | /generalTerms/referenceInformation/referenceObligation/mortgage/tr:placeOfIssuance | @countryScheme | xsd:anyURI | The code representation of a country or an area of special sovereignty. By default it is a valid 3 character country code as defined by the ISO standard 3166-1 alpha-3. Please refer to Appendix F Enumeration Spreadsheet CountryAlpha3 Tab for the country code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/iso3166 | Opt. |
| 5.5.2.4 | /generalTerms/referenceInformation | loan | --- | Either generalTerms/referenceInformation/referenceObligation/bond or generalTerms/referenceInformation/referenceObligation/convertibleBond or | 0..1 |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|--|---------------------|----------------------------|--|----------------|
| | | | | generalTerms/referenceInformation/referenceObligation/ mortgage or generalTerms/referenceInformation/referenceObligation/ loan Identifies a simple underlying asset that is a loan. | |
| 5.5.2.4.1 | /generalTerms/referenceInformation/referenceObligation/loan | instrumentId | xsd:normalizedString (100) | Identification code of the underlying asset, if applicable. | 0..U (1..1) |
| | /generalTerms/referenceInformation/referenceObligation/loan/instrumentId | @instrumentIdScheme | xsd:anyURI | Type of identification code of the underlying asset, if applicable. To specify the instrument ID type “RED”, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/instrument-id-RED-pair-1-0 To specify the instrument ID type “ISIN”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-ISIN To specify the instrument ID type “CUSIP”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-CUSIP To specify the instrument ID type “SEDOL”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-SEDOL To specify the instrument ID type “Bloomberg”, one may use the following coding scheme: http://www.fpml.org/spec/2002/instrument-id-Bloomberg | Req. |
| 5.5.2.4.2 | /generalTerms/referenceInformation/referenceObligation | description | xsd:string(255) | Name of the underlying asset. | 0..1 |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|--|---------------------------|---|---|-------------|
| | n/loan | | | | |
| 5.5.2.4.3 | /generalTerms/referenceInformation/referenceObligation/loan | tr:placeOfIssuance | Scheme: CountryAlpha3 (xsd:normalizedString(3)) | The place of incorporation of the underlying asset, if applicable. | 0..1 |
| | /generalTerms/referenceInformation/referenceObligation/loan/tr:placeOfIssuance | @countryScheme | xsd:anyURI | <p>The code representation of a country or an area of special sovereignty. By default it is a valid 3 character country code as defined by the ISO standard 3166-1 alpha-3. Please refer to Appendix F Enumeration Spreadsheet CountryAlpha3 Tab for the country code list supported by HKTR-R.</p> <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/iso3166</p> | Opt. |
| 5.6 | /generalTerms | indexReferenceInformation | --- | <p>The Index Reference Information contains all the terms relevant to defining the Credit Default Swap Index or Index Tranche.</p> <p>This is required for Credit Default Swap – Index and Credit Default Swap – Index Tranche products; otherwise not allowed.</p> | 0..1 |
| 5.6.1 | /generalTerms/indexReferenceInformation | indexName | xsd:normalizedString(255) | The name of the index. | 0..1 |
| | /generalTerms/indexReferenceInformation/indexName | @indexNameScheme | xsd:anyURI | <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/entity-name-RED-1-0</p> | Opt. |
| 5.6.2 | /generalTerms/indexReferenceInformation | indexId | xsd:normalizedString (100) | Identification of the underlying index, if applicable. | 0..U (1..1) |
| | /generalTerms/indexReferenceInformation/indexId | @indexIdScheme | xsd:anyURI | <p>Type of identification code of the underlying index, if applicable.</p> <p>Simply ignored by HKTR-R system. Always use the default value:</p> | Opt. |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|---------------------|---|---|-------------|
| | | | | http://www.fpml.org/coding-scheme/external/instrument-id-RED-pair-1-0 | |
| 5.6.3 | /generalTerms/indexReferenceInformation | tranche | --- | This element contains CDS tranche terms. This is required for Credit Default Swap – Index Tranche products; otherwise not allowed. | 0..1 |
| 5.6.3.1 | /generalTerms/indexReferenceInformation/tranche | attachmentPoint | xsd:decimal (3,4) | The lower bound percentage of the loss that the Tranche can endure, if applicable, and is to be expressed as a decimal. An attachment point of 5% would be represented as 0.05. The difference between Attachment and Exhaustion points is call the width of the Tranche. | 0..1 (1..1) |
| 5.6.3.2 | /generalTerms/indexReferenceInformation/tranche | exhaustionPoint | xsd:decimal (3,4) | The upper bound percentage of the loss that the Tranche can endure, if applicable, and is to be expressed as a decimal. An exhaustion point of 5% would be represented as 0.05. The difference between Attachment and Exhaustion points is call the width of the Tranche. | 0..1 (1..1) |
| 5.6.4 | /generalTerms/indexReferenceInformation | settledEntityMatrix | --- | Used to specify the Relevant Settled Entity Matrix when there are settled entities at the time of the trade. This is applicable to Credit Default Swap – Index Tranche products; otherwise not allowed. | 0..1 |
| 5.6.4.1 | /generalTerms/indexReferenceInformation/settledEntityMatrix | publicationDate | xsd:date | Specifies the publication date of the applicable version of the matrix. When this element is omitted, the Standard Terms Supplement defines rules for which version of the matrix is applicable. | 0..1 |
| 5.6.5 | /generalTerms/indexReferenceInformation | tr:placeOfIssuance | Scheme: CountryAlpha3 (xsd:normalizedString(3)) | The place of reference of the underlying index, if applicable. | 0..1 |
| | /generalTerms/indexReferenceInformation/tr:placeOfIssuance | @countryScheme | xsd:anyURI | The code representation of a country or an area of special sovereignty. By default it is a valid 3 character country code as defined by the ISO standard 3166-1 alpha-3. Please refer to Appendix F Enumeration Spreadsheet CountryAlpha3 Tab for the country code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: | Opt. |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|------------------------|---|---|-------------|
| | | | | http://www.fpml.org/coding-scheme/external/iso3166 | |
| 5.7 | /generalTerms | additionalTerm | xsd:normalizedString (255) | This element is used for representing information contained in the Additional Terms field of the 2003 Master Credit Derivatives confirm. | 0..U (0..1) |
| | /generalTerms/additionalTerm | @additionalTermScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the extended scheme provided by HKICL: http://www.hkicl.com.hk/scheme/hktr/additional-term | Opt. |
| 6 | / | feeLeg | --- | This element contains all the terms relevant to defining the fixed amounts/payments per the applicable ISDA definitions. | 0..1 (1..1) |
| 6.1 | /feeLeg | initialPayment | --- | Initial Payment specifies a single fixed payment that is payable by the payer to the receiver on the initial payment date. The fixed payment to be paid is specified in terms of a known currency amount. This element should be used for CDS Index trades and can be used for CDS Single Name trades where it is necessary to represent a payment from Seller to Buyer. For CDS Single Name trades where a payment is to be made from Buyer to Seller, the "Single Payment" related fields must be used. | 0..1 |
| 6.1.1 | /feeLeg/initialPayment | payerPartyReference | Reference | A reference to the Initial Payment Amount Payer, if applicable. | 0..1 (1..1) |
| | /feeLeg/initialPayment/payerPartyReference | @href | xsd:IDREF | Reference to a party. | Req. |
| 6.1.2 | /feeLeg/initialPayment | receiverPartyReference | Reference | A reference to the Initial Payment Amount Receiver, if applicable. | 0..1 (1..1) |
| | /feeLeg/initialPayment/receiverPartyReference | @href | xsd:IDREF | Reference to a party. | Req. |
| 6.1.3 | /feeLeg/initialPayment | adjustablePaymentDate | xsd:date | The fixed payment date for Initial Payment, if applicable. | 0..1 |
| 6.1.4 | /feeLeg/initialPayment | paymentAmount | --- | The Initial Payment amount, if applicable. | 0..1 |
| 6.1.4.1 | /feeLeg/initialPayment/paymentAmount | currency | Scheme: Currency (xsd:normalizedString (3)) | The currency associated with the Initial Payment amount, if applicable. | 0..1 (1..1) |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|-----------------------|---|---|-------------|
| | /feeLeg/initialPayment/paymentAmount/currency | @currencyScheme | xsd:anyURI | The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15 | Opt. |
| 6.1.4.2 | /feeLeg/initialPayment/paymentAmount | amount | xsd:decimal (20,10) (non-negative) | The Initial Payment amount, if applicable. | 0..1 (1..1) |
| 6.2 | /feeLeg | singlePayment | --- | Specifies a single fixed amount that is payable by the buyer to the seller on the fixed rate payer payment date. The fixed amount to be paid is specified in terms of a known currency amount. This is applicable to Credit Default Swap – Single Name products; otherwise not allowed. | 0..U (0..1) |
| 6.2.1 | /feeLeg/singlePayment | adjustablePaymentDate | xsd:date | The date for Single Payment, if applicable. | 0..1 (1..1) |
| 6.2.1 | /feeLeg/singlePayment | fixedAmount | --- | A fixed payment amount, if applicable. | 0..1 |
| 6.2.1.1 | /feeLeg/singlePayment/fixedAmount | currency | Scheme: Currency (xsd:normalizedString (3)) | The currency associated with the Single Payment Amount, if applicable. | 0..1 (1..1) |
| | /feeLeg/singlePayment/fixedAmount/currency | @currencyScheme | xsd:anyURI | The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15 | Opt. |
| 6.2.1.2 | /feeLeg/singlePayment/fixedAmount | amount | xsd:decimal (20,10) (non-negative) | The single fixed amount that is payable by the Buyer to the Seller on the fixed rate payer payment date, if applicable. | 0..1 (1..1) |
| 6.3 | /feeLeg | periodicPayment | --- | Specifies a periodic schedule of fixed amounts that are | 0..1 |

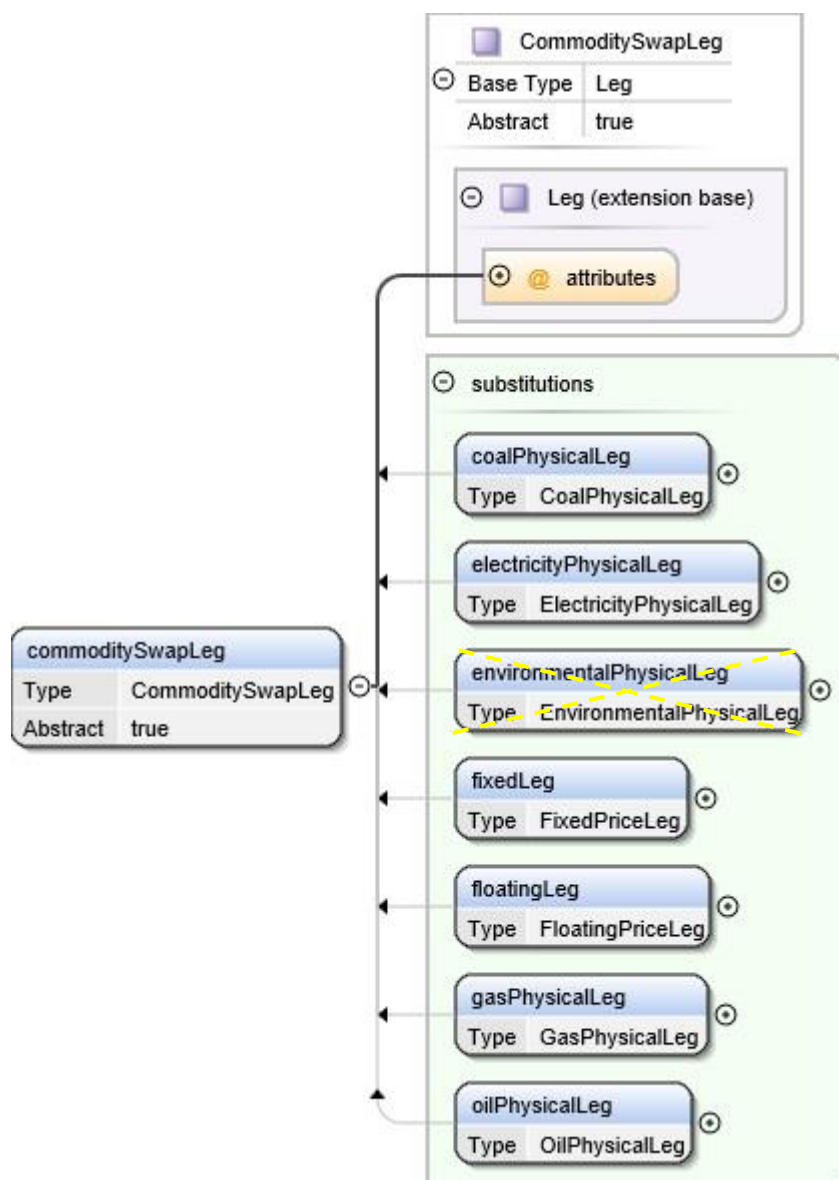
| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|--|------------------------|-------------------------|--|----------------|
| | | | | payable by the buyer to the seller on the fixed rate payer payment dates. The fixed amount to be paid on each payment date can be specified in terms of a known currency amount or as an amount calculated on a formula basis by reference to a per annum fixed rate. The applicable business day convention and business day for adjusting any fixed rate payer payment date if it would otherwise fall on a day that is not a business day are those specified in the dateAdjustments element within the generalTerms component. | (1..1) |
| 6.3.1 | /feeLeg/periodicPayment | paymentFrequency | --- | The time interval between regular fixed rate payer payment dates, if applicable. This is required when "/feeLeg/periodicPayment/fixedAmountCalculation/fixedRate" is not zero in Credit Default Swap – Single Name products | 0..1 |
| 6.3.1.1 | /feeLeg/periodicPayment/paymentFrequency | periodMultiplier | xsd:integer(3) | A time period multiplier, e.g. 1, 2 or 3 etc. A negative value can be used when specifying an offset relative to another date, e.g. -2 days. This is required if element "period" exists. | 0..1 |
| 6.3.1.2 | /feeLeg/periodicPayment/paymentFrequency | period | Enumerated type: period | A time period, e.g. a day, week, month or year of the stream. If the periodMultiplier value is 0 (zero) then period must contain the value D (day). This is required if element "periodMultiplier" exists. | 0..1 |
| 6.3.2 | /feeLeg/periodicPayment | fixedAmountCalculation | --- | This element contains all the terms relevant to calculating a fixed amount where the fixed amount is calculated by reference to a per annum fixed rate. There is no corresponding ISDA 2003 Term. The equivalent is Sec 5.1 "Calculation of Fixed Amount" but this in itself is not a defined Term. | 0..1 (1..1) |
| 6.3.2.1 | /feeLeg/periodicPayment/fixedAmountCalculation | fixedRate | xsd:decimal (11,10) | The fixed interest rate at the start of the deal. A rate of 11.9% would be represented by 0.119. | 0..1 (1..1) |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|---------------------|---|---|----------------|
| | | | | For CDS, a value of Zero is equal to specifying "Null" or "Blank". | |
| 7 | / | protectionTerms | --- | This element contains all the terms relevant to defining the applicable floating rate payer calculation amount, credit events and associated conditions to settlement, and reference obligations. | 0..U (1..1) |
| 7.1 | /protectionTerms | calculationAmount | --- | The notional amount of the transaction. | 0..1 (1..1) |
| 7.1.1 | /protectionTerms/calculationAmount | currency | Scheme: Currency (xsd:normalizedString (3)) | The currency in which an amount is denominated. | 0..1 (1..1) |
| | /protectionTerms/calculationAmount/currency | @currencyScheme | xsd:anyURI | The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15 | Opt. |
| 7.1.2 | /protectionTerms/calculationAmount | amount | xsd:decimal (20,10) (non-negative) | The monetary quantity in currency units. | 0..1 (1..1) |
| 7.2 | /protectionTerms | creditEvents | --- | This element contains all the ISDA terms relating to credit events. | 0..1 |
| 7.2.1 | /protectionTerms/creditEvents | restructuring | --- | A credit event. A restructuring is an event that materially impacts the reference entity's obligations, such as an interest rate reduction, principal reduction, deferral of interest or principal, change in priority ranking, or change in currency or composition of payment. | 0..1 |
| 7.2.1.1 | /protectionTerms/creditEvents/restructuring | applicable | xsd:boolean | Indicates whether the restructuring provision is applicable. This is applicable to Credit Default Swap – Single Name products (excluding Credit:SingleName:ABS); otherwise not allowed. | 0..1 |
| 8 | / | cashSettlementTerms | --- | Either | 0..U |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|-------------------------|--|---|----------------|
| | | | | /cashSettlementTerms or /physicalSettlementTerms. This element contains all the ISDA terms relevant to cash settlement for when cash settlement is applicable. | (0..1) |
| 8.1 | /cashSettlementTerms | settlementCurrency | Scheme: Currency (xsd:normalizedString (3)) | The currency in which settlement occurs, if applicable. | 0..1 |
| | /cashSettlementTerms/settlementCurrency | @currencyScheme | xsd:anyURI | The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15 | Opt. |
| 9 | / | physicalSettlementTerms | --- | Either /cashSettlementTerms or /physicalSettlementTerms. This element contains all the ISDA terms relevant to physical settlement for when physical settlement is applicable. | 0..U (0..1) |
| 9.1 | /physicalSettlementTerms | settlementCurrency | Scheme: Currency (xsd:normalizedString (3)) | Specifies the Physical Settlement Currency in respect of a Transaction. | 0..1 |
| | /physicalSettlementTerms/settlementCurrency | @currencyScheme | xsd:anyURI | The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: | Opt. |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|------------|-----------|---|-------|
| | | | | http://www.fpml.org/ext/iso4217-2001-08-15 | |

For the “commoditySwapLeg” element in “commoditySwap” element, it can be further expanded as follows:



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

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|--------------------|--|--|----------------|
| 1 | / | primaryAssetClass | Scheme: AssetClass (xsd:normalizedString(63)) | A simple asset class categorization. | 0..1 (1..1) |
| | /primaryAssetClass | @assetClassScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/asset-class | Opt. |
| 2 | / | productType | Scheme: ProductTaxonomy (xsd:normalizedString(100)) / CommodityProductTaxonomy (xsd:normalizedString(255)) | A classification of the type of product. For Commodity products, the field cardinality required is (2..2). The cardinality is written as (1..2) because this field is shared among products of other assets where only one productType element is required. | 0..U (1..2) |
| | /productType | @productTypeScheme | xsd:anyURI | To specify standard FpML product type, one may use the following coding scheme: http://www.fpml.org/coding-scheme/product-taxonomy Please refer to Appendix F Enumeration Spreadsheet – “Product Taxonomy” Tab for the code list supported under the above scheme. To specify standard HKTR product type, one may use the following coding scheme: http://www.hkicl.com.hk/scheme/hktr/product-taxonomy Please refer to Appendix F Enumeration Spreadsheet – “Commodity Product Taxonomy” Tab for the code list supported under the above scheme. | Opt. |
| 3 | / | productId | xsd:normalizedString(255) | A product reference identifier. The product ID is an identifier that describes the key economic characteristics of the trade type, with the exception of concepts such as size (notional, quantity, number of units) and price (fixed rate, | 0..U (0..1) |

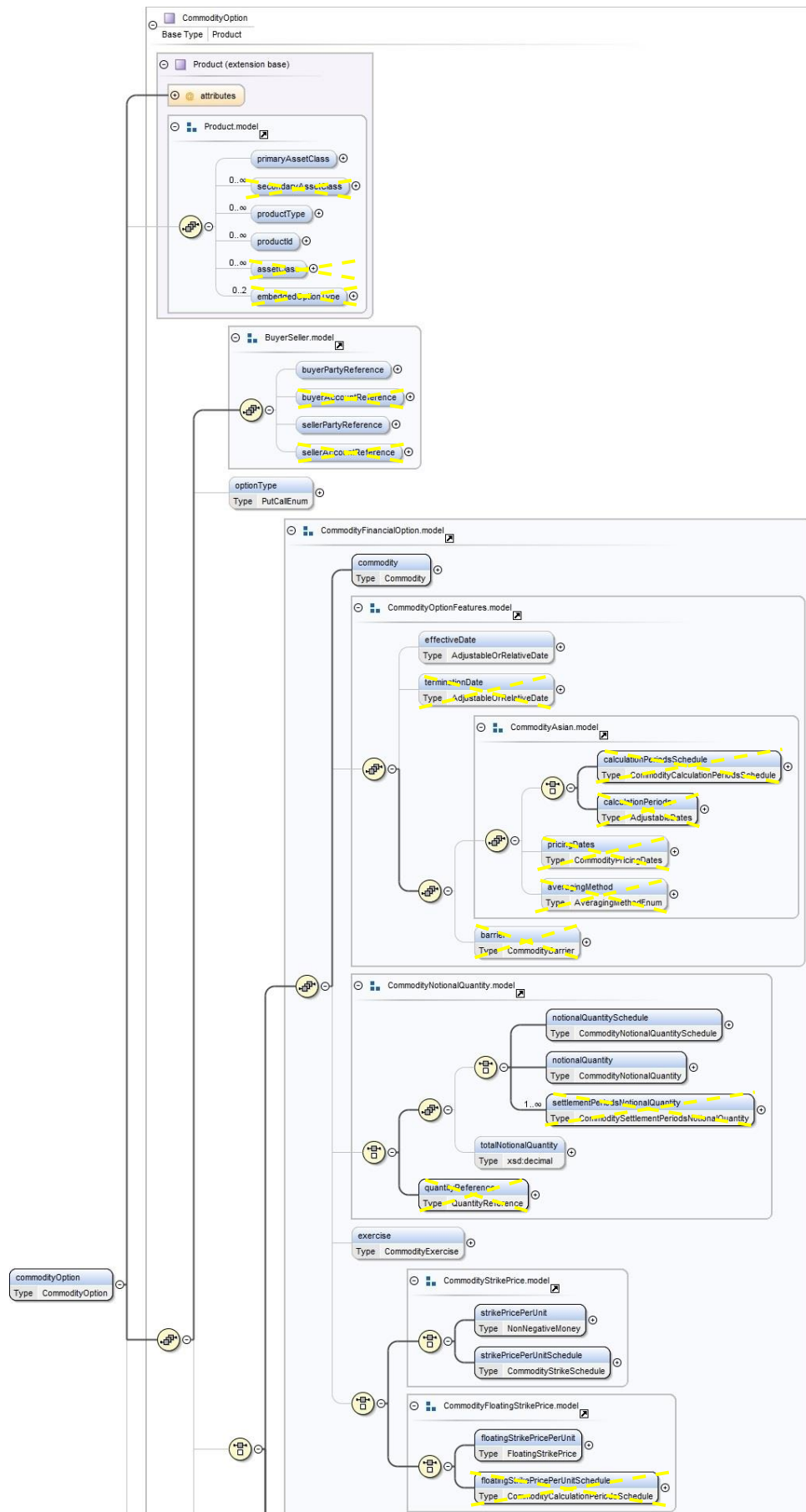
| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|--------------------|--|---|----------------|
| | | | | strike, etc.) that are negotiated for each transaction. It can be used to hold identifiers such as the "UPI" (universal product identifier) required by certain regulatory reporting rules. It can also be used to hold identifiers of benchmark products or product templates used by certain trading systems or facilities. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list. | |
| | /productId | @productIdScheme | xsd:anyURI | <p>To specify the product ID type "UPI", one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/unique-product-identifier</p> <p>To specify the product ID type "ISDA", one may use the following coding scheme: http://www.hkicl.com.hk/scheme/hktr/isda-product-identifier</p> <p>To specify the product ID type "GTR", one may use the following coding scheme: http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier</p> | Opt. (Req.) |
| 4 | / | effectiveDate | AdjustableDate (Refer to section A.6.3.3.1 for details). | The effective date of the swap, if applicable. | 0..1 (1..1) |
| 5 | / | terminationDate | AdjustableDate (Refer to section A.6.3.3.1 for details). | The termination date of the swap, if applicable. | 0..1 (1..1) |
| 6 | / | settlementCurrency | Scheme: Currency (xsd:normalizedString (3)) | <p>The currency in which settlement occurs, if applicable.</p> <p>Required when the transaction is to be settled in a different currency other than the currency in which the notional amount is denominated.</p> | 0..1 |

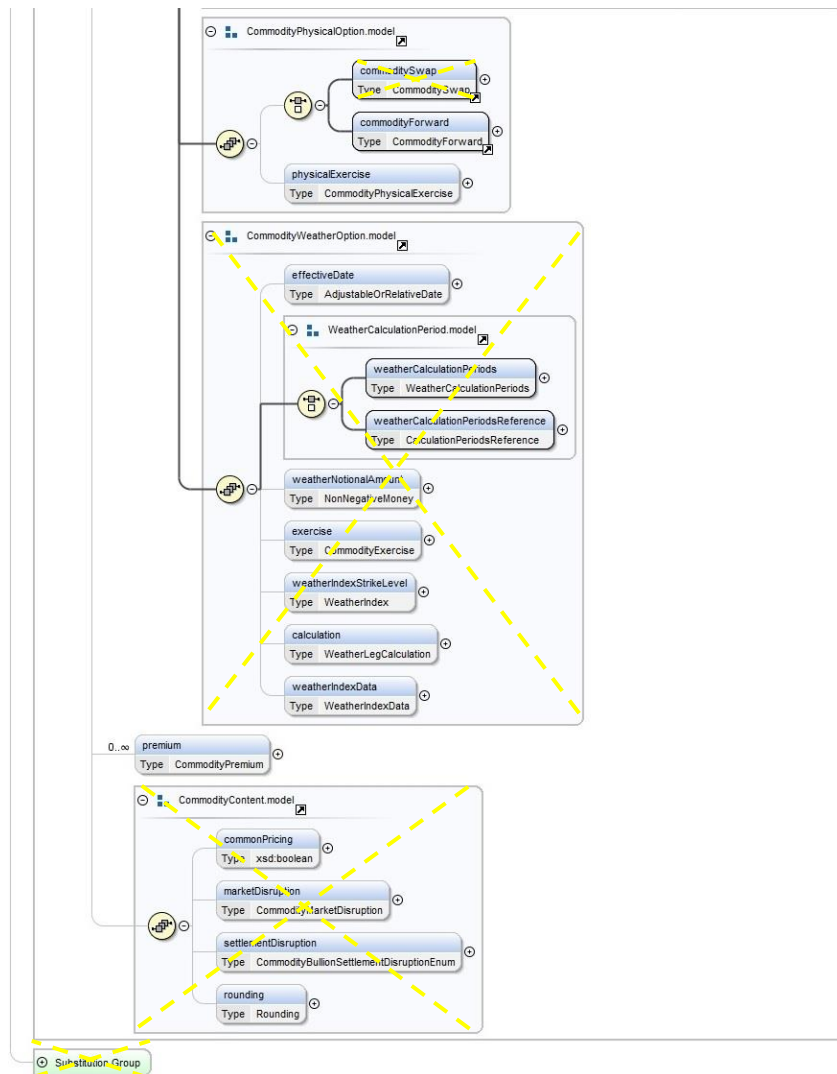
| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|------------------------|--|---|----------------|
| | /settlementCurrency | @currencyScheme | xsd:anyURI | The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15 | Opt. |
| 7 | / | commoditySwapLeg | --- | This element is the head of a substitution group. It is substituted by the coalPhysicalLeg element for Physical Coal Leg, electricityPhysicalLeg element for Physical Electricity Leg, fixedLeg element for Fixed Leg, floatingLeg element for Floating Leg, gasPhysicalLeg element for Physical Gas Leg or oilPhysicalLeg element for Physical Oil Leg. The possible combinations of commoditySwapLeg are: floatingLeg - floatingLeg floatingLeg - coalPhysicalLeg floatingLeg - electricityPhysicalLeg floatingLeg - gasPhysicalLeg floatingLeg - oilPhysicalLeg fixedLeg - floatingLeg fixedLeg - coalPhysicalLeg fixedLeg - electricityPhysicalLeg fixedLeg - gasPhysicalLeg fixedLeg - oilPhysicalLeg | 1..U (2..2) |
| 7a | / | coalPhysicalLeg | CoalPhysicalLeg (Refer to section A.6.3.2.4.3 for details). | Physically settled coal leg. This element is a substitution of element 'commoditySwapLeg' for coal physical leg. | --- |
| 7b | / | electricityPhysicalLeg | ElectricityPhysicalLeg (Refer to section A.6.3.2.4.6 for details). | Physically settled electricity leg. This element is a substitution of element 'commoditySwapLeg' for electricity physical leg. | --- |
| 7c | / | fixedLeg | FixedLeg (Refer to section | Fixed Price Leg. | --- |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|----------------|--|---|-------|
| | | | A.6.3.2.4.2 for details). | This element is a substitution of element 'commoditySwapLeg' for fixed leg. | |
| 7d | / | floatingLeg | FloatingLeg (Refer to section A.6.3.2.4.1 for details). | Floating Price leg. This element is a substitution of element 'commoditySwapLeg' for floating leg. | --- |
| 7e | / | gasPhysicalLeg | GasPhysicalLeg (Refer to section A.6.3.2.4.4 for details). | Physically settled natural gas leg. This element is a substitution of element 'commoditySwapLeg' for natural gas physical leg. | --- |
| 7f | / | oilPhysicalLeg | OilPhysicalLeg (Refer to section A.6.3.2.4.5 for details). | Physically settled oil or refined products leg. This element is a substitution of element 'commoditySwapLeg' for oil physical leg. | --- |

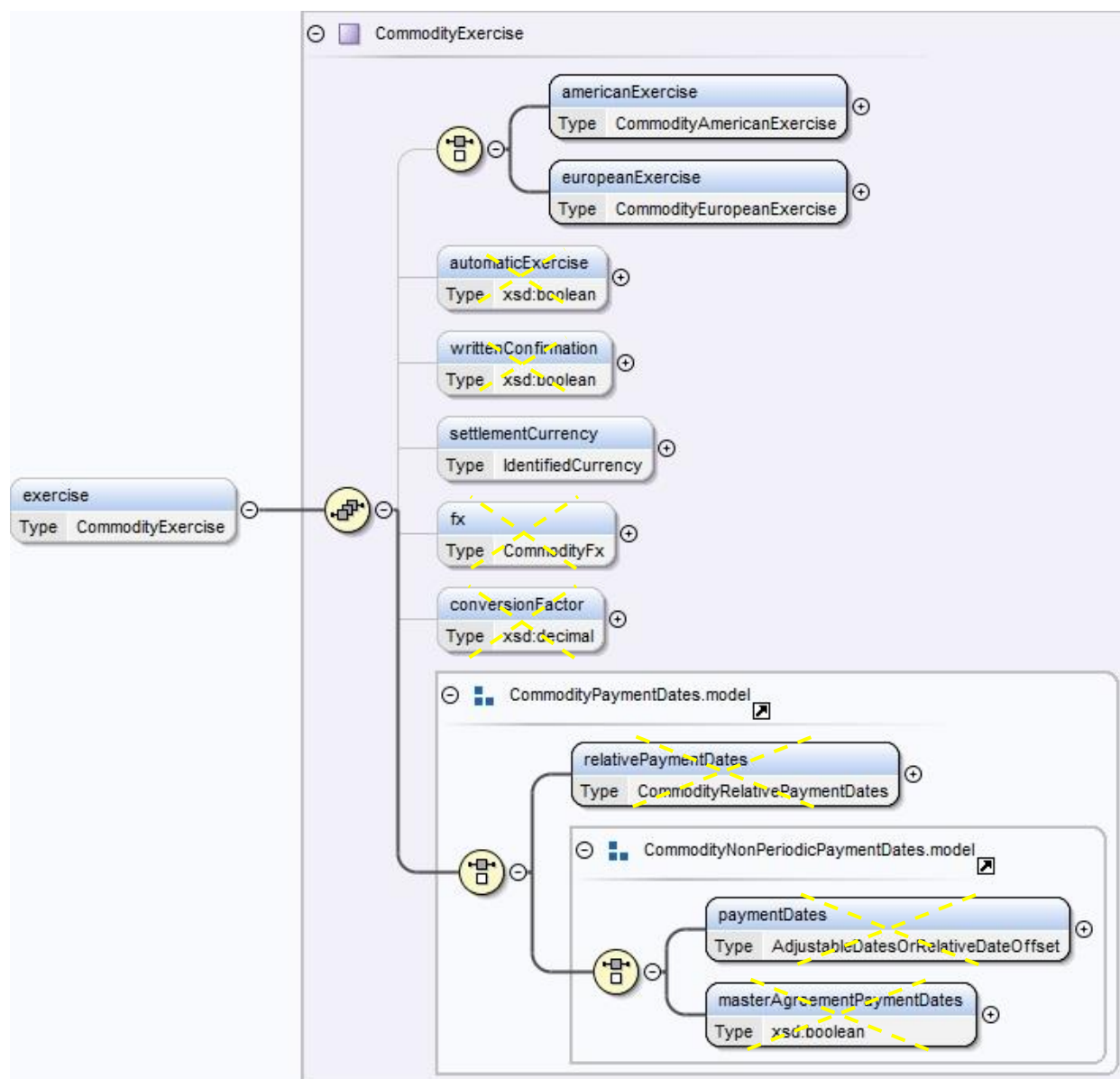
A.6.3.2.2 Reporting – Commodity Option

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

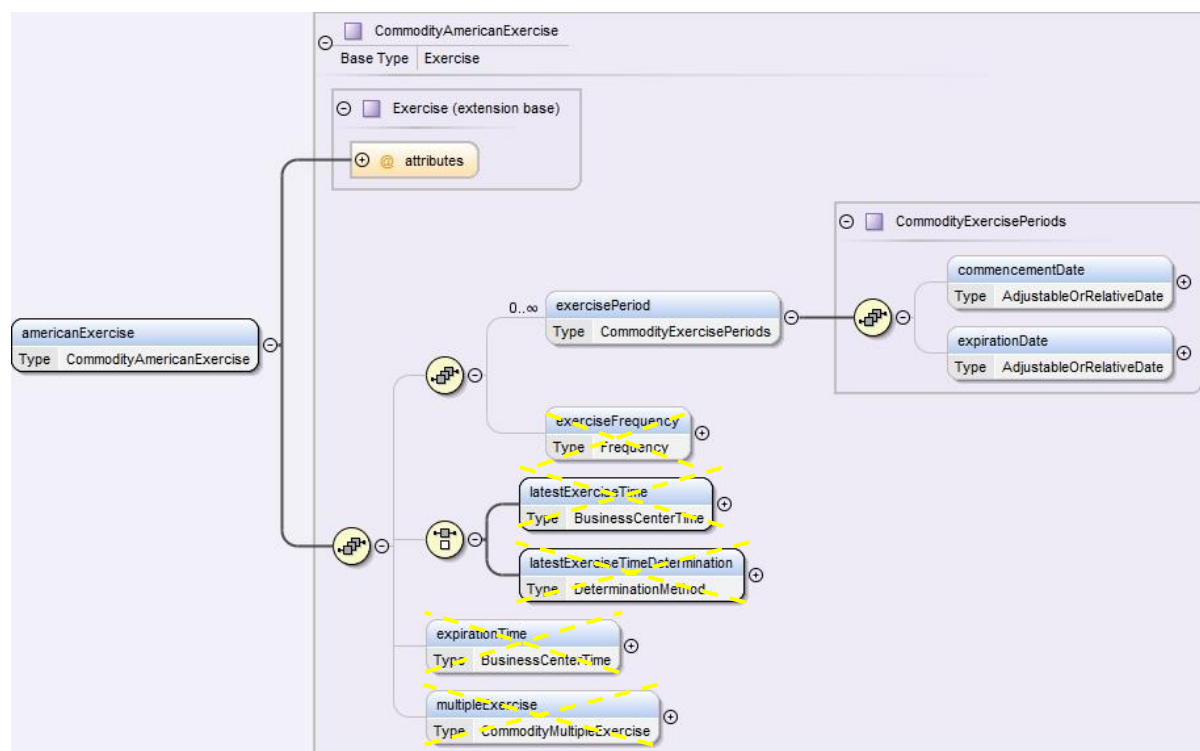




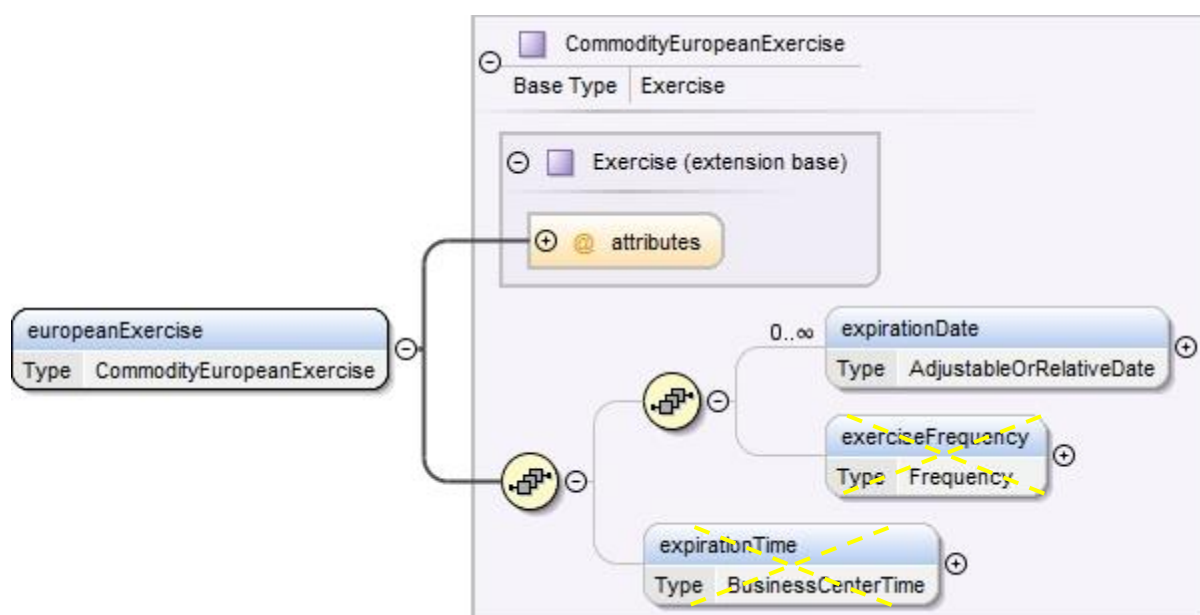
The “exercise” element in the “commodityOption” element can be expanded as:



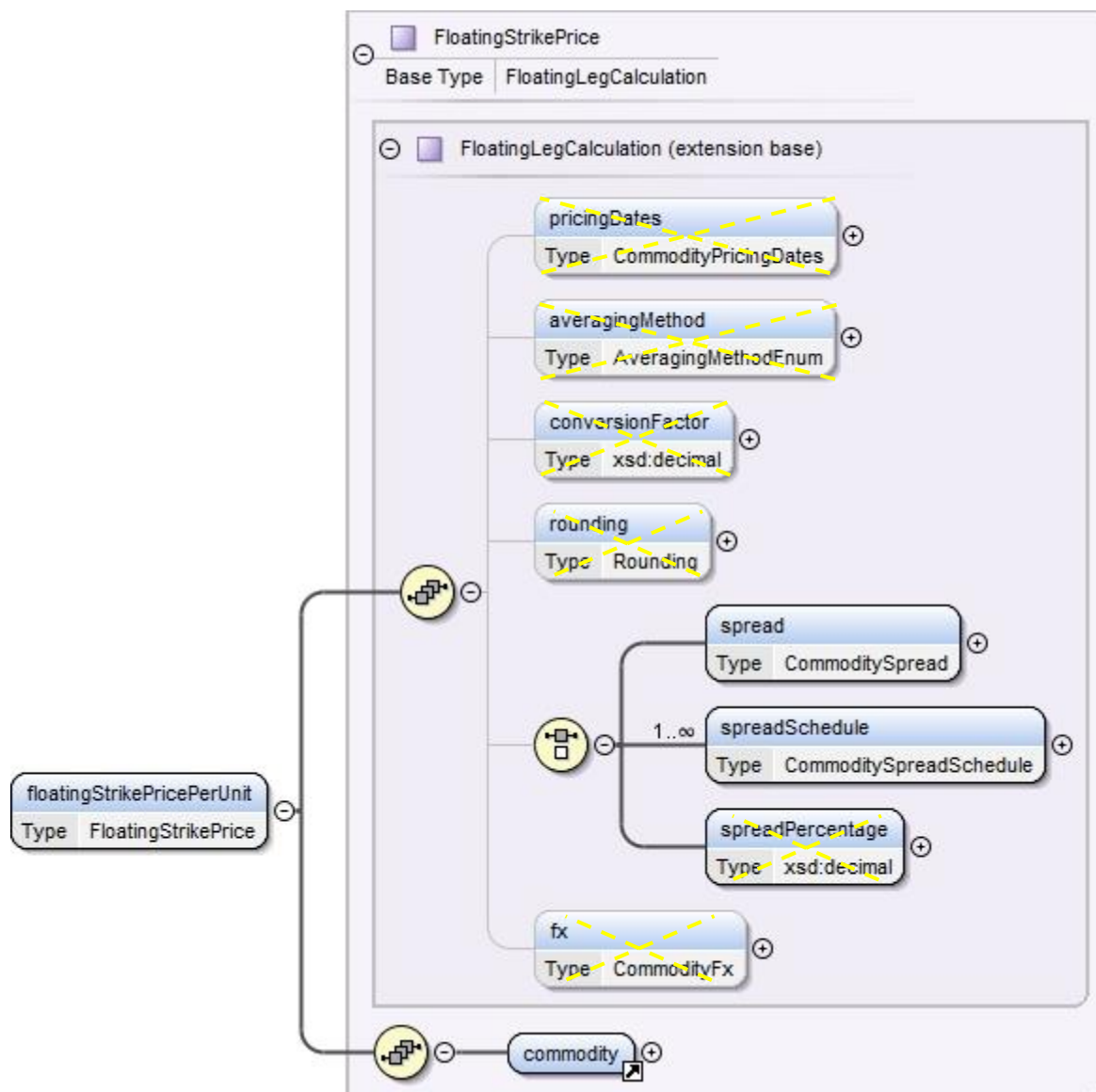
The “americanExercise” element in the “exercise” element can be expanded as:



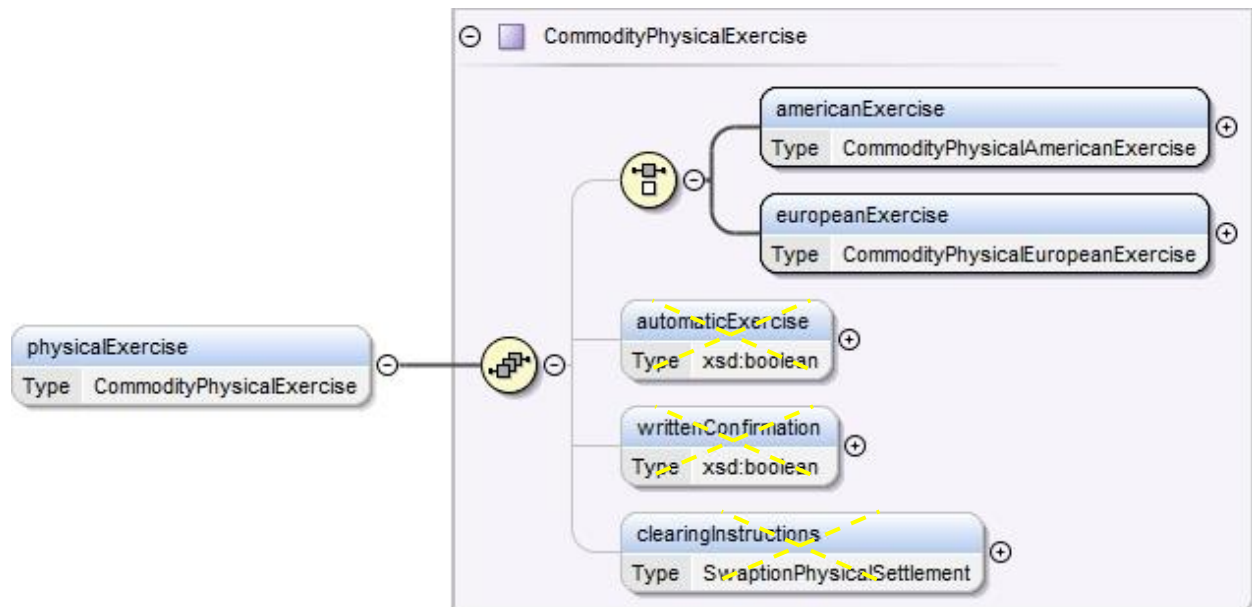
The “europeanExercise” element in the “exercise” element can be expanded as:



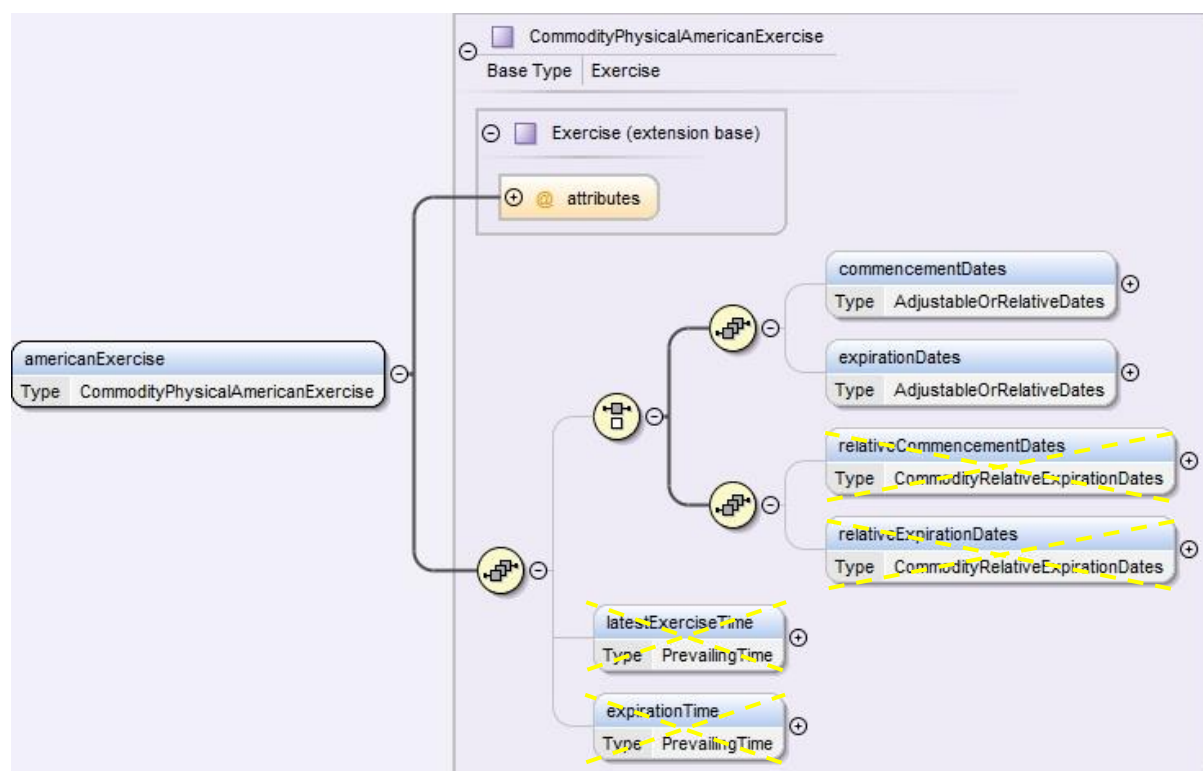
The “floatingStrikePricePerUnit” element in the “commodityOption” element can be expanded as:



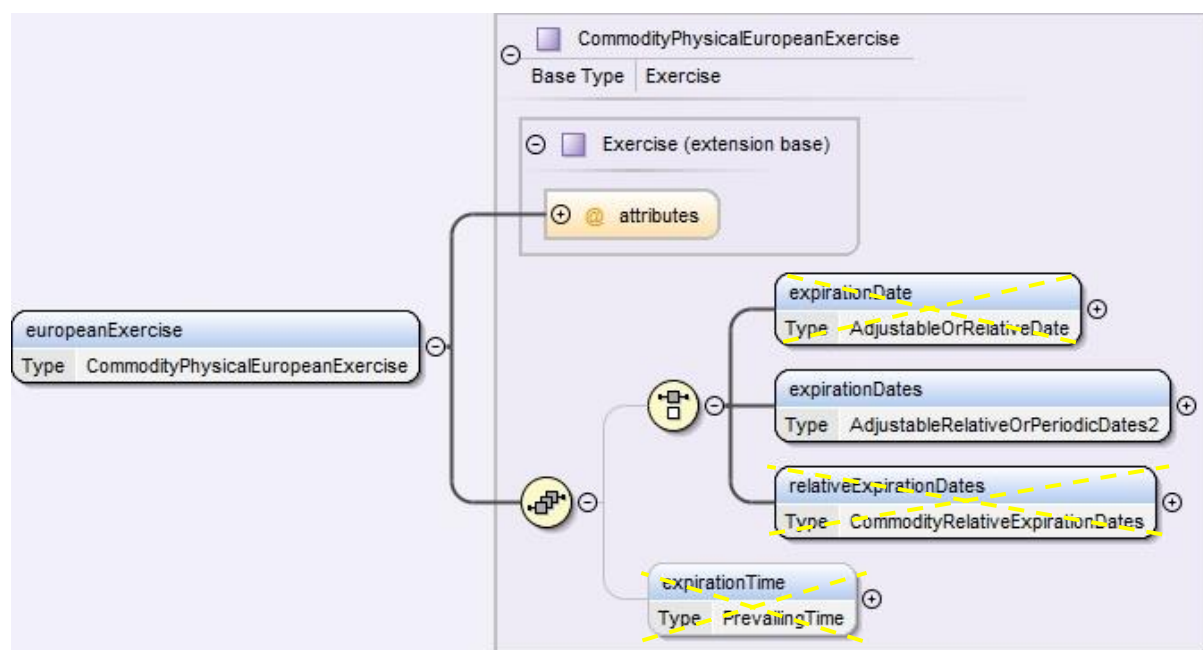
The “physicalExercise” element in the “commodityOption” element can be expanded as:



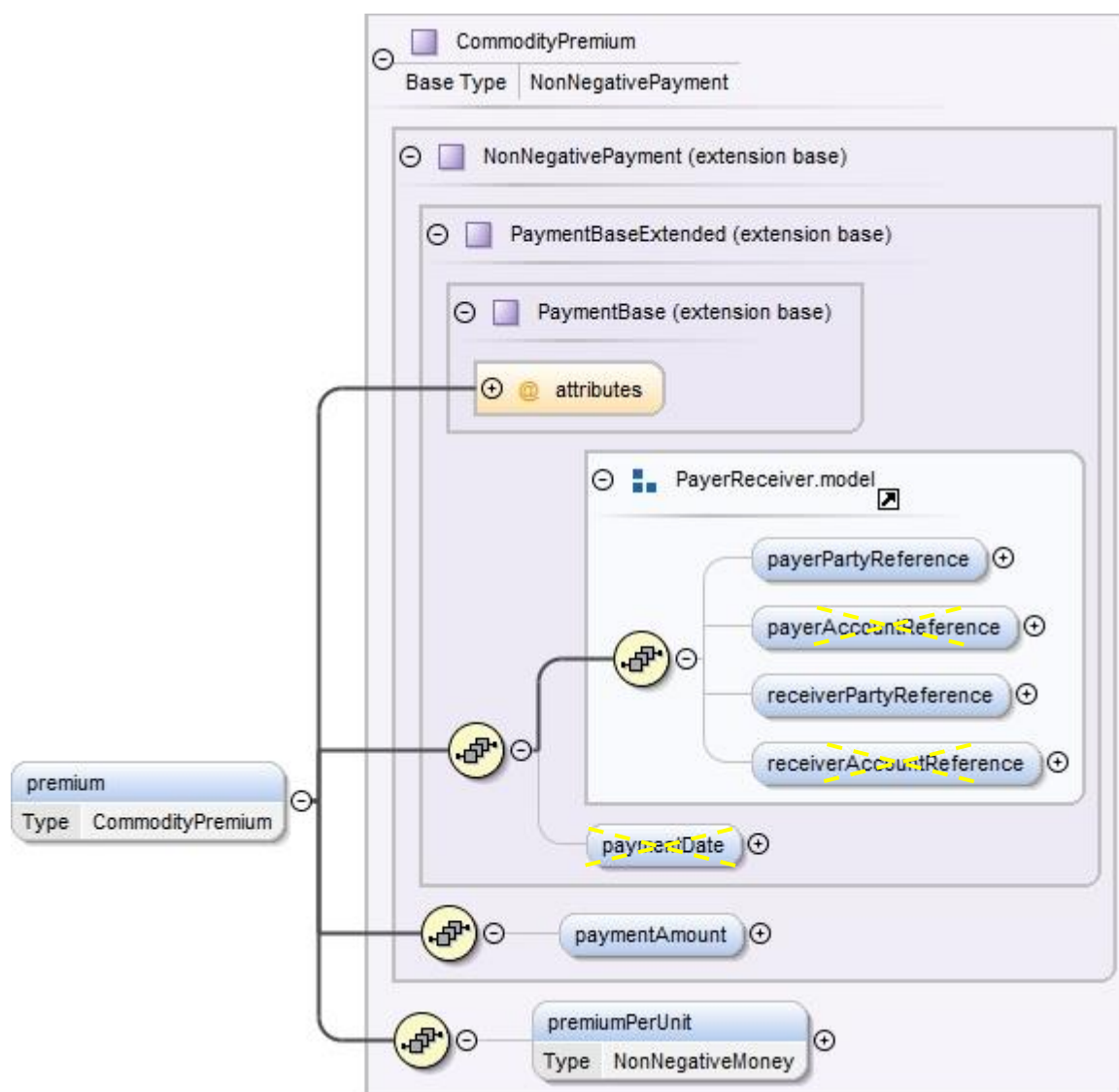
The “americanExercise” element in the “physicalExercise” element can be expanded as:



The “europeanExercise” element in the “physicalExercise” element can be expanded as:



The “premium” element in the “commodityOption” element can be expanded as:



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

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|--------------------|--|--|----------------|
| 1 | / | primaryAssetClass | Scheme: AssetClass (xsd:normalizedString(63)) | A simple asset class categorization. | 0..1 (1..1) |
| | /primaryAssetClass | @assetClassScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/asset-class | Opt. |
| 2 | / | productType | Scheme: ProductTaxonomy (xsd:normalizedString(100)) / CommodityProductTaxonomy (xsd:normalizedString(255)) | A classification of the type of product. For Commodity, Card. is (2..2). The cardinality is written as (1..2) because this field is shared commodity products where two productType elements are required. | 0..U (1..2) |
| | /productType | @productTypeScheme | xsd:anyURI | To specify standard FpML product type, one may use the following coding scheme: http://www.fpml.org/coding-scheme/product-taxonomy Please refer to Appendix F Enumeration Spreadsheet – “Product Taxonomy” Tab for the code list supported under the above scheme. To specify standard HKTR product type, one may use the following coding scheme: http://www.hkicl.com.hk/scheme/hktr/product-taxonomy Please refer to Appendix F Enumeration Spreadsheet – “Commodity Product Taxonomy” Tab for the code list supported under the above scheme. | Opt. |
| 3 | / | productId | xsd:normalizedString(255) | A product reference identifier. The product ID is an identifier that describes the key economic characteristics of the trade type, with the exception of concepts such as size (notional, quantity, number of units) and price (fixed rate, strike, etc.) that are negotiated for each transaction. It can be used to hold identifiers such as the "UPI" (universal product identifier) | 0..U (0..1) |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|----------------------|--------------------------|---|----------------|
| | | | | required by certain regulatory reporting rules. It can also be used to hold identifiers of benchmark products or product templates used by certain trading systems or facilities. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list. | |
| | /productId | @productIdScheme | xsd:anyURI | <p>To specify the product ID type "UPI", one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/unique-product-identifier</p> <p>To specify the product ID type "ISDA", one may use the following coding scheme: http://www.hkicl.com.hk/scheme/hktr/isda-product-identifier</p> <p>To specify the product ID type "GTR", one may use the following coding scheme: http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier</p> | Opt. (Req.) |
| 4 | / | buyerPartyReference | Reference | <p>A reference to the party that buys this instrument, ie. pays for this instrument and receives the rights defined by it.</p> <p>This field is mandatory for Commodity Option.</p> | 0..1 |
| | /payerPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| 5 | / | sellerPartyReference | Reference | <p>A reference to the party that sells ("writes") this instrument, i.e. that grants the rights defined by this instrument and in return receives a payment for it.</p> <p>This field is mandatory for Commodity Option.</p> | 0..1 |
| | /receiverPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| 6 | / | optionType | Enumerated type: putCall | The type of option transaction, if applicable. | 0..1 (1..1) |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|---|---|---|-------------|
| 6.a | / | [CommodityFinancialOption.model] ¹ | --- | Either CommodityFinancialOption.model or CommodityPhysicalOption.model elements. Note that CommodityFinancialOption.model and CommodityPhysicalOption.model are abstract components to describe the grouping of financial option and physical option elements. | 1..1 |
| 6.a.1 | / [CommodityFinancialOption.model] | commodity | Commodity (Refer to section A.6.3.2.4.9 for details). | Specifies the underlying instrument. Usual content is an ISDA Commodity Reference Price Name. The 'commodity' underlyer component is specified using a reference to the 'commodity' asset (see description above at the Commodity Underlyer section). | 1..1 |
| 6.a.2 | / [CommodityFinancialOption.model] | effectiveDate | AdjustableOrRelativeDate (Refer to section A.6.3.3.4 for details). | The effective date of the commodity option transaction, if applicable. Note that the Termination/Expiration Date should be specified in expirationDate within the CommodityAmericanExercise type or the CommodityEuropeanExercise type, as applicable. | 0..1 (1..1) |
| 6.a.3 | / [CommodityFinancialOption.model] | [branching] ² | --- | The choose-0-out-of-2, or choose-1-out-of-2 between /notionalQuantitySchedule and /notionalQuantity elements. | 0..1 |
| 6.a.3.1 | / [CommodityFinancialOption.model] | notionalQuantitySchedule | CommodityNotionalQuantitySchedule (Refer to section A.6.3.2.4.15 for details) | Either /notionalQuantitySchedule or /notionalQuantity. Allows the documentation of a shaped notional trade where the notional changes over the life of the transaction. | 1..1 |
| 6.a.3.2 | / [CommodityFinancialOption.model] | notionalQuantity | CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details) | Either /notionalQuantitySchedule or /notionalQuantity. The Notional Quantity. | 1..1 |
| 6.a.4 | / [CommodityFinancialOption.model] | totalNotionalQuantity | xsd:decimal(20,10) | The Total Optional Notional Quantity for the Financial Option over the life of the contract, if applicable. | 0..1 (1..1) |

1 This is not a real XML element. It is specified here to show the grouping of child elements relationship.

2 This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|--------------------|--|---|-------------|
| 6.a.5 | / [CommodityFinancialOption.model] | exercise | --- | The parameters for defining how the commodity option can be exercised, if applicable. | 0..1 (1..1) |
| 6.a.5.1 | /exercise | americanExercise | --- | Either /americanExercise or /europeanExercise. The parameters for defining the expiration date for an American option. | 1..1 |
| 6.a.5.1.1 | /exercise/americanExercise | exercisePeriod | --- | Describes the American exercise periods. | 0..U (1..1) |
| 6.a.5.1.1.1 | /exercise/americanExercise/exercisePeriod | commencementDate | AdjustableOrRelativeDate (Refer to section A.6.3.3.4 for details). | The first day of the exercise period for the American-style financial option, if applicable. | 0..1 (1..1) |
| 6.a.5.1.1.2 | /exercise/americanExercise/exercisePeriod | expirationDate | AdjustableOrRelativeDate (Refer to section A.6.3.3.4 for details). | The last exercise date of the option, if applicable.. | 0..1 (1..1) |
| 6.a.5.2 | /exercise | europeanExercise | --- | Either /americanExercise or /europeanExercise. The parameters for defining the expiration date and time for a European or Asian style option. For an Asian style option the expiration date is equivalent to the termination date. Please note that Asian option should be reported as the field value "European" even though the calculation of the settlement price is over a period of time which is different from a European option. | 1..1 |
| 6.a.5.2.1 | /exercise/europeanExercise | expirationDate | AdjustableOrRelativeDate (Refer to section A.6.3.3.4 for details). | The last exercise date of the option, if applicable.. | 0..U (1..1) |
| 6.a.5.3 | /exercise | settlementCurrency | Scheme: Currency (xsd:normalizedString(3)) | The currency in which settlement occurs, if applicable. Required when the transaction is to be settled in a different currency other than the currency in which the notional amount is denominated. | 0..1 |
| | /exercise/settlementCurrenc | @currencyScheme | xsd:anyURI | The code representation of a currency or fund. By default it is | Opt. |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|----------------------------|--|---|-------------|
| | y | | | a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix N Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15 | |
| 6.a.6 | / [CommodityFinancialOption.model] | strikePricePerUnit | NonNegativeMoney (Refer to section A.6.3.2.4.24 for details). | Either /strikePricePerUnit, /strikePricePerUnitSchedule or /floatingStrikePricePerUnit. The currency amount of the strike price per unit. | 1..1 |
| 6.a.7 | / [CommodityFinancialOption.model] | strikePricePerUnitSchedule | CommodityStrikeSchedule (Refer to section A.6.3.2.4.17 for details). | Either /strikePricePerUnit, /strikePricePerUnitSchedule or /floatingStrikePricePerUnit. The Strike Price per Unit per Calculation Period. | 1..1 |
| 6.a.8 | / [CommodityFinancialOption.model] | floatingStrikePricePerUnit | --- | Either /strikePricePerUnit, /strikePricePerUnitSchedule or /floatingStrikePricePerUnit. The currency amount of the strike price per unit. | 1..1 |
| 6.a.8.1 | /floatingStrikePricePerUnit | [branching] ³ | --- | The choose-0-out-of-2, or choose-1-out-of-2 between /spread and /spreadSchedule elements. | 0..1 |
| 6.a.8.1.1 | /floatingStrikePricePerUnit | spread | CommoditySpread (Refer to section A.6.3.2.4.12 for details). | Either /spread or /spreadSchedule. The spread over or under the Commodity Reference Price for this leg of the trade. | 1..1 |
| 6.a.8.1.2 | /floatingStrikePricePerUnit | spreadSchedule | CommoditySpreadSchedule (Refer to section A.6.3.2.4.13 for details). | Either /spread or /spreadSchedule. The spread over or under the Commodity Reference Price for this leg of the trade for each Calculation Period. | 1..U (1..1) |
| 6.a.8.2 | /floatingStrikePricePerUnit | commodity | Commodity (Refer to section A.6.3.2.4.9 for details). | Identifies the underlying asset when it is a listed commodity. | 1..1 |

³ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

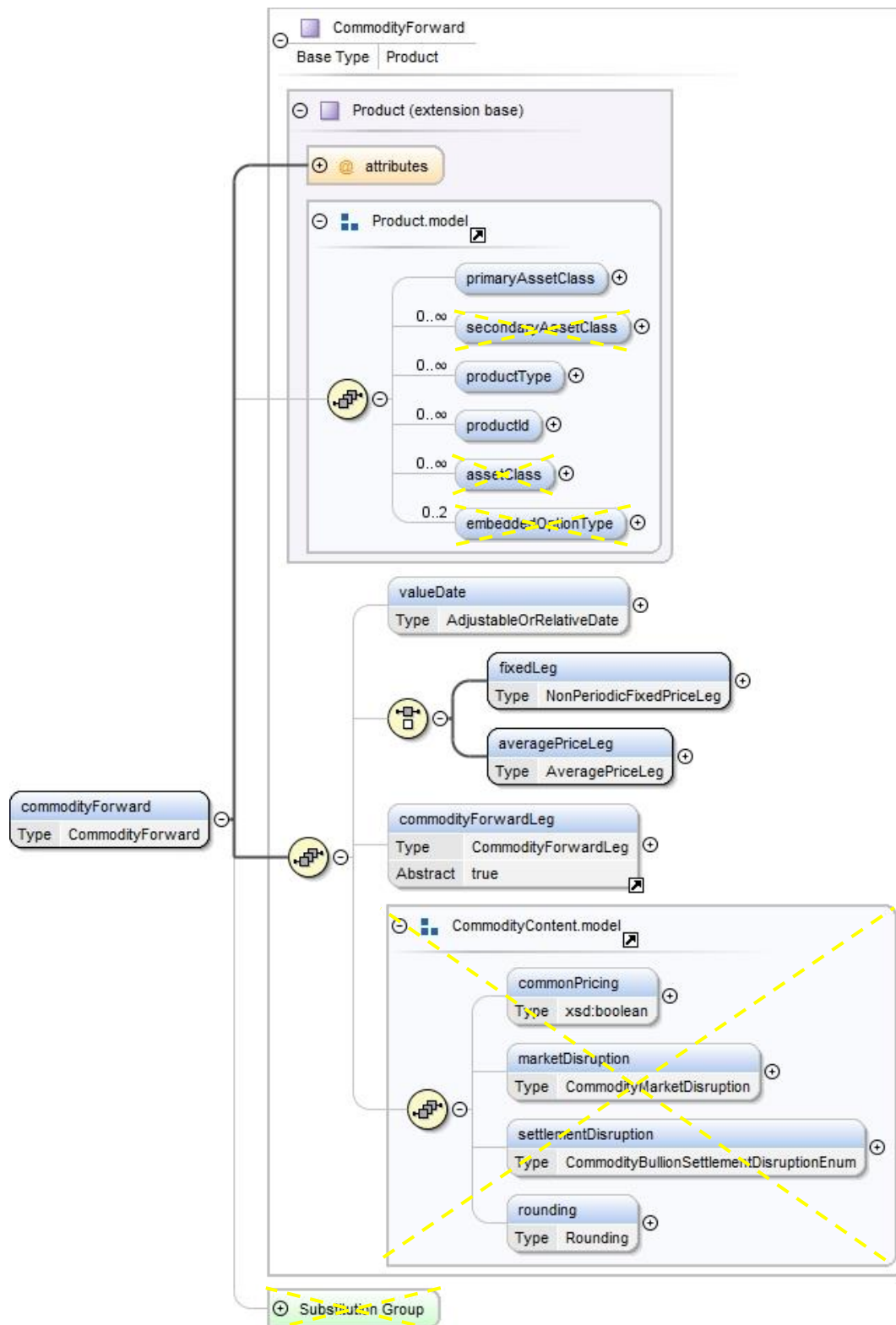
| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|--|---|--|-------------|
| 6.b | / | [CommodityPhysicalOption.model] ⁴ | --- | Either CommodityFinancialOption.model or CommodityPhysicalOption.model elements. Note that CommodityFinancialOption.model and CommodityPhysicalOption.model are abstract components to describe the grouping of financial option and physical option elements. | 1..1 |
| 6.b.1 | / [CommodityPhysicalOption.model] | commodityForward | commodityForward (Refer to section A.6.3.2.3 for details). | Defines a commodity forward product. Only valueDate, fixedLeg, averagePriceLeg and commodityForwardLeg (bullionPhysicalLeg, metalPhysicalLeg) elements are applicable to commodityOption. The possible leg combinations of commodityForward under / [CommodityPhysicalOption.model] are: fixedLeg - bullionLeg fixedLeg - metalLeg averagePriceLeg - bullionLeg averagePriceLeg - metalLeg | 1..1 |
| 6.b.2 | / [CommodityPhysicalOption.model] | physicalExercise | --- | The parameters for defining how the commodity option can be exercised, if applicable. | 0..1 (1..1) |
| 6.b.2.1 | /physicalExercise | americanExercise | --- | Either /americanExercise or /europeanExercise. The parameters for defining the expiration date(s) and time(s) for an American style option. | 0..1 (1..1) |
| 6.b.2.1.1 | /physicalExercise/americanExercise | commencementDates | AdjustableOrRelativeDates (Refer to section A.6.3.3.5 for details). | The first day(s) of the exercise period(s) for the American-style physical option, if applicable. | 0..1 (1..1) |
| 6.b.2.1.2 | /physicalExercise/americanExercise | expirationDates | AdjustableOrRelativeDates (Refer to section A.6.3.3.5 for details). | The Expiration Date(s) of an American-style physical option, if applicable. | 0..1 (1..1) |

⁴ This is not a real XML element. It is specified here to show the grouping of child elements relationship.

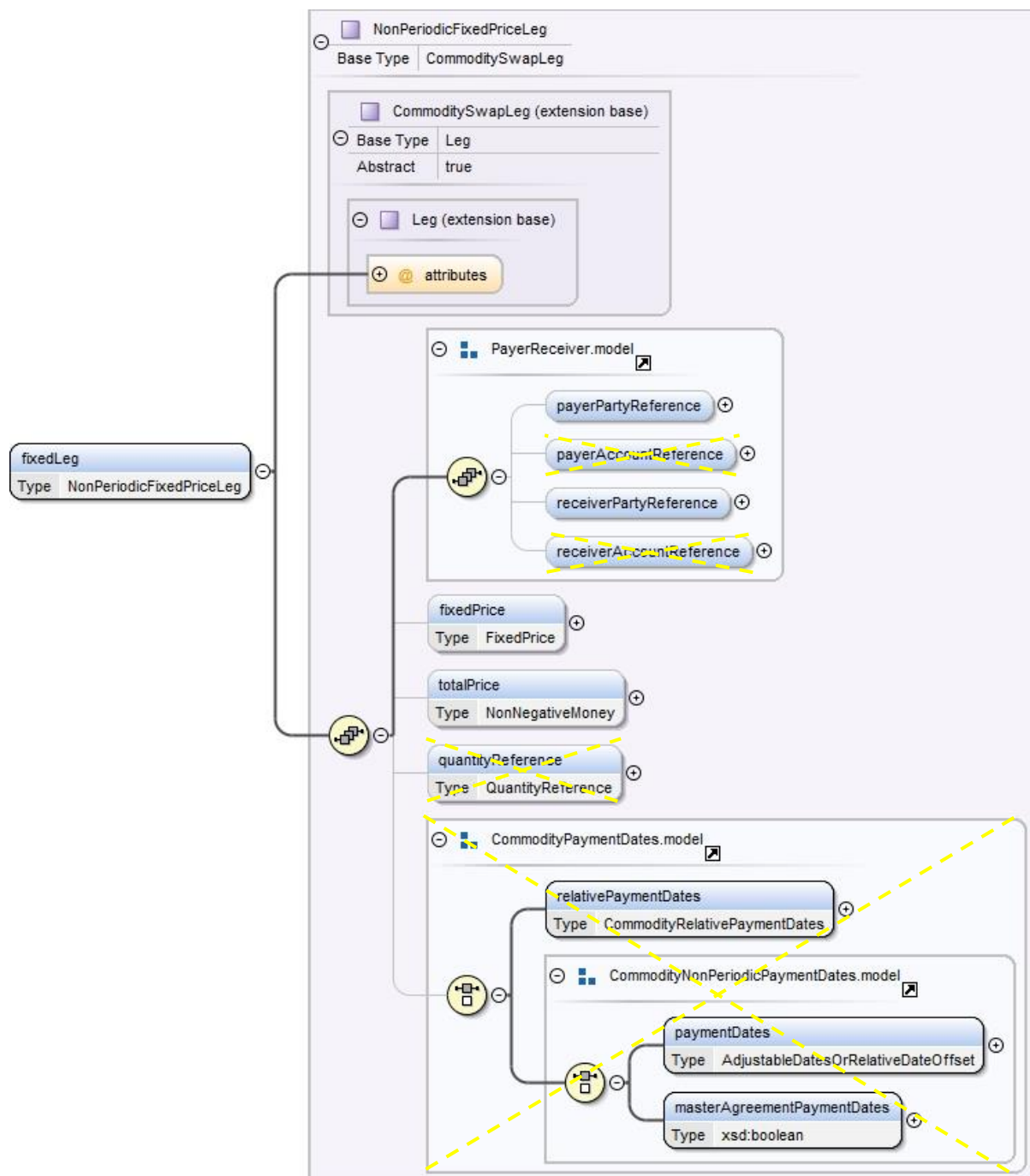
| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|------------------------|--|--|----------------|
| 6.b.2.2 | /physicalExercise | europeanExercise | --- | <p>Either /americanExercise or /europeanExercise.</p> <p>The parameters for defining the expiration date(s) and time(s) for a European style option.</p> <p>Please note that Asian option should be reported as the field value "European" even though the calculation of the settlement price is over a period of time which is different from a European option.</p> | 0..1 (1..1) |
| 6.b.2.2.1 | /physicalExercise/europeanExercise | expirationDates | AdjustableOrRelativeDates (Refer to section A.6.3.3.5 for details). | The Expiration Date(s) of a European-style physical option, if applicable. | 0..1 (1..1) |
| 7 | / | premium | --- | The option premium payable by the buyer to the seller. | 0..U (0..1) |
| 7.1 | /premium | payerPartyReference | Reference | A reference to the party responsible for making the payments defined by this structure. | 0..1 |
| | /premium/payerPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| 7.2 | / premium | receiverPartyReference | Reference | A reference to the party that receives the payments corresponding to this structure. | 0..1 |
| | /premium/receiverPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| 7.3 | /premium | paymentAmount | NonNegativeMoney (Refer to section A.6.3.2.4.24 for details). | The currency amount of premium to be paid of the Total Notional Quantity. | 0..1 |
| 7.4 | /premium | premiumPerUnit | NonNegativeMoney (Refer to section A.6.3.2.4.24 for details). | The currency amount of premium to be paid per Unit of the Total Notional Quantity. | 0..1 |

A.6.3.2.3 Reporting – Commodity Forward

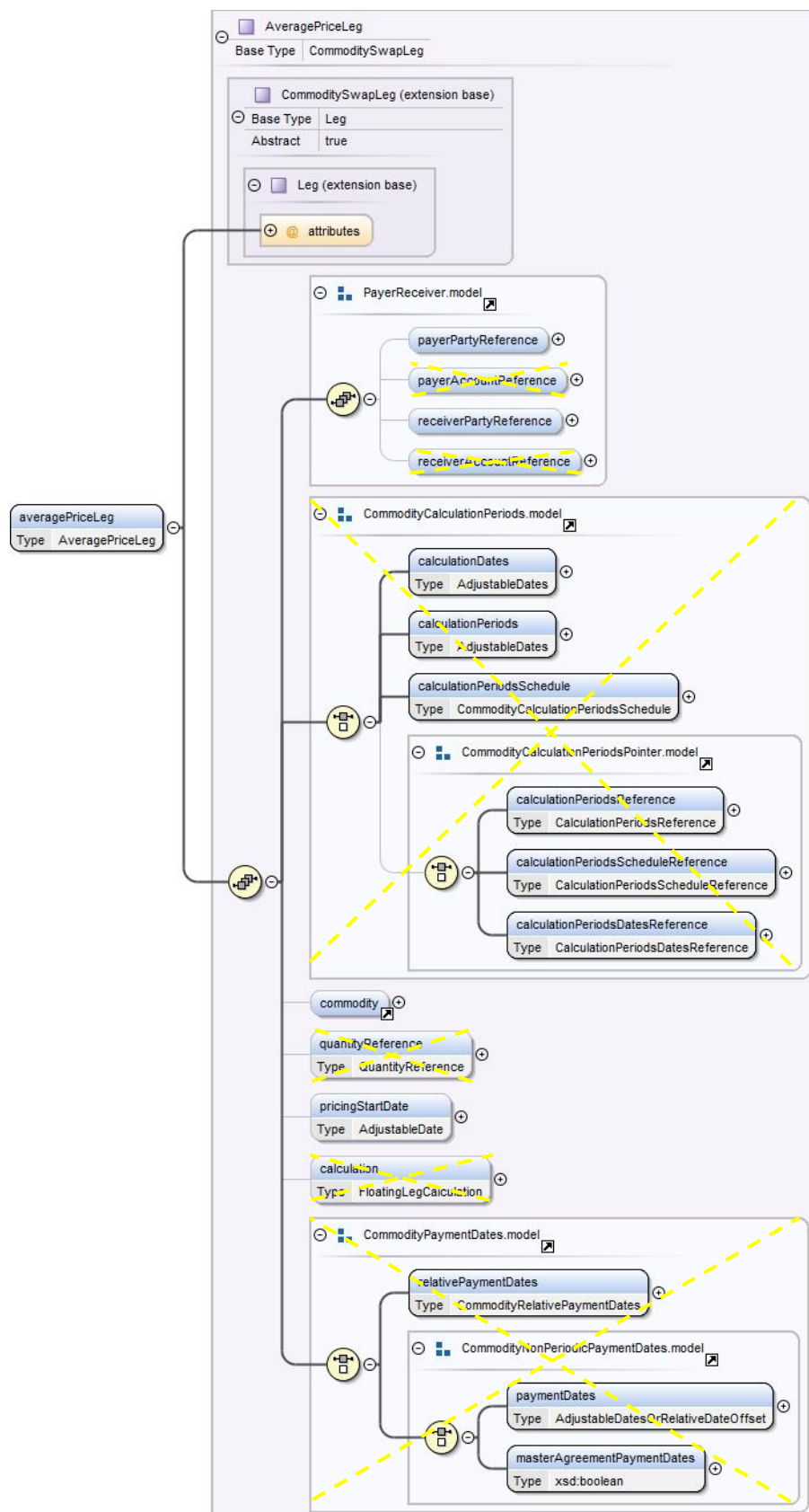
A simplified representation of selected FpML elements for the “commodityForward” element is briefly illustrated as follows:



For the “fixedLeg” element in “commodityForward” element, it can be further expanded as follows:



For the “averagePriceLeg” element in “commodityForward” element, it can be further expanded as follows:



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

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|--------------------|--|--|----------------|
| 1 | / | primaryAssetClass | Scheme: AssetClass (xsd:normalizedString(63)) | A simple asset class categorization. | 0..1 (1..1) |
| | /primaryAssetClass | @assetClassScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/asset-class | Opt. |
| 2 | / | productType | Scheme: ProductTaxonomy (xsd:normalizedString(100)) / CommodityProductTaxonomy (xsd:normalizedString(255)) | A classification of the type of product. For Commodity, Card. is (2..2). The cardinality is written as (1..2) because this field is shared commodity products where two productType elements are required. | 0..U (1..2) |
| | /productType | @productTypeScheme | xsd:anyURI | To specify standard FpML product type, one may use the following coding scheme: http://www.fpml.org/coding-scheme/product-taxonomy Please refer to Appendix F Enumeration Spreadsheet – “Product Taxonomy” Tab for the code list supported under the above scheme. To specify standard HKTR product type, one may use the following coding scheme: http://www.hkicl.com.hk/scheme/hktr/product-taxonomy Please refer to Appendix F Enumeration Spreadsheet – “Commodity Product Taxonomy” Tab for the code list supported under the above scheme. | Opt. |
| 3 | / | productId | xsd:normalizedString(255) | A product reference identifier. The product ID is an identifier that describes the key economic characteristics of the trade type, with the exception of concepts such as size (notional, quantity, number of units) and price (fixed rate, strike, etc.) that are negotiated for each transaction. It can be used to hold identifiers such as the "UPI" (universal product identifier) required by certain regulatory reporting rules. It can also be | 0..U (0..1) |

| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|---------------------|---|---|----------------|
| | | | | used to hold identifiers of benchmark products or product templates used by certain trading systems or facilities. FpML does not define the domain values associated with this element. Note that the domain values for this element are not strictly an enumerated list. | |
| | /productId | @productIdScheme | xsd:anyURI | <p>To specify the product ID type “UPI”, one may use the following coding scheme: http://www.fpml.org/coding-scheme/external/unique-product-identifier</p> <p>To specify the product ID type “ISDA”, one may use the following coding scheme: http://www.hkicl.com.hk/scheme/hktr/isda-product-identifier</p> <p>To specify the product ID type “GTR”, one may use the following coding scheme: http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier</p> | Opt. (Req.) |
| 4 | / | valueDate | AdjustableOrRelativeDate (Refer to section A.6.3.3.4 for details). | The value date of the commodity forward transaction. This is the day on which both the cash and the physical commodity settle, if applicable. | 0..1 (1..1) |
| 5 | / | fixedLeg | --- | <p>Either /fixedLeg or /averagePriceLeg.</p> <p>The fixed leg of a Commodity Forward Transaction.</p> <p>The possible leg combinations of commodityForward are: fixedLeg – bullionLeg fixedLeg – metalLeg averagePriceLeg – bullionLeg averagePriceLeg – metalLeg</p> | 0..1 (1..1) |
| 5.1 | /fixedLeg | payerPartyReference | Reference | <p>A reference to the party responsible for making the payments defined by this structure.</p> <p>This field is mandatory for Fixed Leg.</p> | 0..1 |

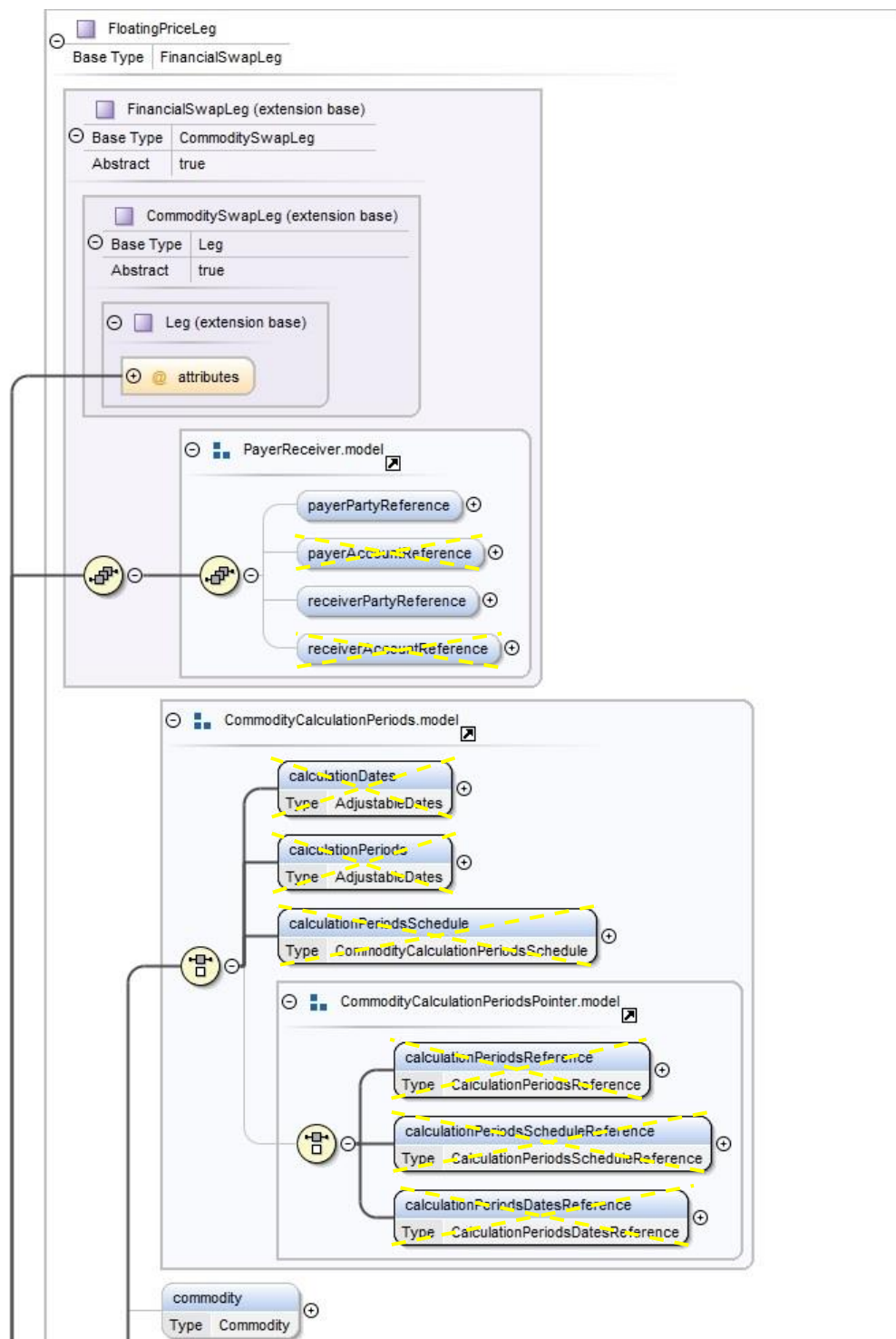
| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|------------------------|--|--|----------------|
| | /fixedLeg/payerPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| 5.2 | /fixedLeg | receiverPartyReference | Reference | A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Fixed Leg. | 0..1 |
| | /fixedLeg/receiverPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| 5.3 | /fixedLeg | fixedPrice | FixedPrice (Refer to section A.6.3.2.4.21 for details). | Fixed price on which fixed payments are based. | 0..1 |
| 5.4 | /fixedLeg | totalPrice | NonNegativeMoney (Refer to section A.6.3.2.4.24 for details). | The total amount of the fixed payment for all units of the underlying commodity. | 0..1 |
| 6 | / | averagePriceLeg | --- | Either /fixedLeg or /averagePriceLeg. Specifies the calculated floating price leg of a Commodity Forward Transaction. The possible leg combinations of commodityForward are: fixedLeg - bullionLeg fixedLeg - metalLeg averagePriceLeg - bullionLeg averagePriceLeg - metalLeg | 0..1 (1..1) |
| 6.1 | /averagePriceLeg | payerPartyReference | Reference | A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Average Price Leg. | 0..1 |
| | /averagePriceLeg/payerPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| 6.2 | /averagePriceLeg | receiverPartyReference | Reference | A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Average Price Leg. | 0..1 |
| | /averagePriceLeg/receiverPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |

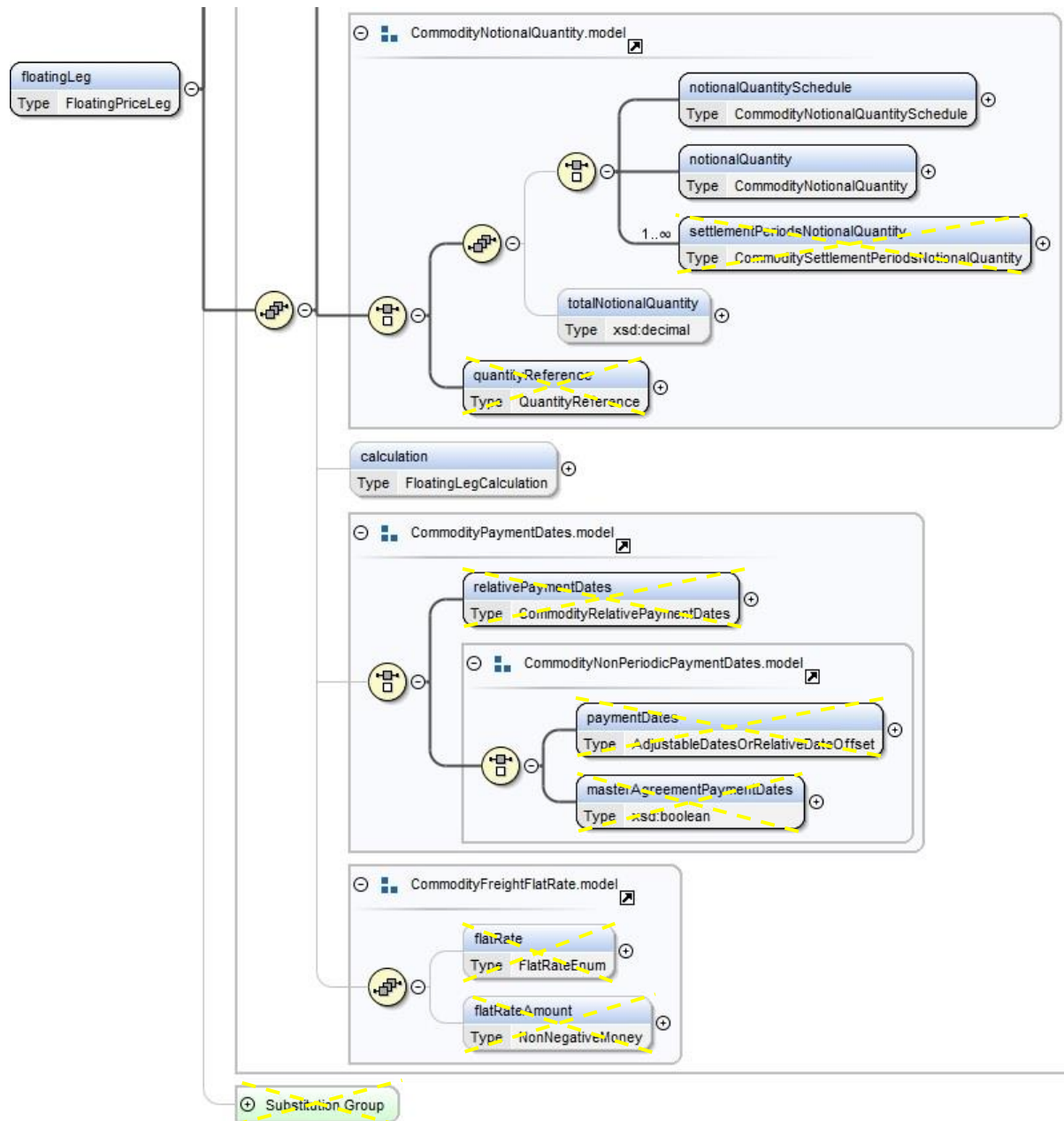
| Field Reference Number | Field location (Relative to /trade/product) | Field name | Data Type | Description | Card. |
|------------------------|---|---------------------|--|---|-------------|
| | artyReference | | | | |
| 6.3 | /averagePriceLeg | commodity | Commodity (Refer to section A.6.3.2.4.9 for details). | Identifies the underlying asset when it is a listed commodity. | 0..1 (1..1) |
| 6.4 | / averagePriceLeg | pricingStartDate | AdjustableDate (Refer to section A.6.3.3.1 for details). | The start of the pricing period, if applicable. | 0..1 |
| 7 | / | commodityForwardLeg | --- | <p>This element is the head of a substitution group. It is substituted by the bullionPhysicalLeg element for Physical Bullion Leg or metalPhysicalLeg element for Physical Metal Leg.</p> <p>The possible leg combinations of commodityForward are: fixedLeg – bullionLeg fixedLeg – metalLeg averagePriceLeg – bullionLeg averagePriceLeg – metalLeg</p> | 0..1 (1..1) |
| 7a | / | bullionPhysicalLeg | BullionPhysicalLeg (Refer to section A.6.3.2.4.7 for details). | <p>The physical leg of a Commodity Forward Transaction for which the underlyer is Bullion.</p> <p>This element is a substitution of element 'commodityForwardLeg' for bullion physical leg.</p> | --- |
| 7b | / | metalPhysicalLeg | MetalPhysicalLeg (Refer to section A.6.3.2.4.8 for details). | <p>Physically settled metal products leg.</p> <p>This element is a substitution of element 'commodityForwardLeg' for metal physical leg.</p> | --- |

A.6.3.2.4 Reporting – Commodity Common FpML Structures

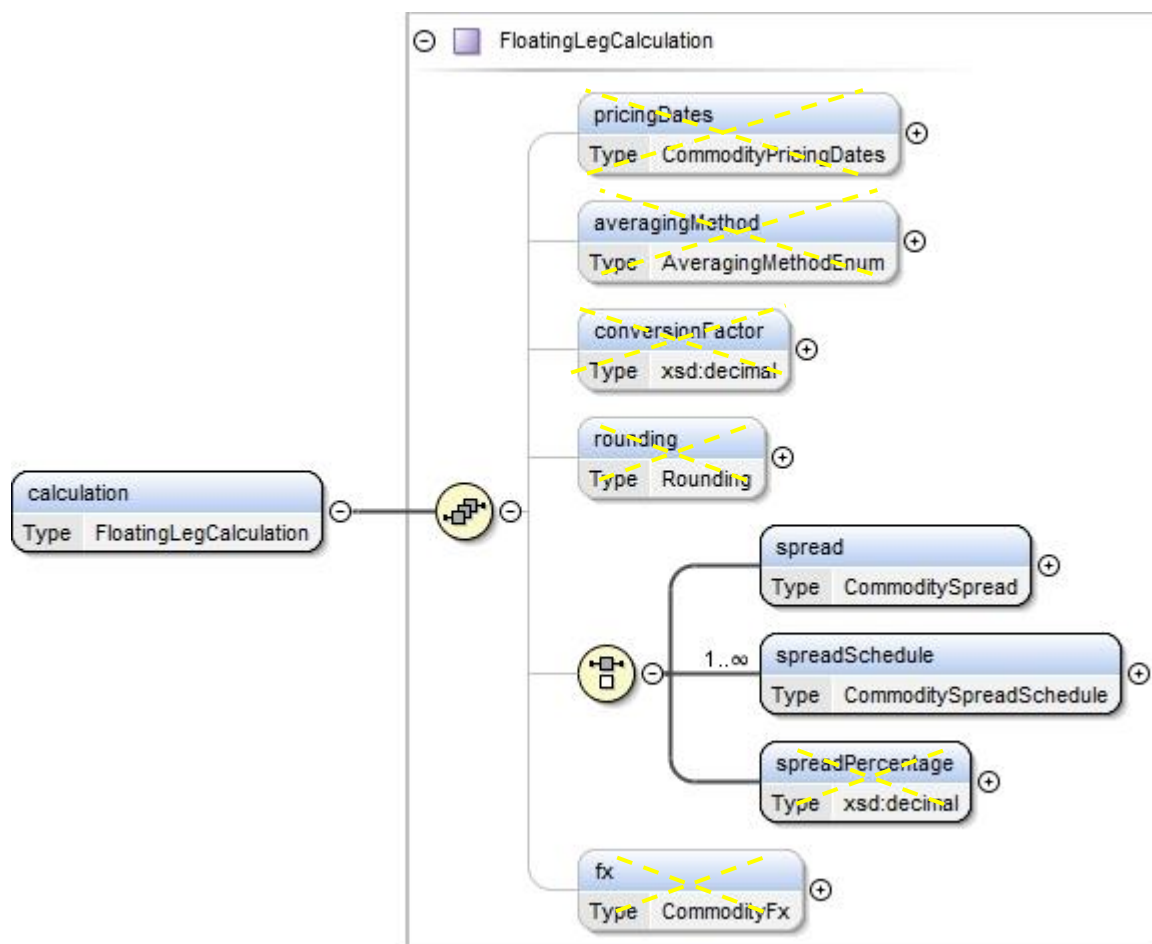
This section describes the common FpML structures for Commodity products.

A.6.3.2.4.1 FloatingLeg





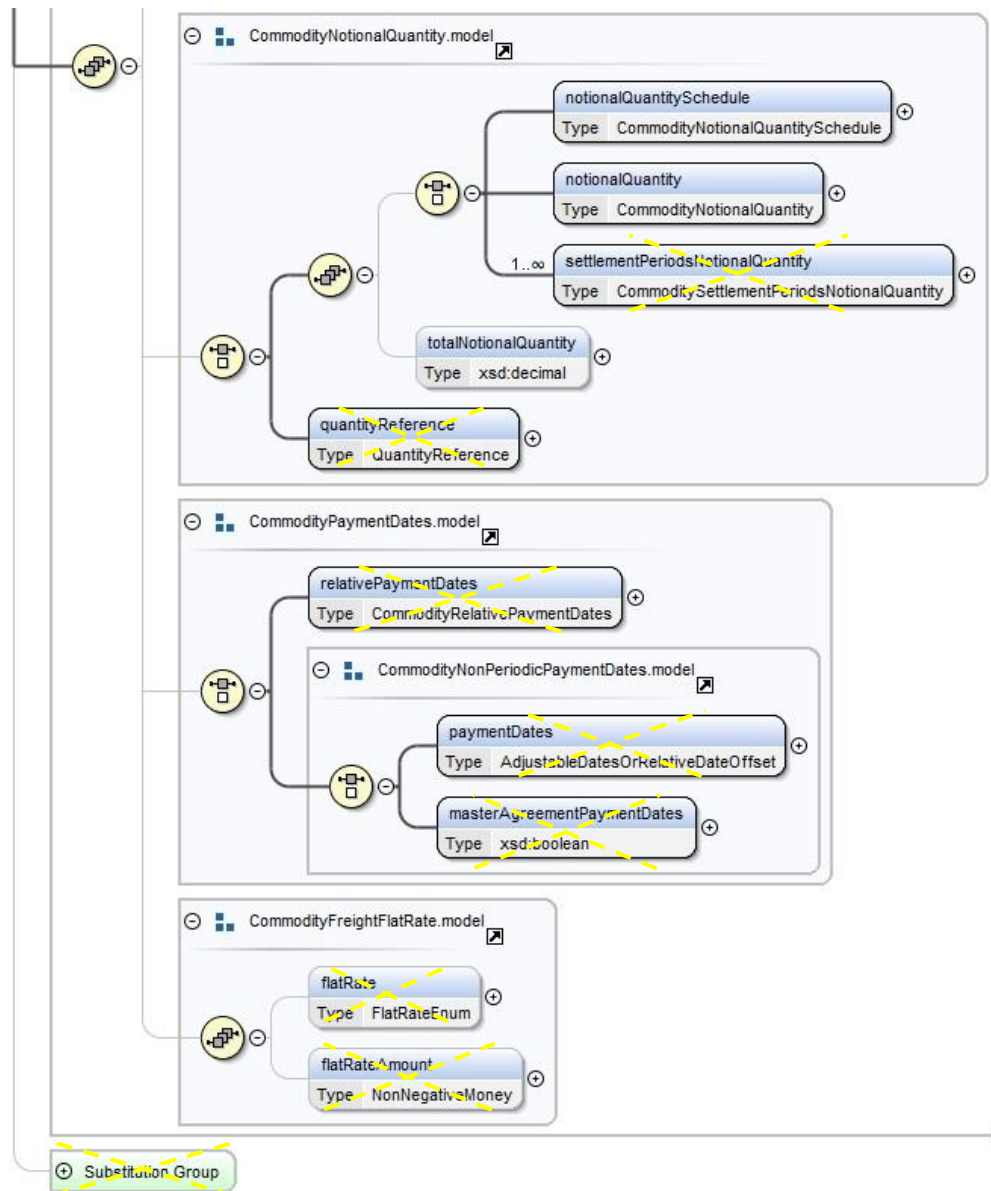
The “calculation” element in the “floatingLeg” element can be expanded as:



| Field Reference Number | Field location (Relative to ../floatingLeg) | Field name | Data Type | Description | Card. |
|------------------------|---|--------------------------|---|--|-------------|
| cm.d.1 | /floatingLeg | payerPartyReference | Reference | A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Floating Leg. | 0..1 |
| | /floatingLeg/payerPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| cm.d.2 | /floatingLeg | receiverPartyReference | Reference | A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Floating Leg. | 0..1 |
| | /floatingLeg/receiverPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| cm.d.3 | /floatingLeg | commodity | Commodity (Refer to section A.6.3.2.4.9 for details). | Specifies the underlying instrument. Only underlyers of type Commodity are supported. | 0..1 (1..1) |
| cm.d.4 | /floatingLeg | [branching] ⁵ | --- | The choose-0-out-of-2, or choose-1-out-of-2 between /notionalQuantitySchedule and /notionalQuantity elements. | 0..1 |
| cm.d.4.1 | /floatingLeg | notionalQuantitySchedule | CommodityNotionalQuantitySchedule (Refer to section A.6.3.2.4.15 for details) | Either /notionalQuantitySchedule or /notionalQuantity. Allows the documentation of a shaped notional trade where the notional changes over the life of the transaction. | 1..1 |
| cm.d.4.2 | /floatingLeg | notionalQuantity | CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details) | Either /notionalQuantitySchedule or /notionalQuantity. The Notional Quantity. | 1..1 |
| cm.d.5 | /floatingLeg | totalNotionalQuantity | xsd:decimal(20,10) | The Total Notional Quantity for floating leg over the life of the contract, if applicable. | 0..1 (1..1) |
| cm.d.6 | /floatingLeg | calculation | --- | Defines details relevant to the calculation of the floating price. | 0..1 |
| cm.d.6.1 | /floatingLeg/calculation | spread | CommoditySpread (Refer to section A.6.3.2.4.12) | Either /spread or /spreadSchedule. | 1..1 |

⁵ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

| Field Reference Number | Field location (Relative to ./floatingLeg) | Field name | Data Type | Description | Card. |
|------------------------|--|----------------|--|---|----------------|
| | | | for details). | The spread over or under the Commodity Reference Price for this leg of the trade. | |
| cm.d.6.2 | /floatingLeg/calculation | spreadSchedule | CommoditySpreadSchedule (Refer to section A.6.3.2.4.13 for details). | Either /spread or /spreadSchedule. The spread over or under the Commodity Reference Price for this leg of the trade for each Calculation Period. | 1..U (1..1) |



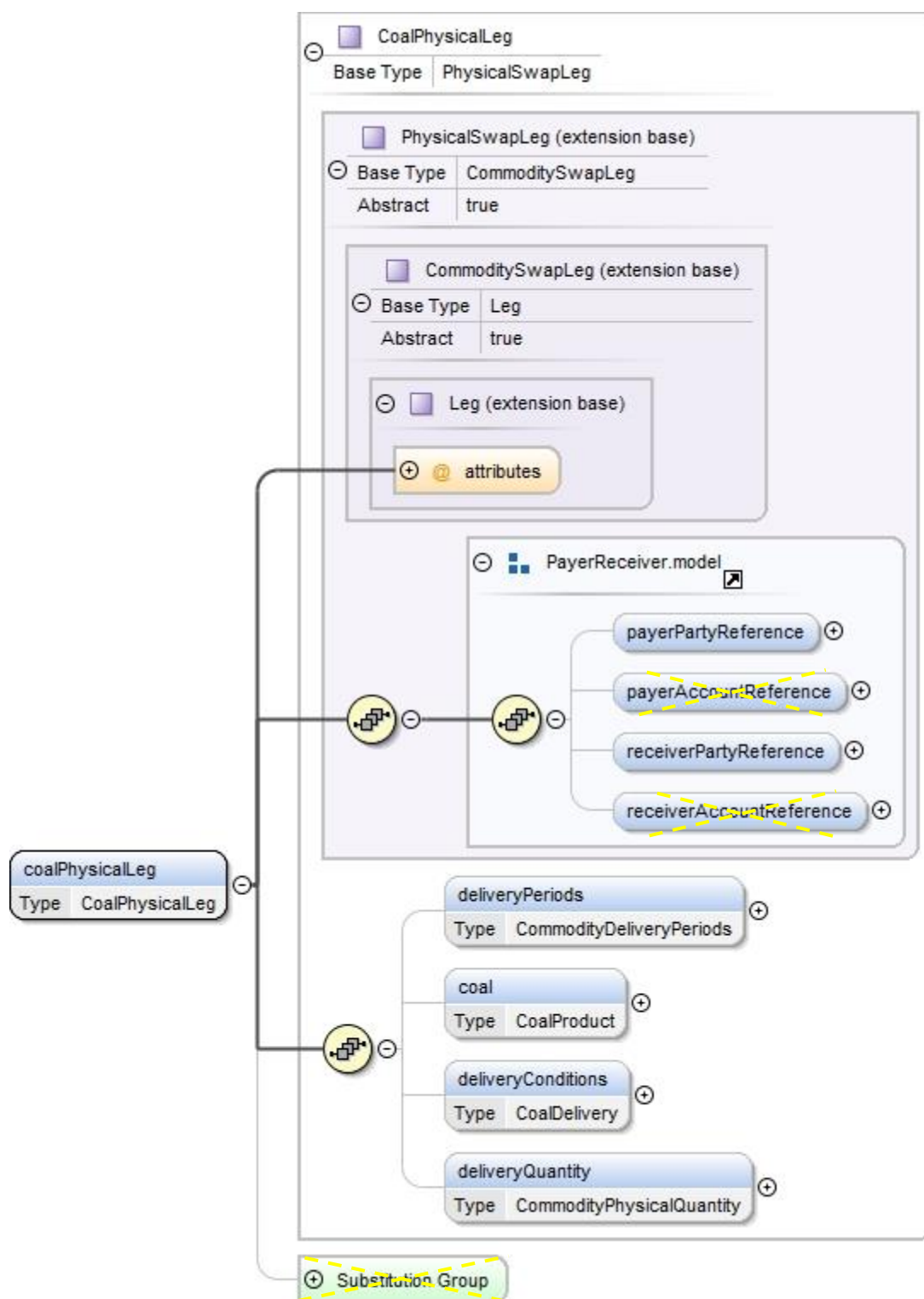
| Field Reference Number | Field location (Relative to ./fixedLeg) | Field name | Data Type | Description | Card. |
|------------------------|---|--------------------------|---|--|-------|
| cm.c.1 | /fixedLeg | payerPartyReference | Reference | A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Fixed Leg. | 0..1 |
| | /fixedLeg/payerPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| cm.c.2 | /fixedLeg | receiverPartyReference | Reference | A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Fixed Leg. | 0..1 |
| | /fixedLeg/receiverPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| cm.c.3 | /fixedLeg | [branching] ⁶ | --- | The choose-0-out-of-2, or choose-1-out-of-2 between /fixedPriceSchedule and /fixedPrice elements. | 0..1 |
| cm.c.3.1 | /fixedLeg | fixedPriceSchedule | FixedPriceSchedule (Refer to section A.6.3.2.4.22 for details). | Either /fixedPriceSchedule or /fixedPrice Allows the specification of a Fixed Price that varies over the life of the trade. | 1..1 |
| cm.c.3.2 | /fixedLeg | fixedPrice | FixedPrice (Refer to section A.6.3.2.4.21 for details). | Either /fixedPriceSchedule or /fixedPrice Fixed price on which fixed payments are based. | 1..1 |
| cm.c.4 | /fixedLeg | totalPrice | NonNegativeMoney (Refer to section A.6.3.2.4.24 for details). | The total amount of all fixed payments due during the term of the trade. | 0..1 |
| cm.c.5 | /fixedLeg | [branching] ⁷ | --- | The choose-0-out-of-2, or choose-1-out-of-2 between /notionalQuantitySchedule and /notionalQuantity elements. | 0..1 |
| cm.c.5.1 | /fixedLeg | notionalQuantitySchedule | CommodityNotionalQuantitySchedule (Refer to section A.6.3.2.4.15 for details) | Either /notionalQuantitySchedule or /notionalQuantity. Allows the documentation of a shaped notional trade where the notional changes over the life of the transaction. | 1..1 |

⁶ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

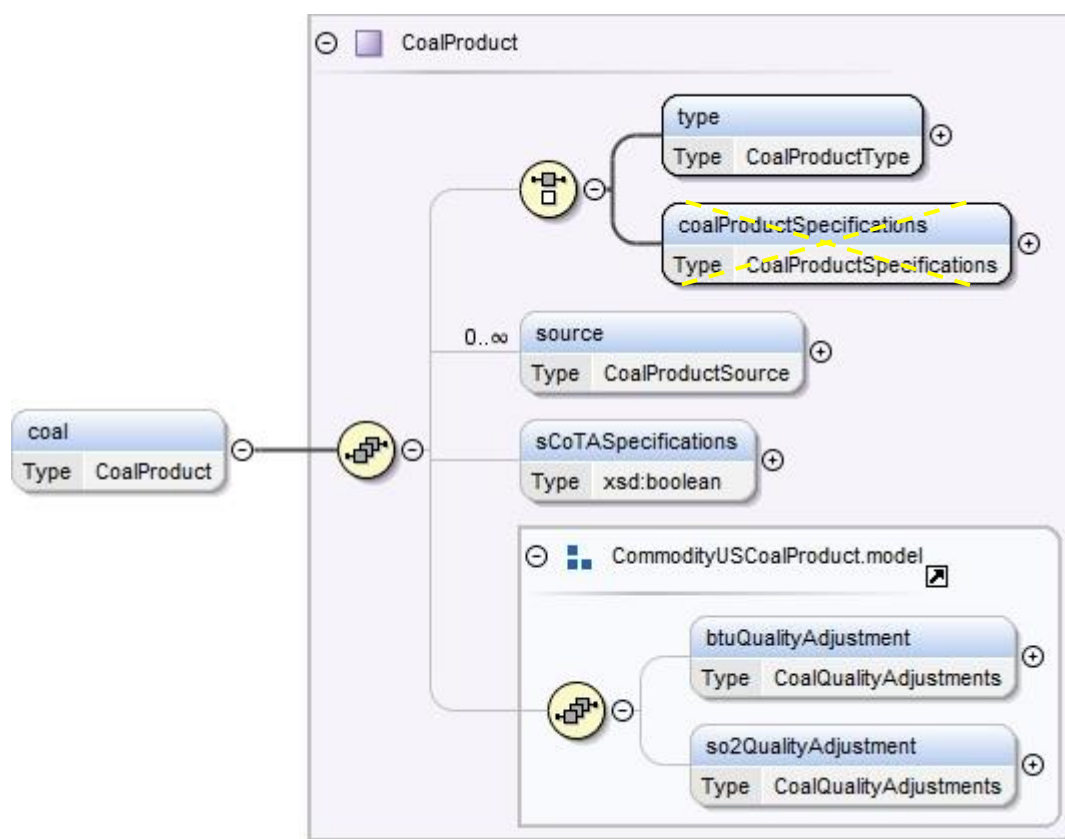
⁷ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

| Field Reference Number | Field location (Relative to ./fixedLeg) | Field name | Data Type | Description | Card. |
|------------------------|---|-----------------------|--|---|----------------|
| cm.c.5.2 | /fixedLeg | notionalQuantity | CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details) | Either /notionalQuantitySchedule or /notionalQuantity. The Notional Quantity. | 1..1 |
| cm.c.6 | /fixedLeg | totalNotionalQuantity | xsd:decimal(20,10) | The Total Notional Quantity for fixed leg over the life of the contract, if applicable. | 0..1 (1..1) |

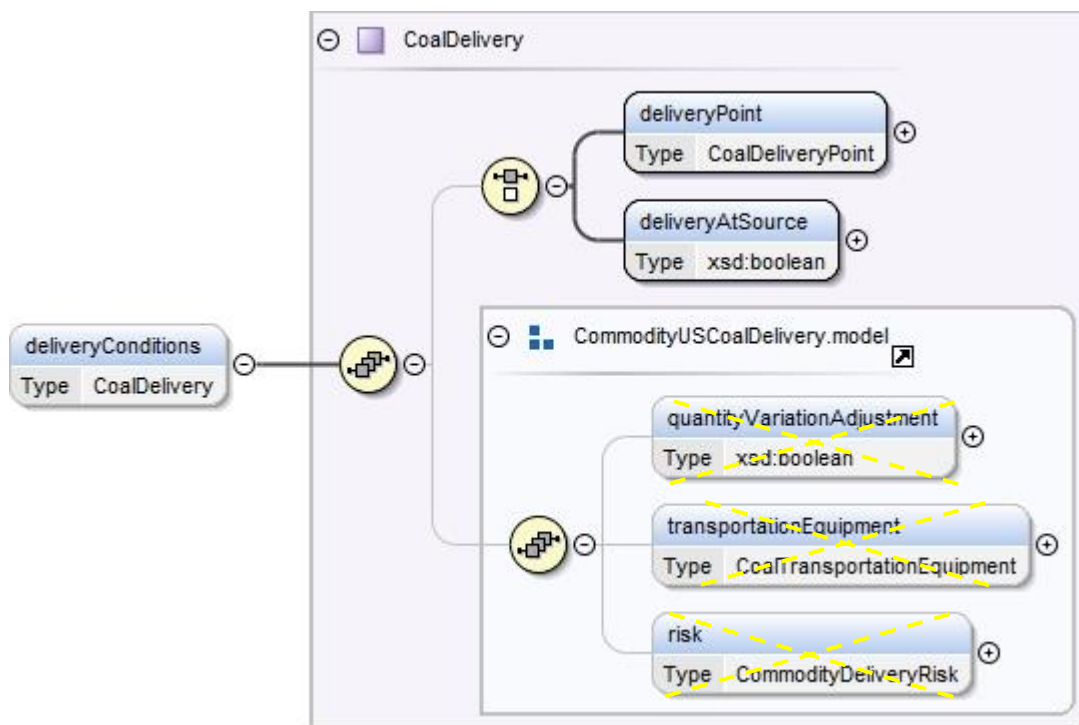
A.6.3.2.4.3 CoalPhysicalLeg



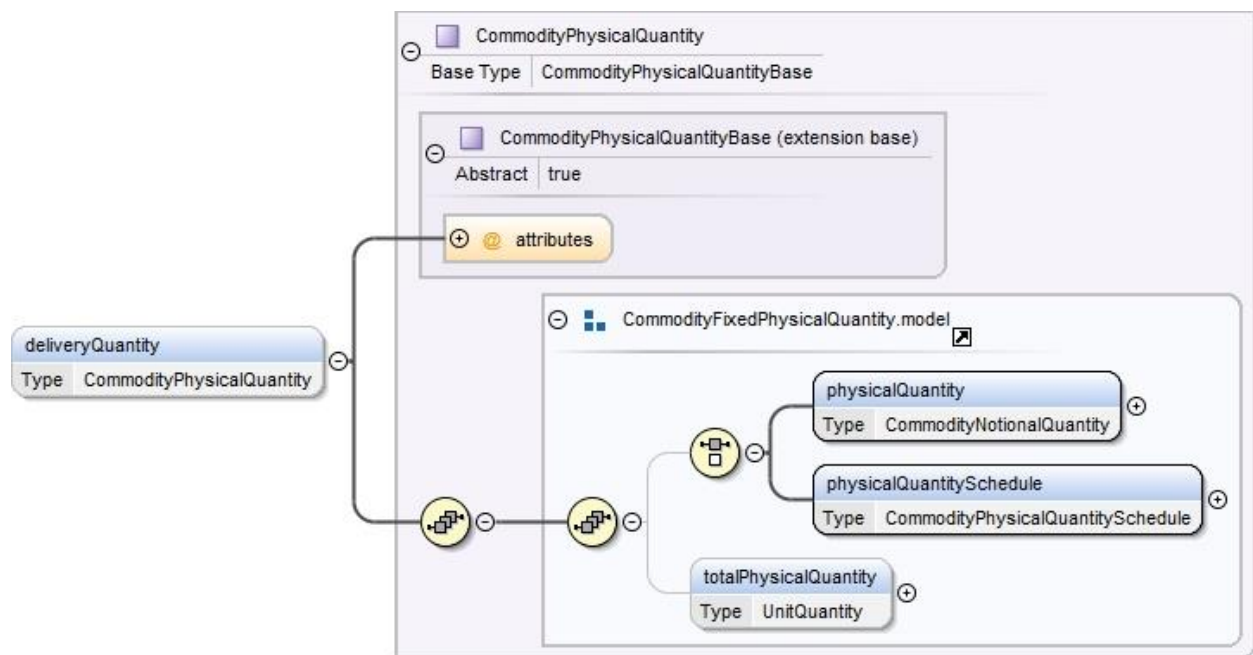
The “coal” element in the “coalPhysicalLeg” element can be expanded as:



The “deliveryConditions” element in the “coalPhysicalLeg” element can be expanded as:



The “deliveryQuantity” element in the “coalPhysicalLeg” element can be expanded as:



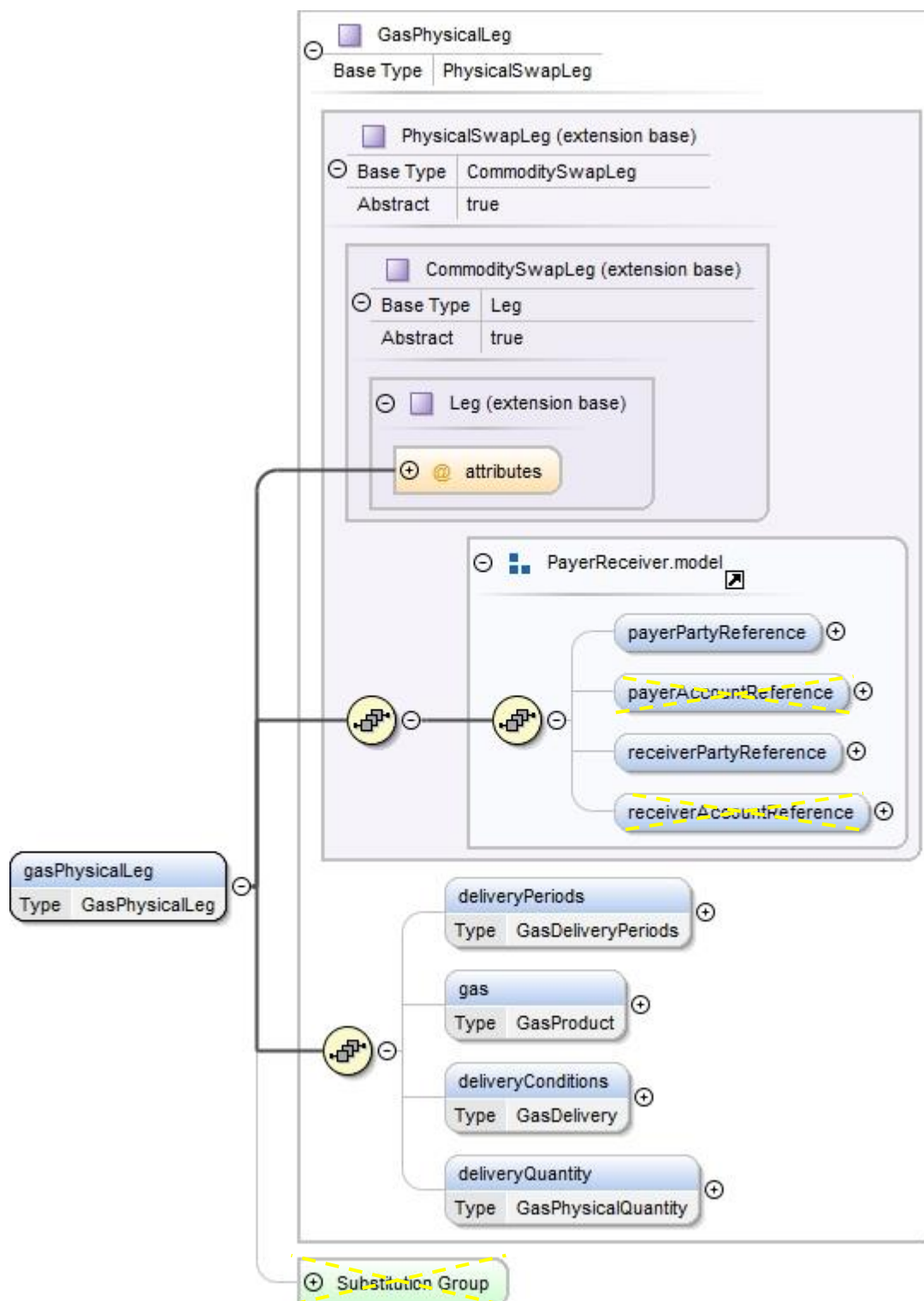
| Field Reference Number | Field location (Relative to ../coalPhysicalLeg) | Field name | Data Type | Description | Card. |
|------------------------|---|-----------------------------------|---|---|----------------|
| cm.a.1 | /coalPhysicalLeg | payerPartyReference | Reference | A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Coal Physical Leg. | 0..1 |
| | /coalPhysicalLeg/payerPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| cm.a.2 | /coalPhysicalLeg | receiverPartyReference | Reference | A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Coal Physical Leg. | 0..1 |
| | /coalPhysicalLeg/receiverPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| cm.a.3 | /coalPhysicalLeg | deliveryPeriods | CommodityDeliveryPeriods (Refer to section A.6.3.2.4.10 for details). | The period during which delivery/deliveries of Coal Products may be scheduled. Equivalent to Nomination Period(s) for US Coal. | 0..1 |
| cm.a.4 | /coalPhysicalLeg | coal | --- | The specification of the Coal Product to be delivered. | 0..1 (1..1) |
| cm.a.4.1 | /coalPhysicalLeg/coal | type | Scheme: CommodityCoalProductType (xsd:normalizedString(25)) | The type of coal product to be delivered by reference to a pre-defined specification, if applicable. For contracts under SCoTA terms this is the quality specification code (e.g. "DES ARA"). | 1..1 |
| | /coalPhysicalLeg/coal/type | @commodityCoalProductTypeScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-coal-product-type | Opt. |
| cm.a.4.2 | /coalPhysicalLeg/coal | source | Scheme: CommodityCoalProductSource (xsd:normalizedString(50)) | The SCoTA cargo origin, mining region, mine(s), mining complex(es), loadout(s) or river dock(s) or other point(s) of origin that is mutually agreed by the Seller and the Buyer as the acceptable origins for the Coal Product, if applicable. For International Coal transactions, this is the Origin of the Coal Product. | 0..U (1..1) |
| | /coalPhysicalLeg/coal/source | @commodityCoalProductSourceScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-coal-product-type | Opt. |

| Field Reference Number | Field location (Relative to ../coalPhysicalLeg) | Field name | Data Type | Description | Card. |
|------------------------|---|--|--|--|----------------|
| | | | | product-source | |
| cm.a.4.3 | /coalPhysicalLeg/coal | sCoTASpecifications | xsd:boolean | Indicates whether type and source refer to globalCOAL SCoTA specifications. | 0..1 |
| cm.a.4.4 | /coalPhysicalLeg/coal | btuQualityAdjustment | Scheme: CommodityCoalQualityAdjustments (xsd:normalizedString(30)) | The Quality Adjustment formula to be used where the Actual Shipment BTU/Lb value differs from the Standard BTU/Lb value. | 0..1 |
| | /coalPhysicalLeg/coal/btuQualityAdjustment | @commodityCoalQualityAdjustmentsScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments | Opt. |
| cm.a.4.5 | /coalPhysicalLeg/coal | so2QualityAdjustment | Scheme: CommodityCoalQualityAdjustments (xsd:normalizedString(30)) | The Quality Adjustment formula to be used where the Actual Shipment SO2/MMBTU value differs from the Standard SO2/MMBTU value. | 0..1 |
| | /coalPhysicalLeg/coal/so2QualityAdjustment | @commodityCoalQualityAdjustmentsScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments | Opt. |
| cm.a.5 | /coalPhysicalLeg | deliveryConditions | --- | The physical delivery conditions for the transaction. | 0..1 |
| cm.a.5.1 | /coalPhysicalLeg/deliveryConditions | deliveryPoint | xsd:normalizedString(50) | Either /deliveryPoint or /deliveryAtSource. The point at which the Coal Product will be delivered and received. | 1..1 |
| cm.a.5.2 | /coalPhysicalLeg/deliveryConditions | deliveryAtSource | xsd:Boolean | Either /deliveryPoint or /deliveryAtSource. The point at which the Coal Product as a reference to the Source of the Coal Product. This should be a reference to the source element within product. | 1..1 |
| cm.a.6 | /coalPhysicalLeg | deliveryQuantity | --- | The different options for specifying the quantity. | 0..1 (1..1) |
| cm.a.6.1 | /coalPhysicalLeg/deliveryQuantity | [branching] ⁸ | --- | The choose-0-out-of-2, or choose-1-out-of-2 between /physicalQuantity and /physicalQuantitySchedule | 0..1 |

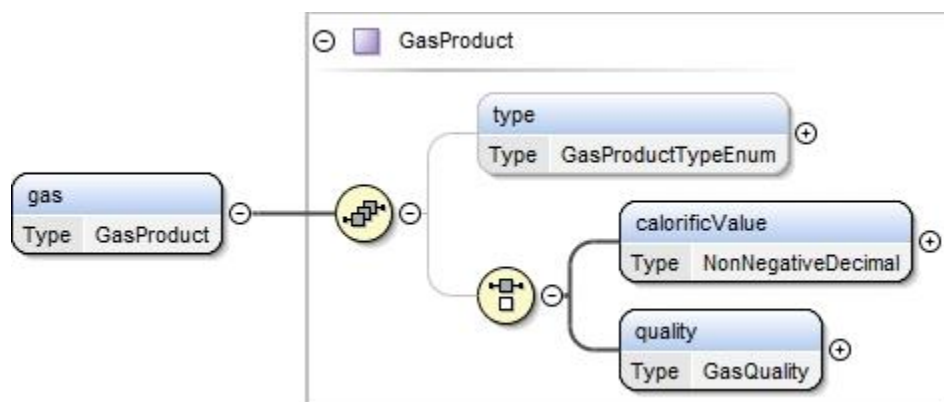
⁸ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

| Field Reference Number | Field location (Relative to ../coalPhysicalLeg) | Field name | Data Type | Description | Card. |
|------------------------|---|--------------------------|---|--|----------------|
| | | | | elements. | |
| cm.a.6.1.1 | /coalPhysicalLeg/deliveryQuantity | physicalQuantity | CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details) | Either /physicalQuantity or /physicalQuantitySchedule. The Quantity per Delivery Period. | 1..1 |
| cm.a.6.1.2 | /coalPhysicalLeg/deliveryQuantity | physicalQuantitySchedule | CommodityPhysicalQuantitySchedule (Refer to section A.6.3.2.4.16 for details). | Either /physicalQuantity or /physicalQuantitySchedule. Allows the documentation of a shaped quantity trade where the quantity changes over the life of the transaction. | 1..1 |
| cm.a.6.2 | /coalPhysicalLeg/deliveryQuantity | totalPhysicalQuantity | UnitQuantity (Refer to section A.6.3.2.4.20 for details). | The Total Quantity of the commodity to be delivered. | 0..1 (1..1) |

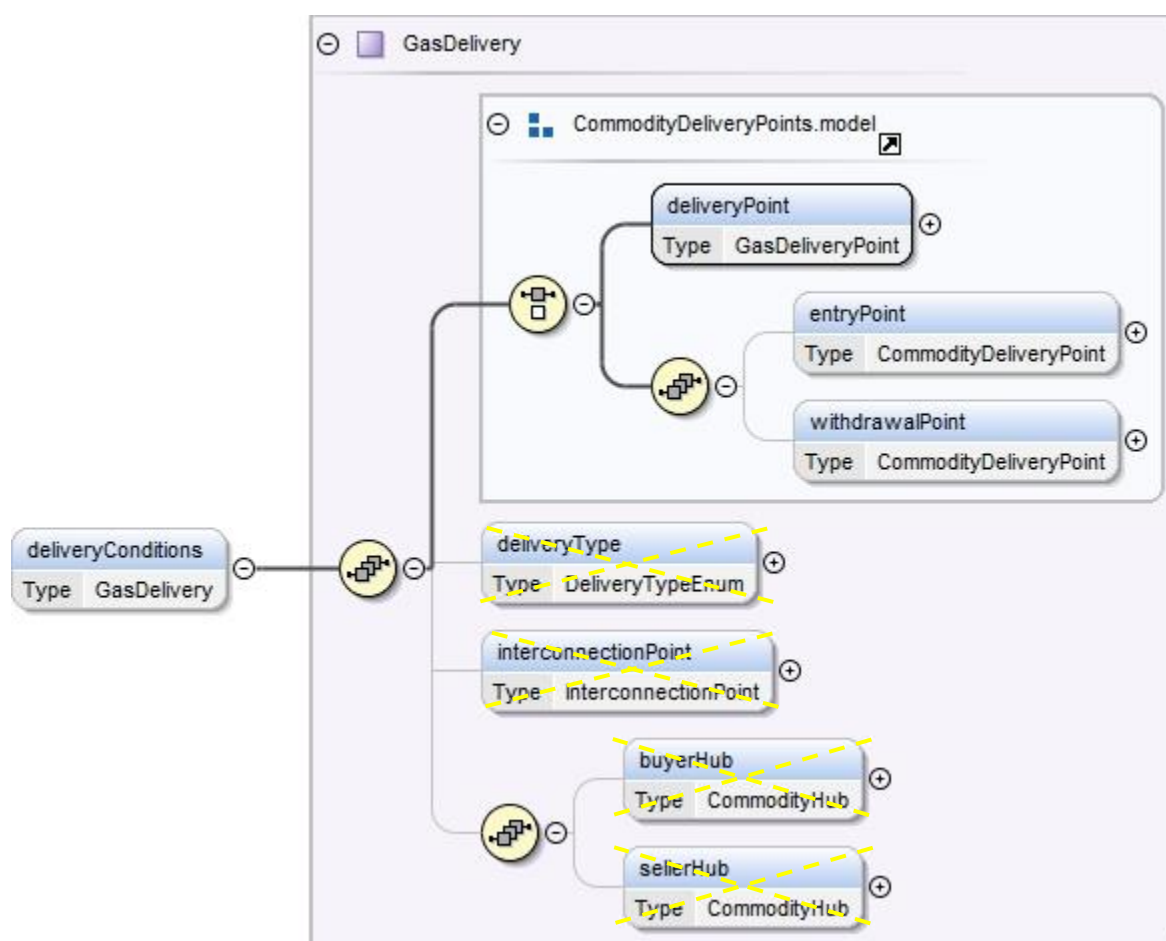
A.6.3.2.4.4 GasPhysicalLeg



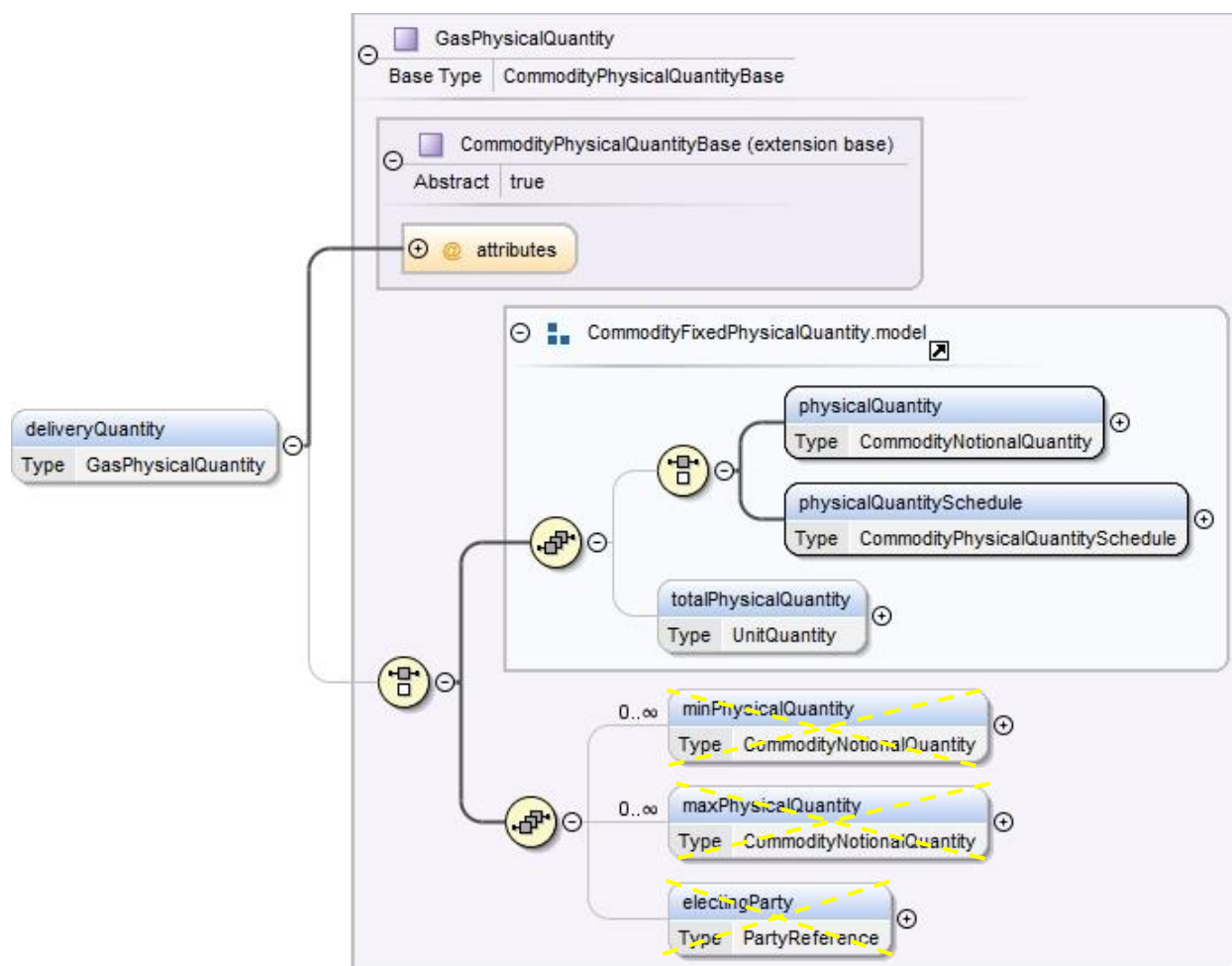
The “gas” element in the “gasPhysicalLeg” element can be expanded as:



The “deliveryConditions” element in the “gasPhysicalLeg” element can be expanded as:



The “deliveryQuantity” element in the “gasPhysicalLeg” element can be expanded as:



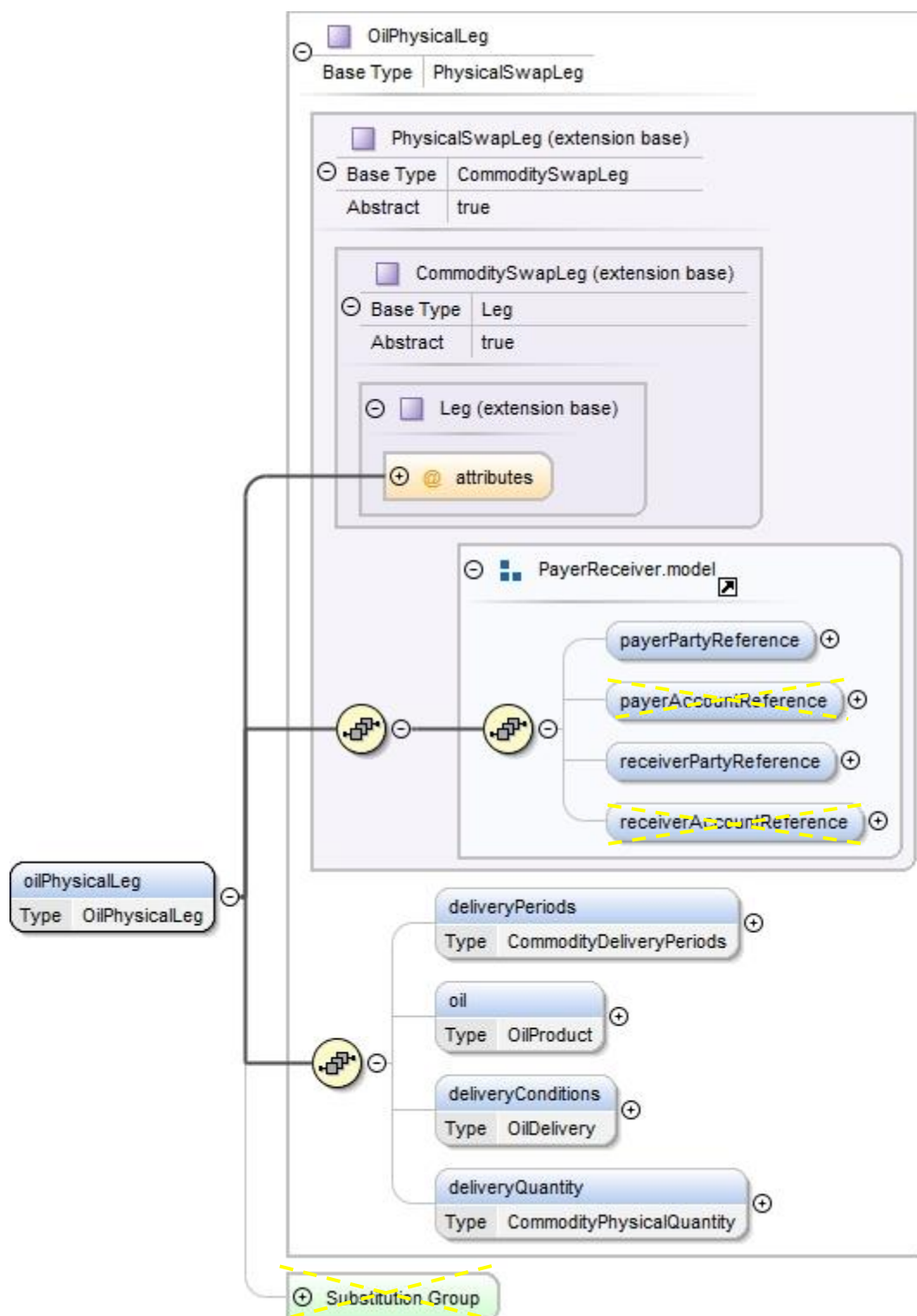
| Field Reference Number | Field location (Relative to ../gasPhysicalLeg) | Field name | Data Type | Description | Card. |
|------------------------|--|--------------------------|---|--|----------------|
| cm.e.1 | /gasPhysicalLeg | payerPartyReference | Reference | A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Gas Physical Leg. | 0..1 |
| | /gasPhysicalLeg/payerPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| cm.e.2 | /gasPhysicalLeg | receiverPartyReference | Reference | A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Gas Physical Leg. | 0..1 |
| | /gasPhysicalLeg/receiverPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| cm.e.3 | /gasPhysicalLeg | deliveryPeriods | GasDeliveryPeriods (Refer to section A.6.3.2.4.11 for details). | The different options for specifying the Delivery or Supply Periods. | 0..1 |
| cm.e.4 | /gasPhysicalLeg | gas | --- | The specification of the gas to be delivered. | 0..1 (1..1) |
| cm.e.4.1 | /gasPhysicalLeg/gas | type | Enumerated type: gasProductType | The type of gas to be delivered, if applicable. | 0..1 (1..1) |
| cm.e.4.2 | /gasPhysicalLeg/gas | [branching] ⁹ | --- | The choose-0-out-of-2, or choose-1-out-of-2 between /calorificValue and /quality elements. | 0..1 |
| cm.e.4.2.1 | /gasPhysicalLeg/gas | calorificValue | xsd:decimal (4,5) (non-negative) | Either /calorificValue or /quality. The calorific value of the gas to be delivered, specified in megajoules per cubic meter (MJ/m3). | 1..1 |
| cm.e.4.2.2 | /gasPhysicalLeg/gas | quality | xsd:normalizedString (20) | Either /calorificValue or /quality. The quality of the gas to be delivered. | 1..1 |
| cm.e.5 | /gasPhysicalLeg | deliveryConditions | --- | The physical delivery conditions for the transaction. | 0..1 |
| cm.e.5.1 | /gasPhysicalLeg/deliveryConditions | deliveryPoint | xsd:normalizedString (50) | Either /deliveryPoint or (/entryPoint or /withdrawalPoint). The physical or virtual point at which the gas will be delivered. | 1..1 |

⁹ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

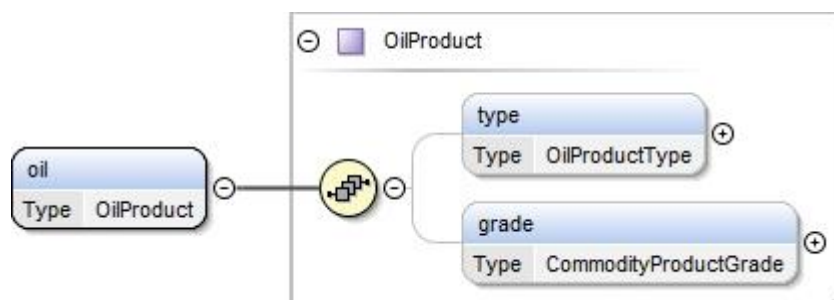
| Field Reference Number | Field location (Relative to ../gasPhysicalLeg) | Field name | Data Type | Description | Card. |
|------------------------|--|---------------------------|---|--|----------------|
| cm.e.5.2 | /gasPhysicalLeg/deliveryConditions | entryPoint | xsd:normalizedString (30) | Either /deliveryPoint or (/entryPoint or /withdrawalPoint). The physical or virtual point at which the gas enters a transportation system. | 0..1 |
| cm.e.5.3 | /gasPhysicalLeg/deliveryConditions | withdrawalPoint | xsd:normalizedString (50) | Either /deliveryPoint or (/entryPoint or /withdrawalPoint). The physical or virtual point at which the gas is withdrawn from a transportation system. | 0..1 |
| cm.e.6 | /gasPhysicalLeg | deliveryQuantity | --- | The different options for specifying the quantity. | 0..1 (1..1) |
| cm.e.6.1 | /gasPhysicalLeg/deliveryQuantity | [branching] ¹⁰ | --- | The choose-0-out-of-2, or choose-1-out-of-2 between /physicalQuantity and /physicalQuantitySchedule elements. | 0..1 |
| cm.e.6.1.1 | /gasPhysicalLeg/deliveryQuantity | physicalQuantity | CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details) | Either /physicalQuantity or /physicalQuantitySchedule. The Quantity per Delivery Period. | 1..1 |
| cm.e.6.1.2 | /gasPhysicalLeg/deliveryQuantity | physicalQuantitySchedule | CommodityPhysicalQuantitySchedule (Refer to section A.6.3.2.4.16 for details). | Either /physicalQuantity or /physicalQuantitySchedule. Allows the documentation of a shaped quantity trade where the quantity changes over the life of the transaction. | 1..1 |
| cm.e.6.2 | /gasPhysicalLeg/deliveryQuantity | totalPhysicalQuantity | UnitQuantity (Refer to section A.6.3.2.4.20 for details). | The Total Quantity of the commodity to be delivered. | 0..1 (1..1) |

¹⁰ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

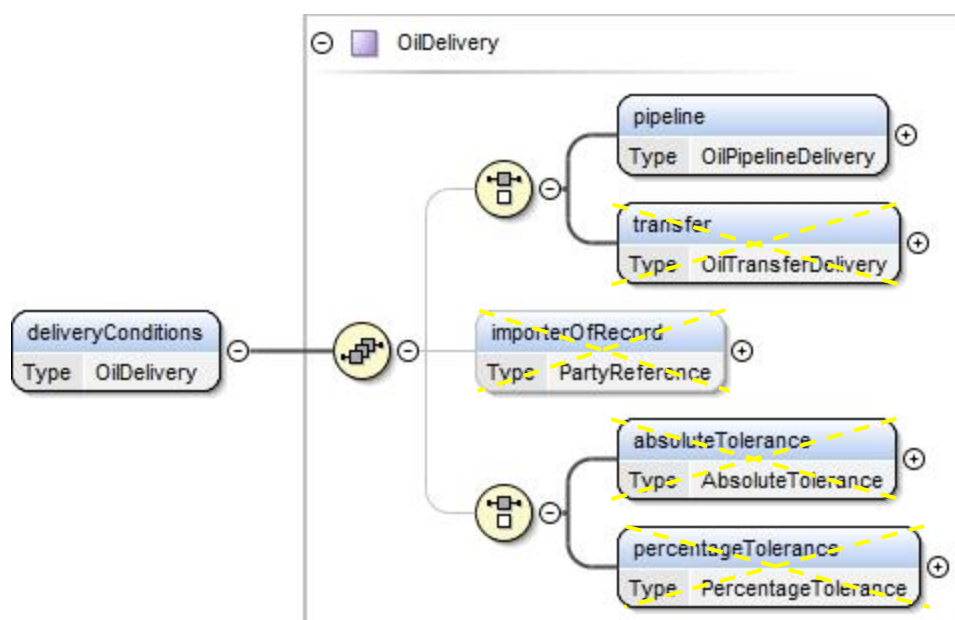
A.6.3.2.4.5 OilPhysicalLeg



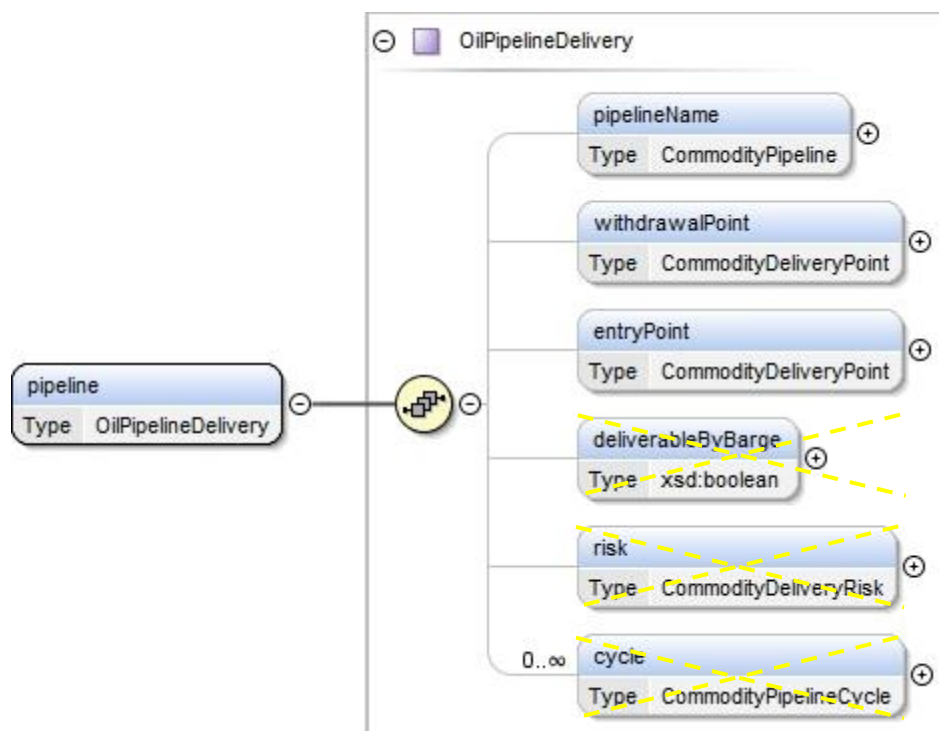
The “oil” element in the “oilPhysicalLeg” element can be expanded as:



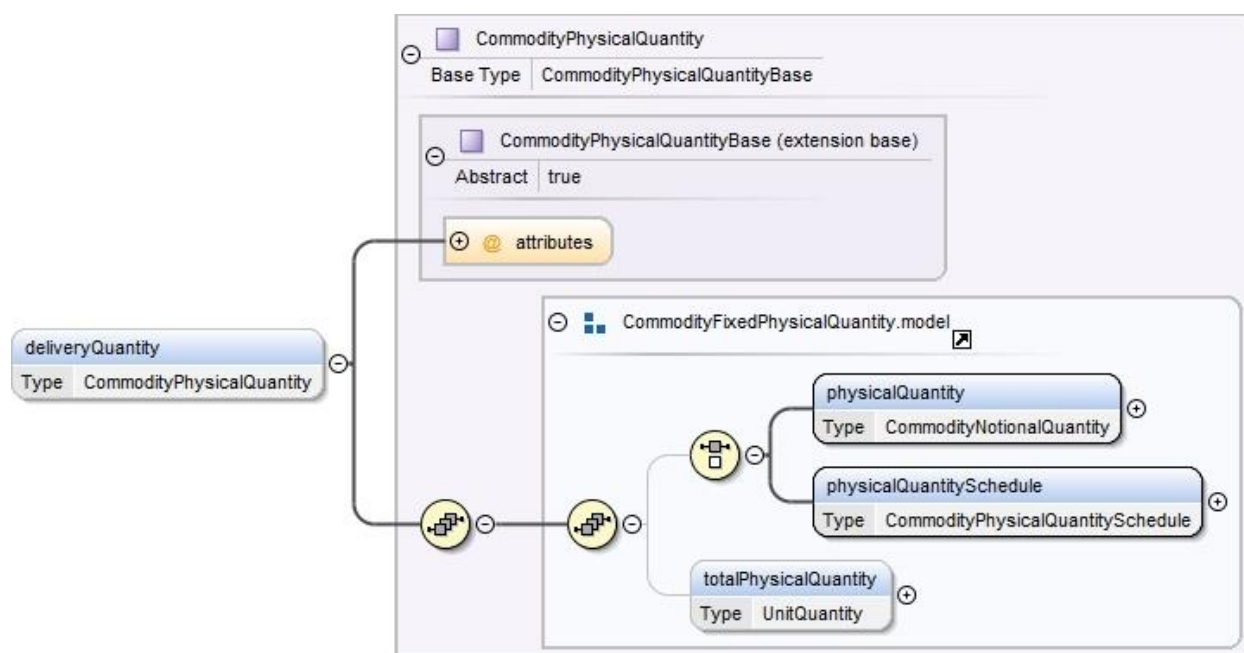
The “deliveryConditions” element in the “oilPhysicalLeg” element can be expanded as:



The “pipeline” element in the “deliveryConditions” element can be expanded as:



The “deliveryQuantity” element in the “oilPhysicalLeg” element can be expanded as:



| Field Reference Number | Field location (Relative to ../oilPhysicalLeg) | Field name | Data Type | Description | Card. |
|------------------------|--|--------------------------------|---|--|----------------|
| cm.f.1 | /oilPhysicalLeg | payerPartyReference | Reference | A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Oil Physical Leg. | 0..1 |
| | /oilPhysicalLeg/payerPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| cm.f.2 | /oilPhysicalLeg | receiverPartyReference | Reference | A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Oil Physical Leg. | 0..1 |
| | /oilPhysicalLeg/receiverPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| cm.f.3 | /oilPhysicalLeg | deliveryPeriods | CommodityDeliveryPeriods (Refer to section A.6.3.2.4.10 for details). | The different options for specifying the Delivery or Supply Periods. | 0..1 |
| cm.f.4 | /oilPhysicalLeg | oil | --- | The specification of the oil product to be delivered. | 0..1 (1..1) |
| cm.f.4.1 | /oilPhysicalLeg/oil | type | Scheme: CommodityOilProductType (xsd:normalizedString(25)) | The type of oil product to be delivered, if applicable. | 0..1 (1..1) |
| | /oilPhysicalLeg/oil/ type | @commodityOilProductTypeScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-oil-product-type | Opt. |
| cm.f.4.2 | /oilPhysicalLeg/oil | grade | Scheme: ProductGrade (xsd:normalizedString(50)) | The grade of oil product to be delivered, if applicable. | 0..1 (1..1) |
| | /oilPhysicalLeg/oil/grade | @productGradeScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-oil-product-grade | Opt. |
| cm.f.5 | /oilPhysicalLeg | deliveryConditions | --- | The physical delivery conditions for the transaction. | 0..1 |
| cm.f.5.1 | /oilPhysicalLeg/deliveryConditions | pipeline | --- | Specified the delivery conditions where the oil product is to be delivered by pipeline. | 1..1 |

| Field Reference Number | Field location (Relative to ./oilPhysicalLeg) | Field name | Data Type | Description | Card. |
|------------------------|---|---------------------------|---|--|----------------|
| cm.f.5.1.1 | /oilPhysicalLeg/deliveryConditions/pipeline | pipelineName | xsd:normalizedString(50) | The name of pipeline by which the oil product will be delivered. | 0..1 |
| cm.f.5.1.2 | /oilPhysicalLeg/deliveryConditions/pipeline | withdrawalPoint | xsd:normalizedString(50) | The location at which the transfer of the title to the commodity takes place. | 0..1 |
| cm.f.5.1.3 | /oilPhysicalLeg/deliveryConditions/pipeline | entryPoint | xsd:normalizedString (50) | The point at which the oil product will enter the pipeline. | 0..1 |
| cm.f.6.1.2 | /oilPhysicalLeg | deliveryQuantity | --- | The different options for specifying the quantity. | 0..1 (1..1) |
| cm.f.6.2 | /oilPhysicalLeg/deliveryQuantity | [branching] ¹¹ | --- | The choose-0-out-of-2, or choose-1-out-of-2 between /physicalQuantity and /physicalQuantitySchedule elements. | 0..1 |
| cm.f.6.2 | /oilPhysicalLeg/deliveryQuantity | physicalQuantity | CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details) | Either /physicalQuantity or /physicalQuantitySchedule. The Quantity per Delivery Period. | 1..1 |
| cm.f.5.2 | /oilPhysicalLeg/deliveryQuantity | physicalQuantitySchedule | CommodityPhysicalQuantitySchedule (Refer to section A.6.3.2.4.16 for details). | Either /physicalQuantity or /physicalQuantitySchedule. Allows the documentation of a shaped quantity trade where the quantity changes over the life of the transaction. | 1..1 |
| cm.f.5.3 | /oilPhysicalLeg/deliveryQuantity | totalPhysicalQuantity | UnitQuantity (Refer to section A.6.3.2.4.20 for details) | The Total Quantity of the commodity to be delivered. | 0..1 (1..1) |

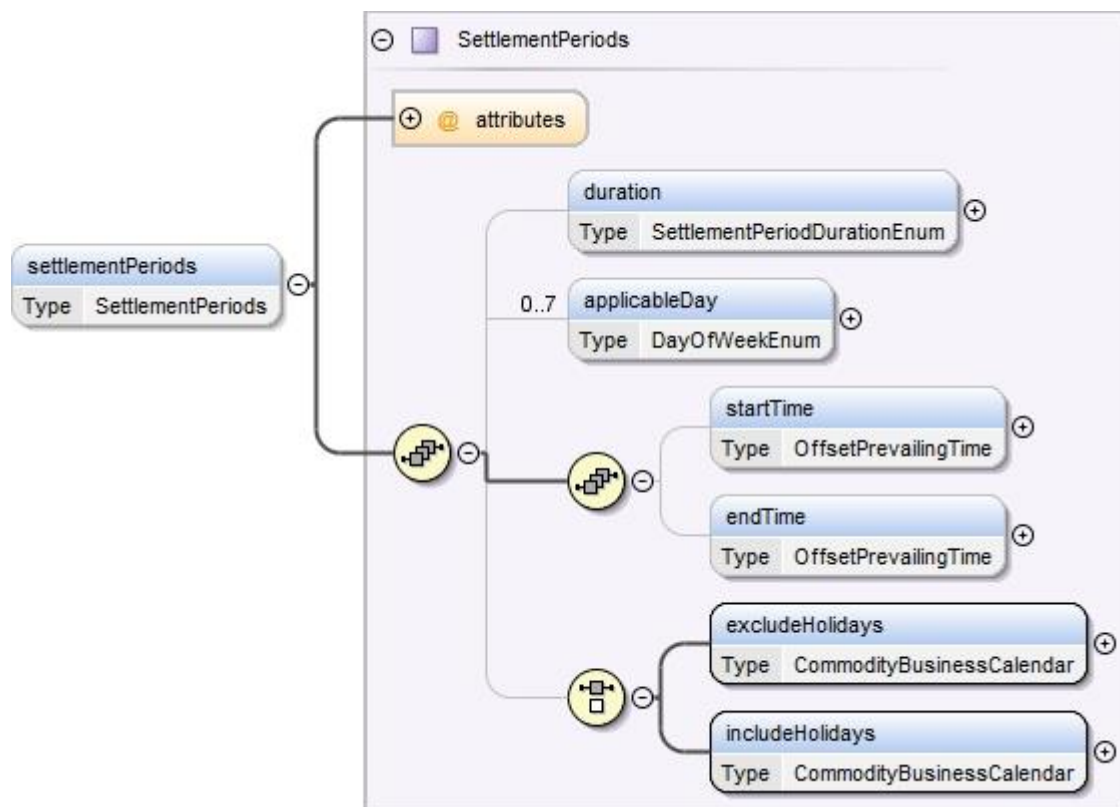
¹¹ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

```

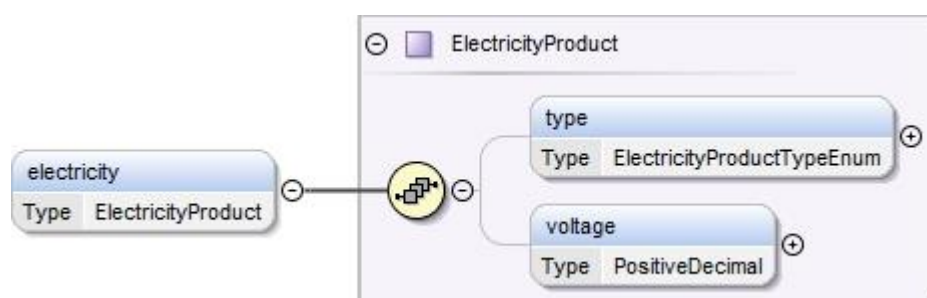
classDiagram
    class ElectricityPhysicalLeg {
        Base Type: PhysicalSwapLeg
    }
    class PhysicalSwapLeg {
        extension base
        Base Type: CommoditySwapLeg
        Abstract: true
    }
    class CommoditySwapLeg {
        extension base
        Base Type: Leg
        Abstract: true
    }
    class Leg {
        extension base
    }
    ElectricityPhysicalLeg --|> PhysicalSwapLeg
    PhysicalSwapLeg --|> CommoditySwapLeg
    CommoditySwapLeg --|> Leg

    ElectricityPhysicalLeg "1" -- "0..∞" SettlementPeriods : settlementPeriods
    ElectricityPhysicalLeg "1" -- "1" SettlementPeriodsSchedule : settlementPeriodsSchedule
    ElectricityPhysicalLeg "1" -- "1" LoadTypeEnum : loadType
    ElectricityPhysicalLeg "1" -- "1" ElectricityProduct : electricity
    ElectricityPhysicalLeg "1" -- "1" ElectricityDelivery : deliveryConditions
    ElectricityPhysicalLeg "1" -- "1" ElectricityPhysicalQuantity : deliveryQuantity
    ElectricityPhysicalLeg "1" -- "1" CommodityDeliveryPeriods : deliveryPeriods
  
```

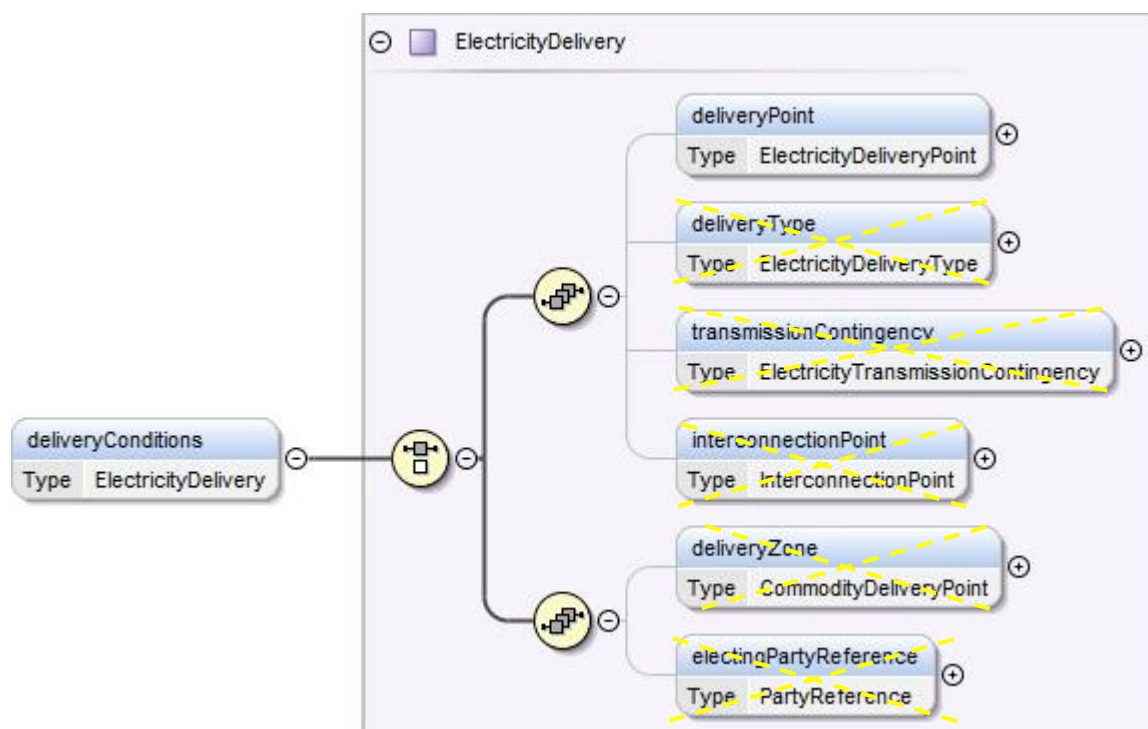
The “settlementPeriods” element in the “electricityPhysicalLeg” element can be expanded as:



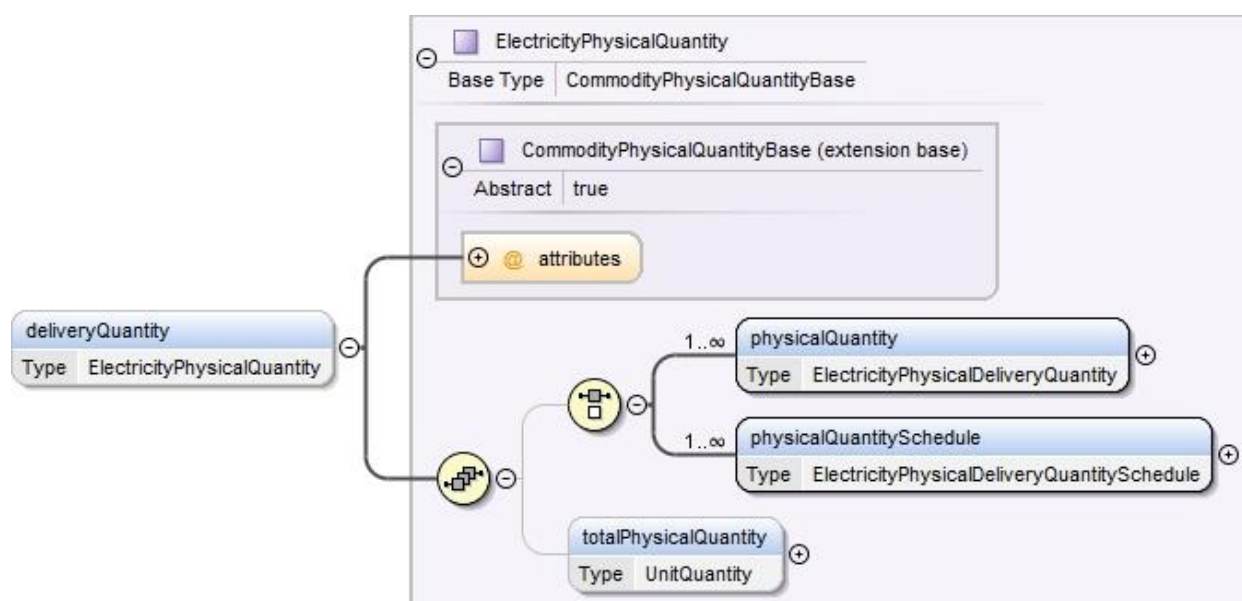
The “electricity” element in the “electricityPhysicalLeg” element can be expanded as:



The “deliveryConditions” element in the “electricityPhysicalLeg” element can be expanded as:



The “deliveryQuantity” element in the “electricityPhysicalLeg” element can be expanded as:



| Field Reference Number | Field location (Relative to ../electricityPhysicalLeg) | Field name | Data Type | Description | Card. |
|------------------------|--|------------------------|---|--|--------------|
| cm.b.1 | /electricityPhysicalLeg | payerPartyReference | Reference | A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Electricity Physical Leg. | 0..1 |
| | /electricityPhysicalLeg/payerPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| cm.b.2 | /electricityPhysicalLeg | receiverPartyReference | Reference | A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Electricity Physical Leg. | 0..1 |
| | /electricityPhysicalLeg/receiverPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| cm.b.3 | /electricityPhysicalLeg | deliveryPeriods | CommodityDeliveryPeriods (Refer to section A.6.3.2.4.10 for details). | The different options for specifying the Delivery or Supply Periods. | 0..1 |
| cm.b.4 | /electricityPhysicalLeg | settlementPeriods | --- | The specification of the Settlement Periods in which the electricity will be delivered. | 0..U (0..12) |
| cm.b.4.1 | /electricityPhysicalLeg/settlementPeriods | duration | Enumerated type: settlementPeriodDuration | The length of each Settlement Period. | 0..1 |
| cm.b.4.2 | /electricityPhysicalLeg/settlementPeriods | applicableDay | Enumerated type: dayOfWeek | Specifies the Applicable Day with respect to a range of Settlement Periods. This element can only be omitted if includesHolidays is present, in which case this range of Settlement Periods will apply to days that are holidays only. | 0..7 |
| cm.b.4.3 | /electricityPhysicalLeg/settlementPeriods | startTime | OffsetPrevailingTime (Refer to section A.6.3.2.4.23 for details). | Specifies the hour-ending Start Time with respect to a range of Settlement Periods. | 0..1 |
| cm.b.4.4 | /electricityPhysicalLeg/settlementPeriods | endTime | OffsetPrevailingTime (Refer to section A.6.3.2.4.23 for details). | Specifies the hour-ending End Time with respect to a range of Settlement Periods. If neither startTime nor endTime contain an offset element and endTime is earlier than startTime, this indicates that the time period "wraps around" midnight. For example, if startTime is 23:00 and endTime is 01:00 then Settlement Periods apply from 22:00 to 23:00 and 23:00 to 00:00 and 00:00 to 01:00 on each included day. | 0..1 |

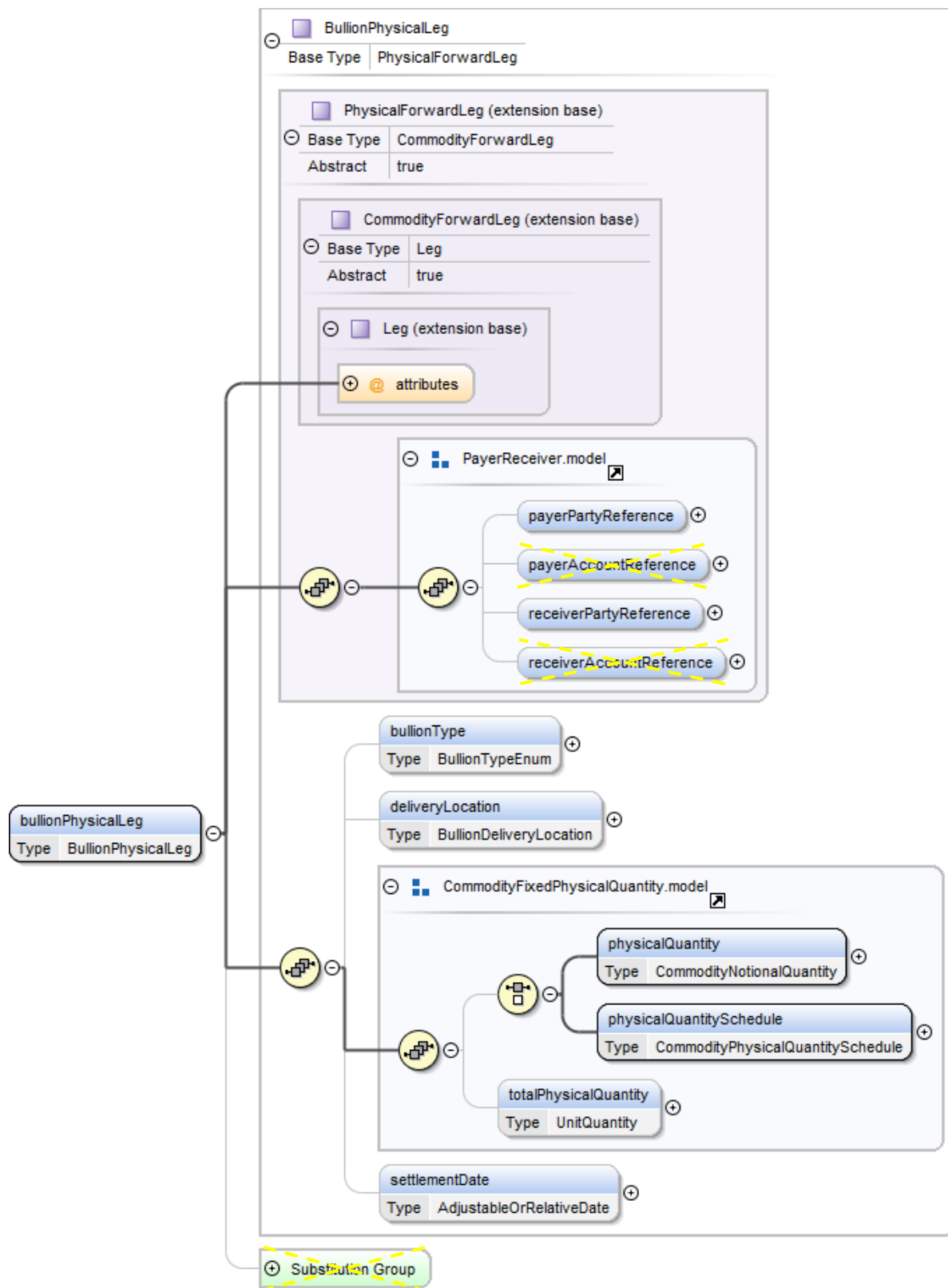
| Field Reference Number | Field location (Relative to <code>./electricityPhysicalLeg</code>) | Field name | Data Type | Description | Card. |
|------------------------|---|--|---|--|----------------|
| cm.b.4.5 | <code>/electricityPhysicalLeg/settlementPeriods</code> | <code>[branching]</code> ¹² | --- | The choose-0-out-of-2, or choose-1-out-of-2 between <code>/excludeHolidays</code> and <code>/includeHolidays</code> elements. | 0..1 |
| cm.b.4.5.1 | <code>/electricityPhysicalLeg/settlementPeriods</code> | <code>excludeHolidays</code> | Scheme: <code>CommodityBusinessCalendar</code> (<code>xsd:normalizedString(63)</code>) | Either <code>/excludeHolidays</code> or <code>/includeHolidays</code> element. Indicates that days that are holidays according to the referenced commodity business calendar should be excluded from this range of Settlement Periods, even if such day is an applicable day. | 1..1 |
| cm.b.4.5.2 | <code>/electricityPhysicalLeg/settlementPeriods</code> | <code>includeHolidays</code> | Scheme: <code>CommodityBusinessCalendar</code> (<code>xsd:normalizedString(63)</code>) | Either <code>/excludeHolidays</code> or <code>/includeHolidays</code> element. Indicates that days that are holidays according to the referenced commodity business calendar should be included in this range of Settlement Periods, even if such day is not an applicable day. | 1..1 |
| cm.b.5 | <code>/electricityPhysicalLeg</code> | <code>loadType</code> | Enumerated type: <code>loadType</code> | <code>LoadType</code> is a summary of the full description of the settlement periods with respect to the region. Used for describing Electricity delivery schedules (e.g. Base, Peak, Off-Peak, Custom). | 0..1 |
| cm.b.6 | <code>/electricityPhysicalLeg</code> | <code>electricity</code> | --- | The specification of the electricity to be delivered. | 0..1 (1..1) |
| cm.b.6.1 | <code>/electricityPhysicalLeg/electricity</code> | <code>type</code> | Enumerated type: <code>electricityProductType</code> | The type of electricity product to be delivered, if applicable. | 0..1 (1..1) |
| cm.b.6.2 | <code>/electricityPhysicalLeg/electricity</code> | <code>voltage</code> | <code>xsd:decimal(4,5)</code> (positive) | The voltage, expressed as a number of volts, of the electricity to be delivered. | 0..1 |
| cm.b.7 | <code>/electricityPhysicalLeg</code> | <code>deliveryConditions</code> | --- | The physical delivery conditions for the transaction. | 0..1 |
| cm.b.7.1 | <code>/electricityPhysicalLeg/deliveryConditions</code> | <code>deliveryPoint</code> | <code>xsd:normalizedString(50)</code> | The point at which delivery of the electricity will occur. | 0..1 |
| cm.b.8 | <code>/electricityPhysicalLeg</code> | <code>deliveryQuantity</code> | --- | The different options for specifying the quantity. | 0..1 (1..1) |
| cm.b.8.1 | <code>/electricityPhysicalLeg/deliveryQuantity</code> | <code>[branching]</code> ¹³ | --- | The choose-0-out-of-2, or choose-1-out-of-2 between <code>/physicalQuantity</code> and <code>/physicalQuantitySchedule</code> elements. | 0..1 |

¹² This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

¹³ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

| Field Reference Number | Field location (Relative to ./electricityPhysicalLeg) | Field name | Data Type | Description | Card. |
|------------------------|---|--------------------------|---|---|----------------|
| cm.b.8.1.1 | /electricityPhysicalLeg/deliveryQuantity | physicalQuantity | ElectricityPhysicalDeliveryQuantity (Refer to section A.6.3.2.4.18 for details). | Either /physicalQuantity or /physicalQuantitySchedule The Quantity per Delivery Period. | 1..U (1..1) |
| cm.b.8.1.2 | /electricityPhysicalLeg/deliveryQuantity | physicalQuantitySchedule | ElectricityPhysicalDeliveryQuantitySchedule (Refer to section A.6.3.2.4.19 for details). | Either /physicalQuantity or /physicalQuantitySchedule Allows the documentation of a shaped quantity trade where the quantity changes over the life of the transaction. | 1..U (1..1) |
| cm.b.8.2 | /electricityPhysicalLeg/deliveryQuantity | totalPhysicalQuantity | UnitQuantity (Refer to section A.6.3.2.4.20 for details). | The Total Quantity of the commodity to be delivered. | 0..1 (1..1) |

A.6.3.2.4.7 BullionPhysicalLeg

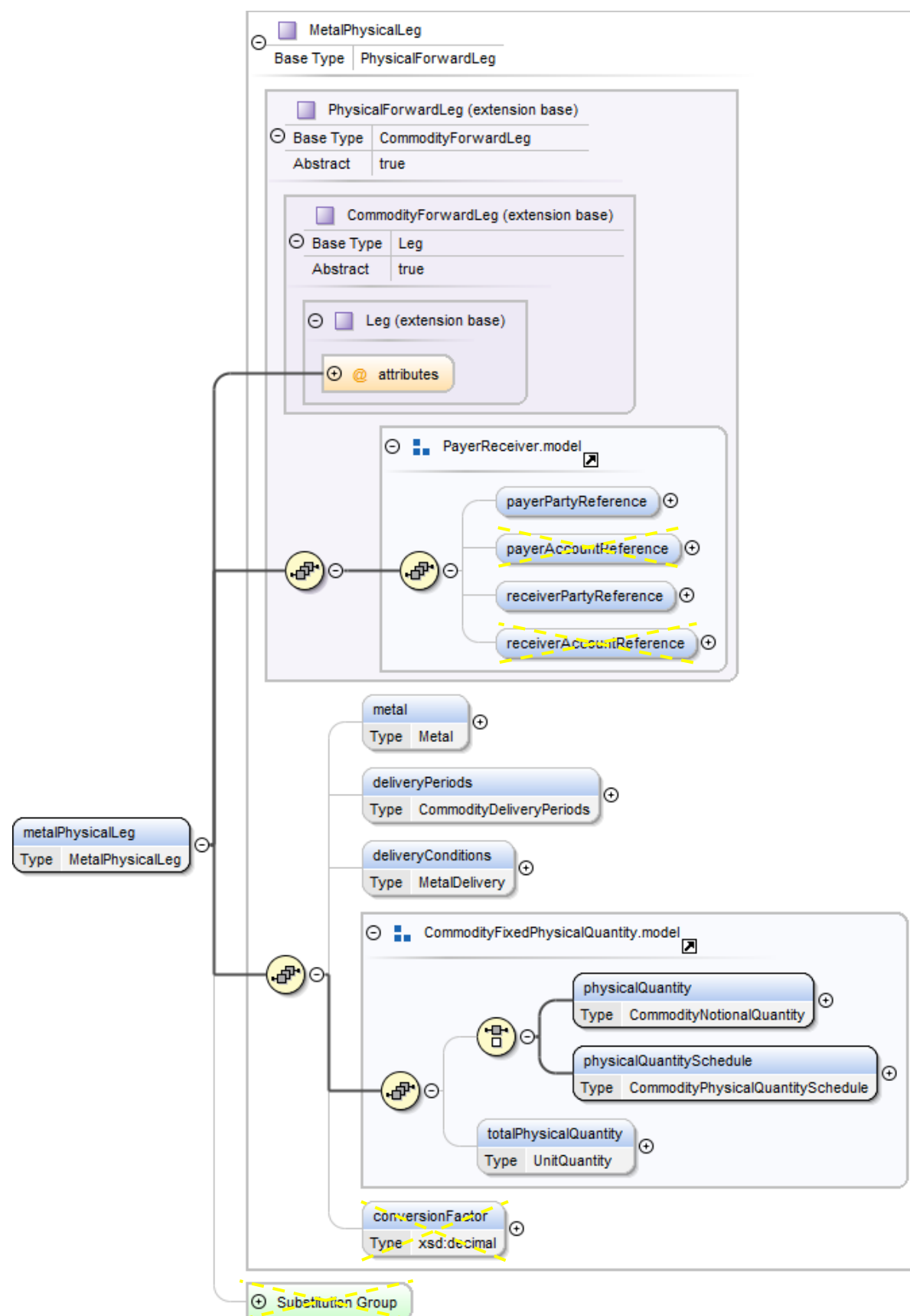


| Field Reference Number | Field location (Relative to ../bullionPhysicalLeg) | Field name | Data Type | Description | Card. |
|------------------------|--|--------------------------------|--|--|-------------|
| cm.g.1 | /bullionPhysicalLeg | payerPartyReference | Reference | A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Bullion Physical Leg. | 0..1 |
| | /bullionPhysicalLeg/payerPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| cm.g.2 | /bullionPhysicalLeg | receiverPartyReference | Reference | A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Bullion Physical Leg. | 0..1 |
| | /bullionPhysicalLeg/receiverPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| cm.g.3 | /bullionPhysicalLeg | bullionType | Enumerated type: bullionType | The type of Bullion underlying of a Bullion Transaction, if applicable. | 0..1 (1..1) |
| cm.g.4 | /bullionPhysicalLeg | deliveryLocation | Scheme: BullionDeliveryLocation (xsd:normalizedString(50)) | The physical delivery location for the transaction. | 0..1 |
| | /bullionPhysicalLeg/deliveryLocation | @bullionDeliveryLocationScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/bullion-delivery-location | Opt. |
| cm.g.5 | /bullionPhysicalLeg | [branching] ¹⁴ | --- | The choose-0-out-of-2, or choose-1-out-of-2 between /physicalQuantity and /physicalQuantitySchedule elements. | 0..1 |
| cm.g.5.1 | /bullionPhysicalLeg | physicalQuantity | CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details) | Either /physicalQuantity or /physicalQuantitySchedule. The Quantity per Delivery Period. | 1..1 |
| cm.g.5.2 | /bullionPhysicalLeg | physicalQuantitySchedule | CommodityPhysicalQuantitySchedule (Refer to section A.6.3.2.4.16 for details). | Either /physicalQuantity or /physicalQuantitySchedule. Allows the documentation of a shaped quantity trade where the quantity changes over the life of the transaction. | 1..1 |
| cm.g.6 | /bullionPhysicalLeg | totalPhysicalQuantity | UnitQuantity | The Total Quantity of the commodity to be delivered. | 0..1 |

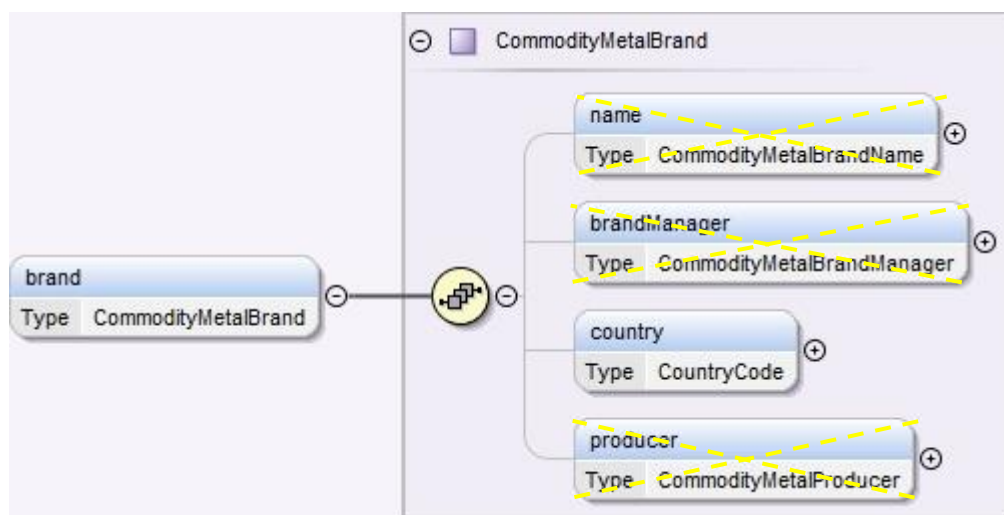
¹⁴ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

| Field Reference Number | Field location (Relative to ../bullionPhysicalLeg) | Field name | Data Type | Description | Card. |
|------------------------|--|----------------|---|--|--------|
| | | | (Refer to section A.6.3.2.4.20 for details) | | (1..1) |
| cm.g.7 | /bullionPhysicalLeg | settlementDate | AdjustableOrRelativeDate (Refer to section A.6.3.3.4 for details). | Date on which the bullion will settle. | 0..1 |

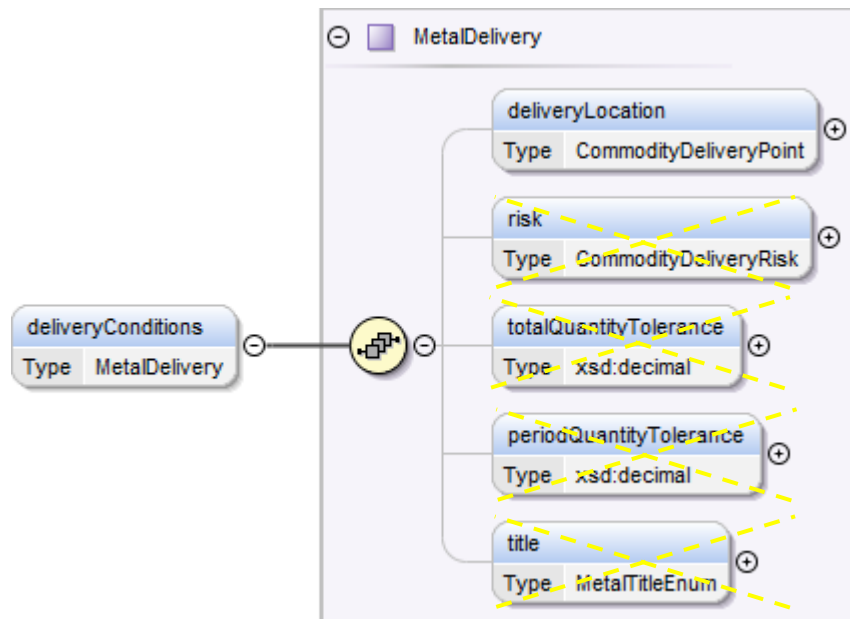
A.6.3.2.4.8 MetalPhysicalLeg



The “brand” element in the “metal” element can be expanded as:



The “deliveryConditions” element in the “metalPhysicalLeg” element can be expanded as:

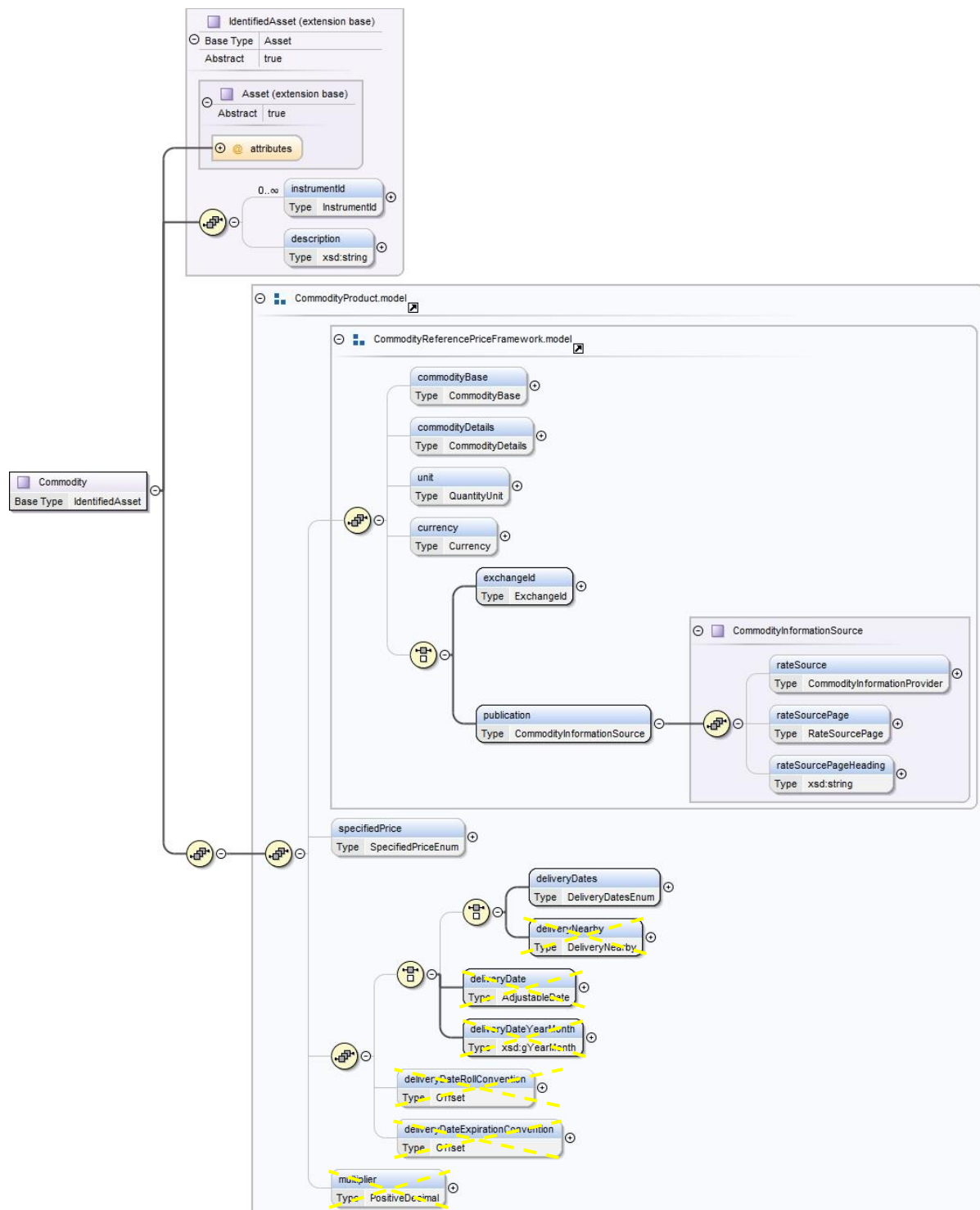


| Field Reference Number | Field location (Relative to ../metalPhysicalLeg) | Field name | Data Type | Description | Card. |
|------------------------|--|----------------------------------|---|--|----------------|
| cm.h.1 | /metalPhysicalLeg | payerPartyReference | Reference | A reference to the party responsible for making the payments defined by this structure. This field is mandatory for Metal Physical Leg. | 0..1 |
| | /metalPhysicalLeg /payerPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| cm.h.2 | /metalPhysicalLeg | receiverPartyReference | Reference | A reference to the party that receives the payments corresponding to this structure. This field is mandatory for Metal Physical Leg. | 0..1 |
| | /metalPhysicalLeg /receiverPartyReference | @href | xsd:IDREF | A reference to a party. | Req. |
| cm.h.3 | /metalPhysicalLeg | metal | --- | The specification of the Metal Product to be delivered. | 0..1 (1..1) |
| cm.h.3.1 | /metalPhysicalLeg/metal | material | Scheme: CommodityMetalProductType (xsd:normalizeString(70)) | The types of metal product for a physically settled metal trade, if applicable. | 0..1 (1..1) |
| | /metalPhysicalLeg/metal/material | @commodityMetalProductTypeScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-metal-product-type | Opt. |
| cm.h.3.2 | /metalPhysicalLeg/metal | shape | Scheme: CommodityMetalShape (xsd:normalizeString(90)) | The physical shape which can be delivered in Seller's option. | 0..U (0..1) |
| | /metalPhysicalLeg/metal/shape | @commodityMetalShapeScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-metal-shape | Opt. |
| cm.h.3.3 | /metalPhysicalLeg/metal | brand | --- | The brand(s) of material which can be delivered in Seller's option. | 0..U (0..1) |
| cm.h.3.3.1 | /metalPhysicalLeg/metal/brand | country | Scheme: Country (xsd:token(3)) | The brand country of material which can be delivered in Seller's option. | 0..1 |
| | /metalPhysicalLeg/metal/brand | @countryScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the | Opt. |

| Field Reference Number | Field location (Relative to ../metalPhysicalLeg) | Field name | Data Type | Description | Card. |
|------------------------|--|---------------------------|---|--|----------------|
| | rand/country | | | default value: http://www.fpml.org/coding-scheme/external/iso3166 | |
| cm.h.3.4 | /metalPhysicalLeg/metal | grade | xsd:normalizeString(90) | The grade of material which can be delivered in seller's option, if applicable. | 0..U (1..1) |
| cm.h.4 | /metalPhysicalLeg | deliveryPeriods | CommodityDeliveryPeriods (Refer to section A.6.3.2.4.10 for details). | The period during which delivery/deliveries of Metal may be scheduled. | 0..1 |
| cm.h.5 | /metalPhysicalLeg | deliveryConditions | --- | The physical delivery arrangements and requirements for a physically settled non-precious metal transaction. | 0..1 |
| cm.h.5.1 | /metalPhysicalLeg/deliveryConditions | deliveryLocation | xsd:normalizedString(50) | The Delivery Point for a physically settled non-precious metal transaction. | 0..1 |
| cm.h.6 | /metalPhysicalLeg | [branching] ¹⁵ | --- | The choose-0-out-of-2, or choose-1-out-of-2 between /physicalQuantity and /physicalQuantitySchedule elements. | 0..1 |
| cm.h.6.1 | /metalPhysicalLeg | physicalQuantity | CommodityPhysicalQuantity (Refer to section A.6.3.2.4.14 for details). | Either /physicalQuantity or /physicalQuantitySchedule. The Quantity per Delivery Period. | 1..1 |
| cm.h.6.2 | /metalPhysicalLeg | physicalQuantitySchedule | CommodityPhysicalQuantitySchedule (Refer to section A.6.3.2.4.16 for details). | Either /physicalQuantity or /physicalQuantitySchedule. Allows the documentation of a shaped quantity trade where the quantity changes over the life of the transaction. | 1..1 |
| cm.h.7 | /metalPhysicalLeg | totalPhysicalQuantity | UnitQuantity (Refer to section A.6.3.2.4.20 for details) | The Total Quantity of the commodity to be delivered. | 0..1 (1..1) |

¹⁵ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

A.6.3.2.4.9 Commodity



| Field Reference Number | Field location (with root being the "Commodity"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|---------------------|---|--|----------------|
| cm.7.1 | / | instrumentId | Scheme: CommodityReferencePrice xsd:normalizedString(150) | Identification code of the underlying asset of the transaction for Commodity, if applicable. Option Floating Strike price is used to specify the average strike price for Option Floating Strike Price Per Unit Commodity. Instrument ID of Option Floating Strike Price Per Unit Commodity means the identification code of the underlying asset of the transaction, if applicable. Required if /commodityBase element is not exist. | 0..U (0..1) |
| | /instrumentId | @instrumentIdScheme | xsd:anyURI | Always use the default value: http://www.hkicl.com.hk/scheme/hktr/instrumentIdScheme | Req. |
| cm.7.2 | / | description | xsd:normalizedString(255) | Long name of the underlying asset. | 0..1 |
| cm.7.3 | / | commodityBase | xsd:normalizedString(50) | The base type of the underlying commodity of the transaction, if applicable. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definition. E.g. Natural Gas. Required if /instrumentId element is not exist. | 0..1 |
| cm.7.4 | / | commodityDetails | xsd:normalizedString(50) | To more specifically indicate the underlying commodity of the transaction, if applicable. Where possible, this should follow the naming convention used in the 2005 ISDA Commodity Definition. Required if /instrumentId element is not exist. | 0..1 |
| cm.7.5 | / | unit | Scheme: CommodityPriceQuoteUnits xsd:normalizedString(30) | The unit of measure in which the underlying commodity of the transaction is denominated, if applicable. Required if /instrumentId element is not exist. | 0..1 |
| | /unit | @quantityUnitScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: | Opt. |

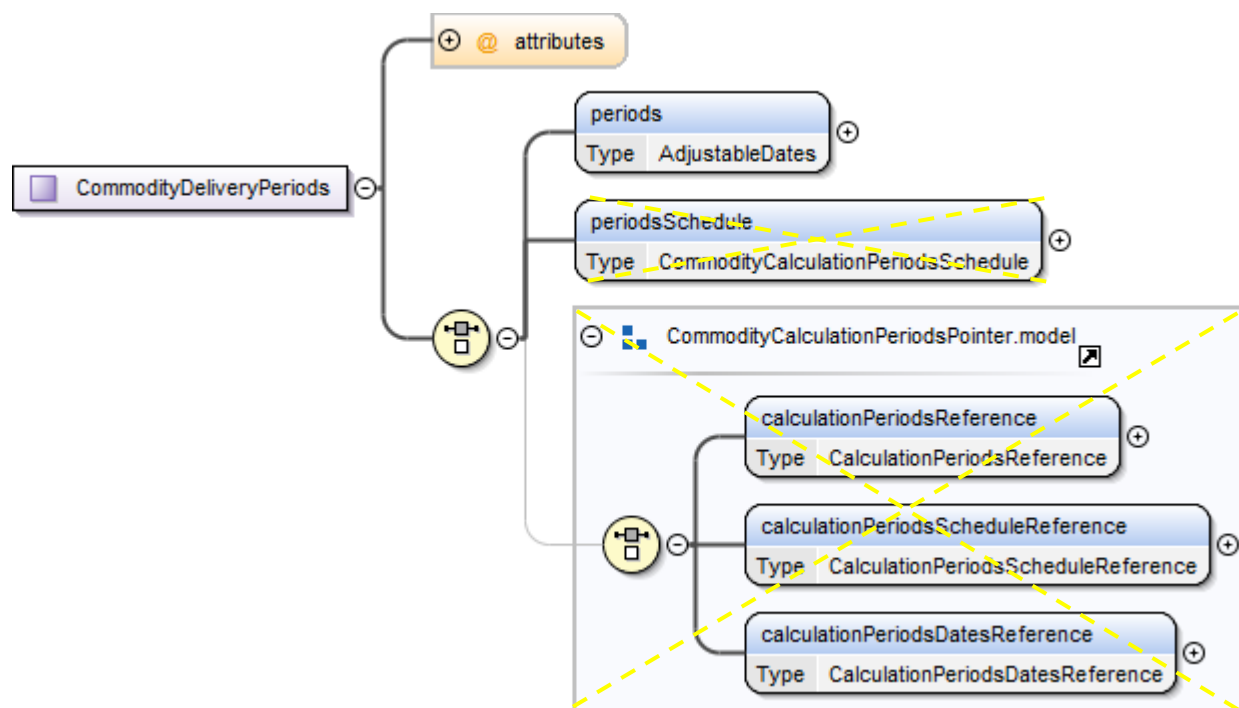
| Field Reference Number | Field location (with root being the "Commodity"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|---------------------------|---|---|-------|
| cm.7.6 | / | currency | Scheme: Currency xsd:normalizedString(3) | http://www.fpml.org/coding-scheme/price-quote-units The currency in which the reference price of the underlying commodity is published, if applicable. Required if /instrumentId element is not exist. | 0..1 |
| | /currency | @currencyScheme | xsd:anyURI | The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15 | Opt. |
| cm.7.7 | / | [branching] ¹⁶ | --- | The choose-0-out-of-2, or choose-1-out-of-2 between /exchangeId and /publication elements. | 0..1 |
| cm.7.7.1 | / | exchangeId | Scheme: HomepageMIC xsd:normalizedString(10) | Either /exchangeId or /publication. The identification code of the Exchange where those commodities are being traded with reference to the price of a listed instrument for the transaction for Commodity, if applicable. Identification code of the Exchange where those commodities are being traded with reference to the price of a listed instrument for Option Floating Strike Price Per Unit Commodity Exchange ID, if applicable. | 1..1 |
| | /exchangeId | @exchangeIdScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/exchange-id-MIC-1-0 | Opt. |
| cm.7.7.2 | / | publication | --- | Either /exchangeId or /publication. For those commodities being traded with reference to a price | 1..1 |

¹⁶ This is not a real XML element. It is specified here to show the choose-0-out-of-2, or choose-1-out-of-2 of child elements relationship.

| Field Reference Number | Field location (with root being the "Commodity"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|----------------------------|--|--|----------------|
| | | | | distributed by a publication, that publication should be specified in the 'publication' element. | |
| cm.7.7.2.1 | /publication | rateSource | Scheme: InformationProvider xsd:normalizedString(60) | The publication in which the relevant quote for the transaction (e.g. rate, price, index or factor) is to be found, if applicable. | 0..1 (1..1) |
| | /publication/rateSource | @informationProviderScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-information-provider | Opt. |
| cm.7.7.2.2 | /publication | rateSourcePage | xsd:normalizedString(60) | The specific page or screen (in the case of electronically published information) on which the Rate Source for the transaction is to be found, if applicable. | 0..1 |
| cm.7.7.2.3 | /publication | rateSourcePageHeading | xsd:normalizedString(200) | The heading for the rate source on a given rate source page or screen. | 0..1 |
| cm.7.8 | / | specifiedPrice | Enumerated type: specifiedPrice | To indicate a description of the nature of the underlying price that is observed for the transaction for Commodity, if applicable. The description of the nature of the underlying price that is observed for Option Floating Strike Price Per Unit Commodity Specified Price | 0..1 |
| cm.7.9 | / | [branching] ¹⁷ | --- | The choose-0-out-of-1, or choose-1-out-of-1 of deliveryDates element. | 0..1 |
| cm.7.9.1 | / | deliveryDates | Enumerated type: deliveryDates | The 'deliveryDates' element is applicable for a Commodity Reference Price that references a listed future contract. | 1..1 |

¹⁷ This is not a real XML element. It is specified here to show the choose-0-out-of-1, or choose-1-out-of-1 of child element relationship.

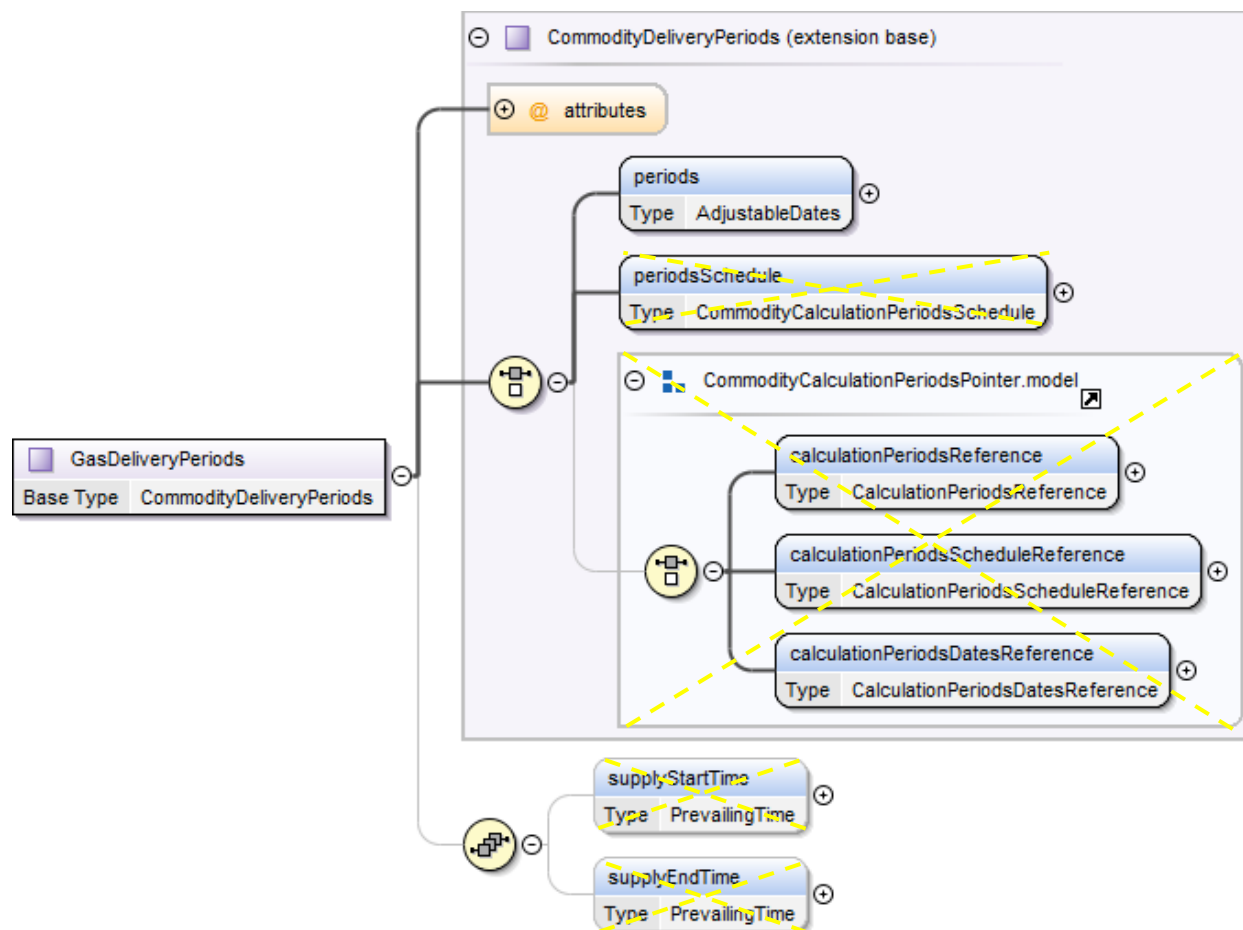
A.6.3.2.4.10 CommodityDeliveryPeriods



| Field Reference Number | Field location (with root being the "CommodityDeliveryPeriods"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|---|------------|---|--|-------|
| cm.4.1 | / | periods | AdjustableDates (Refer to section A.6.3.3.3 for details). | The Delivery Periods for this leg of the swap. This type is only intended to be used if the Delivery Periods differ from the Calculation Periods on the fixed or floating leg. If DeliveryPeriods mirror another leg, then the calculationPeriodsReference element should be used to | 1..1 |

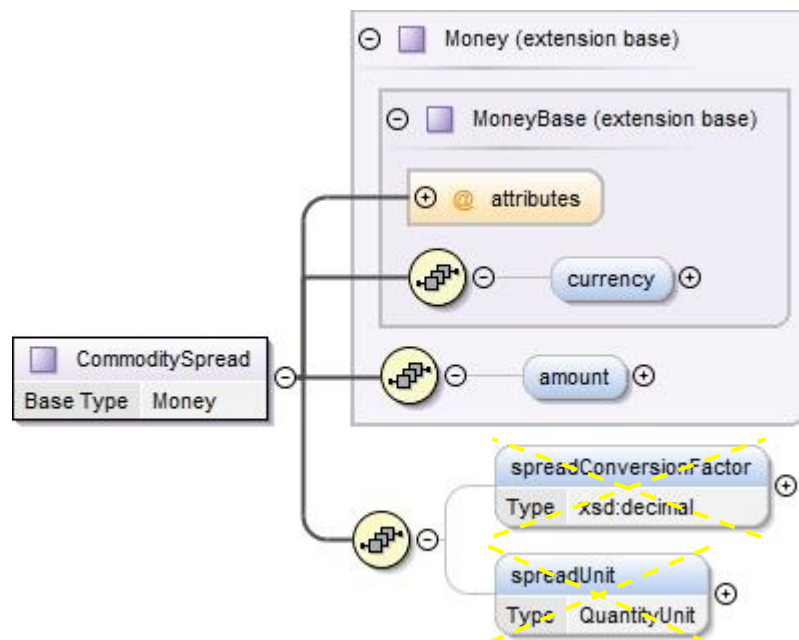
| Field Reference Number | Field location (with root being "CommodityDeliveryPeriods"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|---|------------|-----------|--|-------|
| | | | | point to the Calculation Periods on that leg - or the calculationPeriodsScheduleReference can be used to point to the Calculation Periods Schedule for that leg. | |

A.6.3.2.4.11 GasDeliveryPeriods



| Field Reference Number | Field location (with root the being "GasDeliveryPeriods"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|---|------------|---|---|-------|
| cm.15.1 | / | periods | AdjustableDates (Refer to section A.6.3.3.3 for details). | The Delivery Periods for this leg of the swap. This type is only intended to be used if the Delivery Periods differ from the Calculation Periods on the fixed or floating leg. If DeliveryPeriods mirror another leg, then the calculationPeriodsReference element should be used to point to the Calculation Periods on that leg - or the calculationPeriodsScheduleReference can be used to point to the Calculation Periods Schedule for that leg. | 1..1 |

A.6.3.2.4.12 CommoditySpread

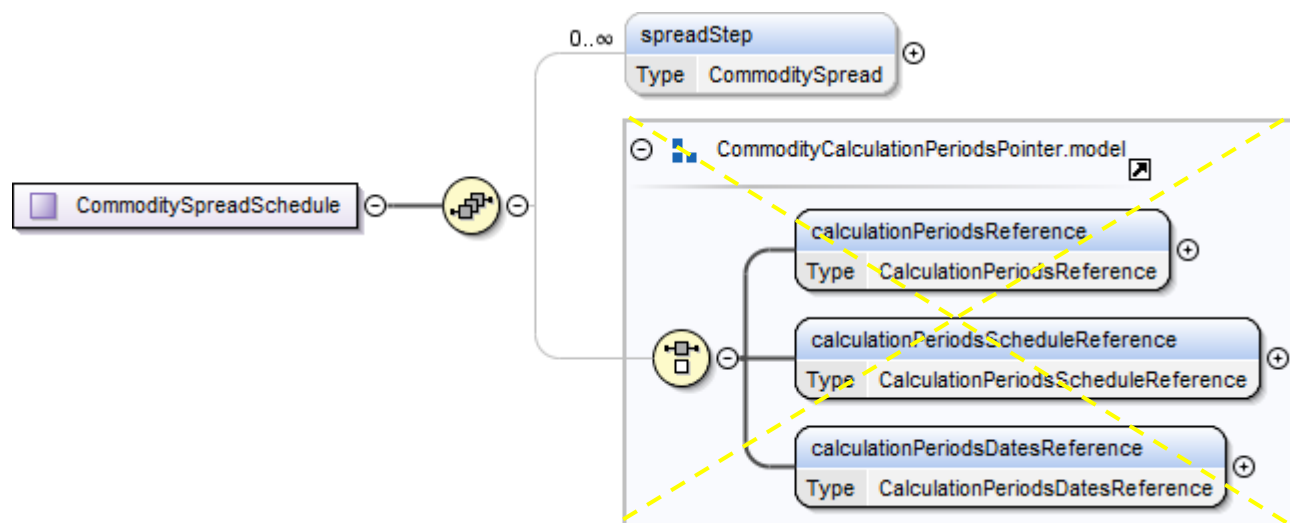


| Field Reference Number | Field location (with root the "CommoditySpread"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|------------|---|--|-------------|
| cm.8.1 | / | currency | Scheme:Currency (xsd:normalizedString(3)) | <p>The currency of the spread to be applied over or under the reference price of the underlying commodity for this leg of the trade for Option Floating Strike Price Per Unit Spread, if applicable.</p> <p>The currency of the spread to be applied over or under the reference price of the underlying commodity for this leg of</p> | 0..1 (1..1) |

| Field Reference Number | Field location (with root the "CommoditySpread"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|-----------------|--------------------|--|----------------|
| | | | | <p>the trade for each Calculation Period for Option Floating Strike Price Per Unit Spread Schedule, if applicable.</p> <p>The currency of the spread to be applied over or under the reference price of the underlying commodity for floating leg of the trade for Calculation Spread, if applicable.</p> <p>The currency of the spread to be applied over or under the reference price of the underlying commodity for floating leg of the trade for each Calculation Period for Calculation Spread Schedule, if applicable.</p> | |
| | /currency | @currencyScheme | xsd:anyURI | <p>The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R.</p> <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15</p> | Opt. |
| cm.8.2 | / | amount | xsd:decimal(20,10) | <p>The spread that will be applied over or under the reference price of the underlying commodity for Option Floating Strike Price Per Unit Spread, if applicable.</p> <p>The spread that will be applied over or under the reference price of the underlying commodity for this leg of the trade for each Calculation Period for Option Floating Strike Price Per Unit Spread Schedule, if applicable.</p> <p>The spread that will be applied over or under the reference price of the underlying commodity for floating leg of the trade for Calculation Spread, if applicable.</p> <p>The spread that will be applied over or under the reference price of the underlying commodity for floating leg of the trade for each calculation period for Calculation Spread</p> | 0..1 (1..1) |

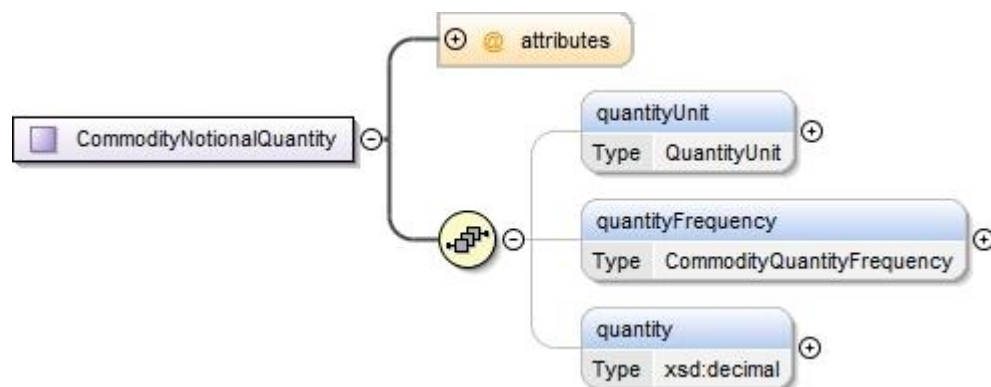
| Field Reference Number | Field location (with root being "CommoditySpread"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|------------|-----------|--------------------------|-------|
| | | | | Schedule, if applicable. | |

A.6.3.2.4.13 CommoditySpreadSchedule



| Field Reference Number | Field location (with root being the "CommoditySpreadSchedule"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|------------|---|---|-----------------|
| cm.12.1 | / | spreadStep | CommoditySpread (Refer to section A.6.3.2.4.12 for details). | The spread per Calculation Period. There must be a spread step specified for each Calculation Period, regardless of whether the spread changes or remains the same between periods. | 0..U (1..24) |

A.6.3.2.4.14 CommodityNotionalQuantity

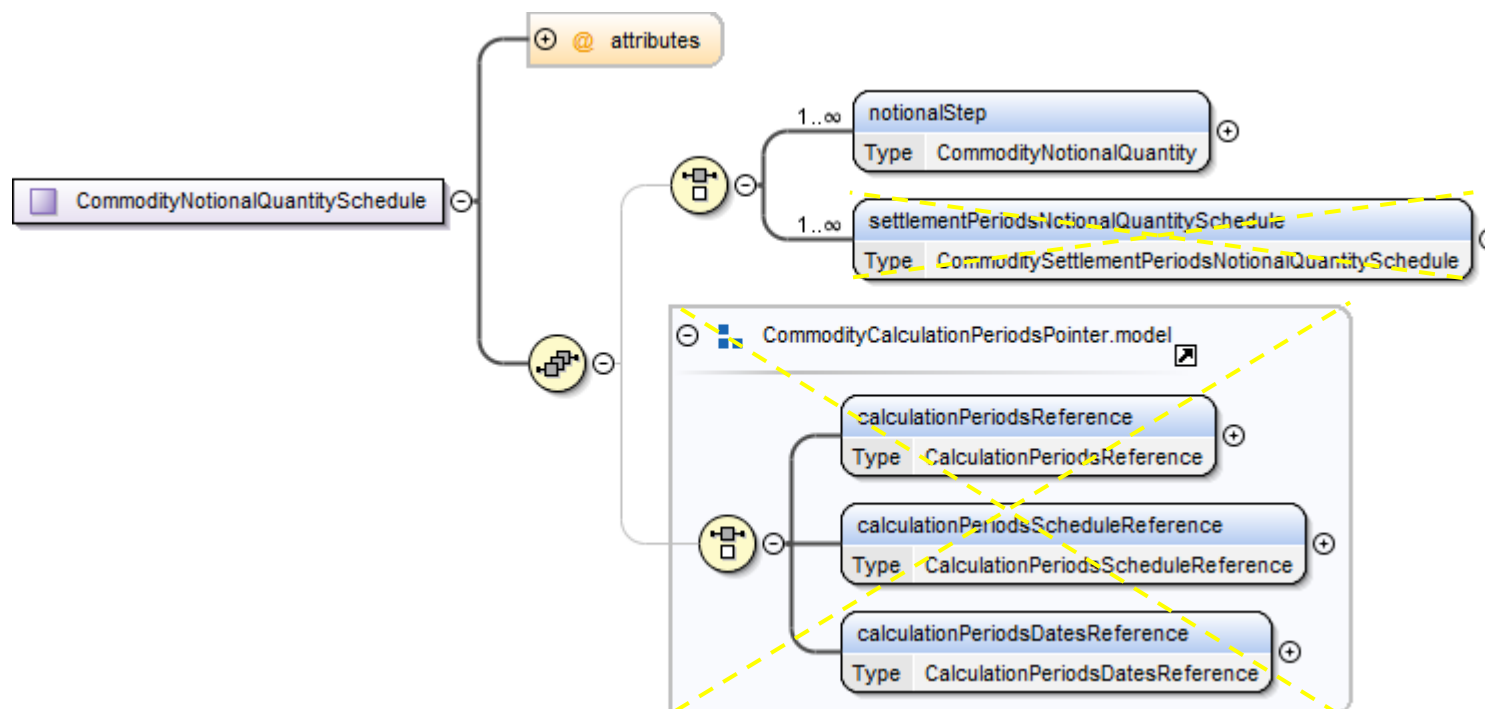


| Field Reference Number | Field location (with root the "CommodityNotionalQuantity"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|--------------|---|--|----------------|
| cm.1.1 | / | quantityUnit | Scheme: CommodityPriceQuoteUnits (xsd:normalizedString(30)) | <p>The unit of measure which will apply to the notional quantity of the option for Option Notional Quantity, if applicable.</p> <p>The unit of measure which applies to the notional quantity of floating leg notional option for each Calculation Period for Option Notional Quantity Schedule, if applicable.</p> <p>The unit of measure which apply to the notional quantity of fixed leg or floating leg for Notional Quantity, if applicable.</p> <p>The unit of measure which applies to the notional quantity of fixed leg or floating leg for each Calculation Period for Notional Quantity Schedule, if applicable.</p> <p>The unit of measure which applies to the underlying physical commodity for Physical Quantity, if applicable.</p> | 0..1 (1..1) |

| Field Reference Number | Field location (with root the "CommodityNotionalQuantity"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|--------------------------|---|---|----------------|
| | | | | The unit of measure which applies to the underlying physical commodity to be delivered for each calculation period for Physical Quantity Schedule, if applicable. | |
| | /quantityUnit | @quantityUnitScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/price-quote-units | Opt. |
| cm.1.2 | / | quantityFrequency | Scheme: CommodityQuantityFrequency (xsd:normalizedString(30)) | <p>The frequency with which the notional quantity applies for the option for Option Notional Quantity, if applicable.</p> <p>The frequency with which the Option Notional Quantity Schedule applies for the option for each Calculation Period for Option Notional Quantity Schedule, if applicable.</p> <p>The frequency with which the notional quantity applied for fixed leg or floating leg for Notional Quantity, if applicable.</p> <p>The frequency with which the Notional Quantity Schedule – Step Quantity applies for fixed leg or floating leg for each Calculation Period for Notional Quantity Schedule, if applicable.</p> <p>The frequency with which the underlying physical commodity is delivered for Physical Quantity, if applicable.</p> <p>The frequency with which the underlying physical commodity is to be delivered for each calculation period for Physical Quantity Schedule, if applicable.</p> | 0..1 |
| | /quantityFrequency | @quantityFrequencyScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-quantity-frequency | Opt. |
| cm.1.3 | / | quantity | xsd:decimal(20,10) | The notional quantity for each period for the option for Option Notional Quantity, if applicable.. | 0..1 (1..1) |

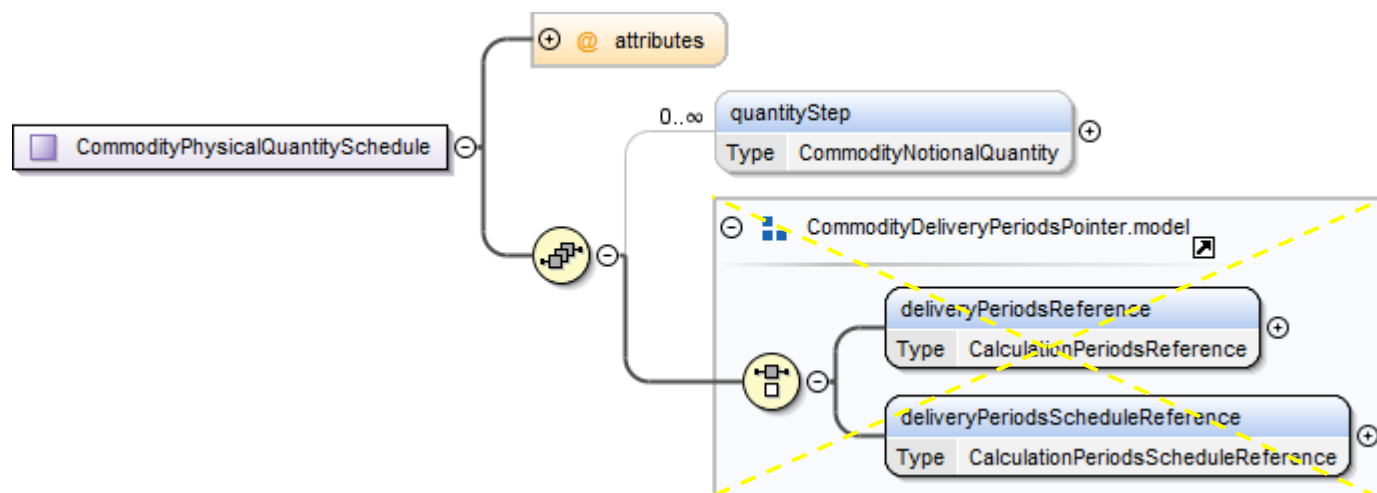
| Field Reference Number | Field location (with root the "CommodityNotionalQuantity"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|------------|-----------|--|-------|
| | | | | <p>The notional quantity of each period for the option for each Calculation Period for Option Notional Quantity Schedule, if applicable.</p> <p>The notional quantity for each period for fixed leg or floating leg for Notional Quantity, if applicable.</p> <p>The notional quantity of each period for fixed leg or floating leg for each Calculation Period for Notional Quantity Schedule, if applicable.</p> <p>The quantity of the underlying physical commodity which is to be delivered for Physical Quantity, if applicable.</p> <p>The quantity of the underlying commodity which is to be delivered for each calculation period for Physical Quantity Schedule, if applicable.</p> | |

A.6.3.2.4.15 CommodityNotionalQuantitySchedule



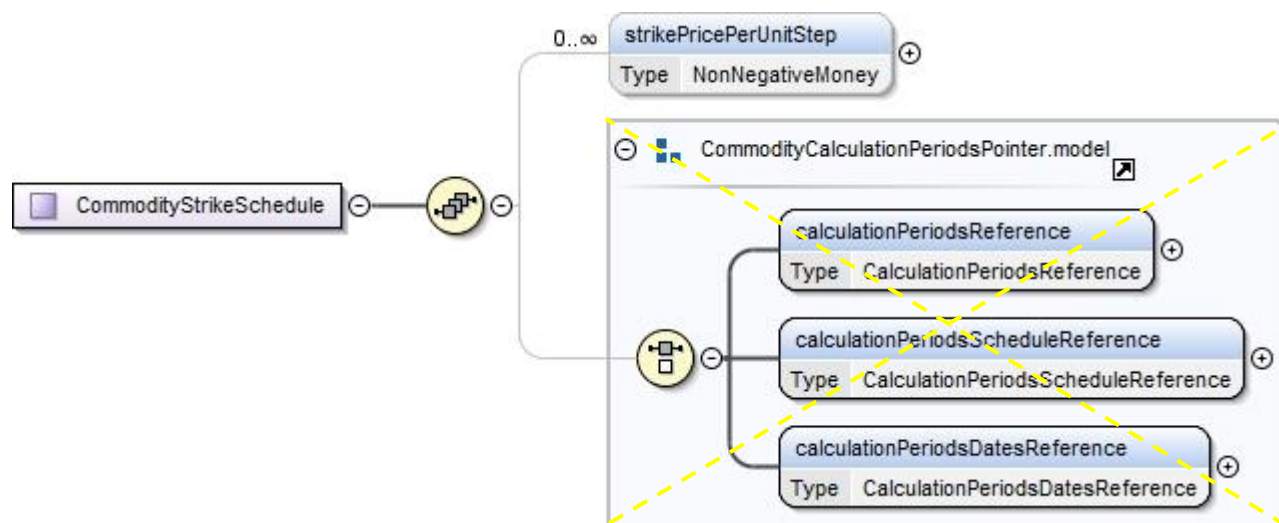
| Field Reference Number | Field location (with root the "CommodityNotionalQuantitySchedule"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|--------------|--|--|-----------------|
| cm.10.1 | / | notionalStep | CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details) | The Notional Quantity per Calculation Period. There must be a Notional Quantity specified for each Calculation Period, regardless of whether the quantity changes or remains the same between periods. | 1..U (1..24) |

A.6.3.2.4.16 CommodityPhysicalQuantitySchedule



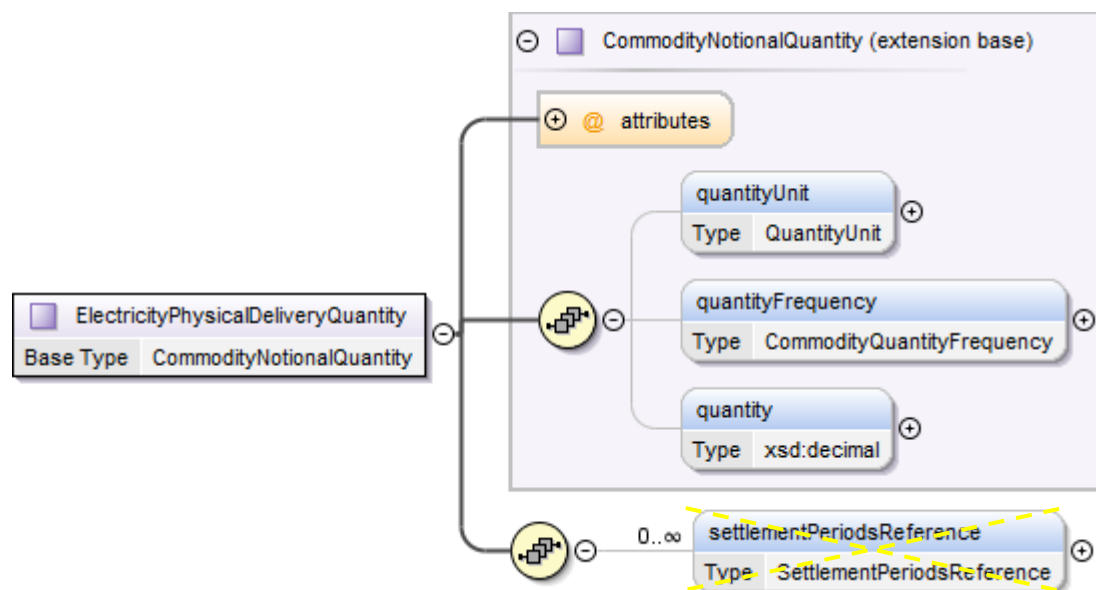
| Field Reference Number | Field location (with root being the "CommodityPhysicalQuantitySchedule"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|--------------|--|--|-----------------|
| cm.2.1 | / | quantityStep | CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details) | The quantity per Calculation Period. There must be a quantity specified for each Calculation Period, regardless of whether the quantity changes or remains the same between periods. | 0..U (1..24) |

A.6.3.2.4.17 CommodityStrikeSchedule



| Field Reference Number | Field location (with root being the "CommodityStrikeSchedule"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|------------------------|--|---|-----------------|
| cm.16.1 | / | strikePricePerUnitStep | NonNegativeMoney (Refer to section A.6.3.2.4.24 for details). | The strike price per unit per Calculation Period. There must be a strike price per unit specified for each Calculation Period, regardless of whether the price changes or remains the same between periods. | 0..U (1..24) |

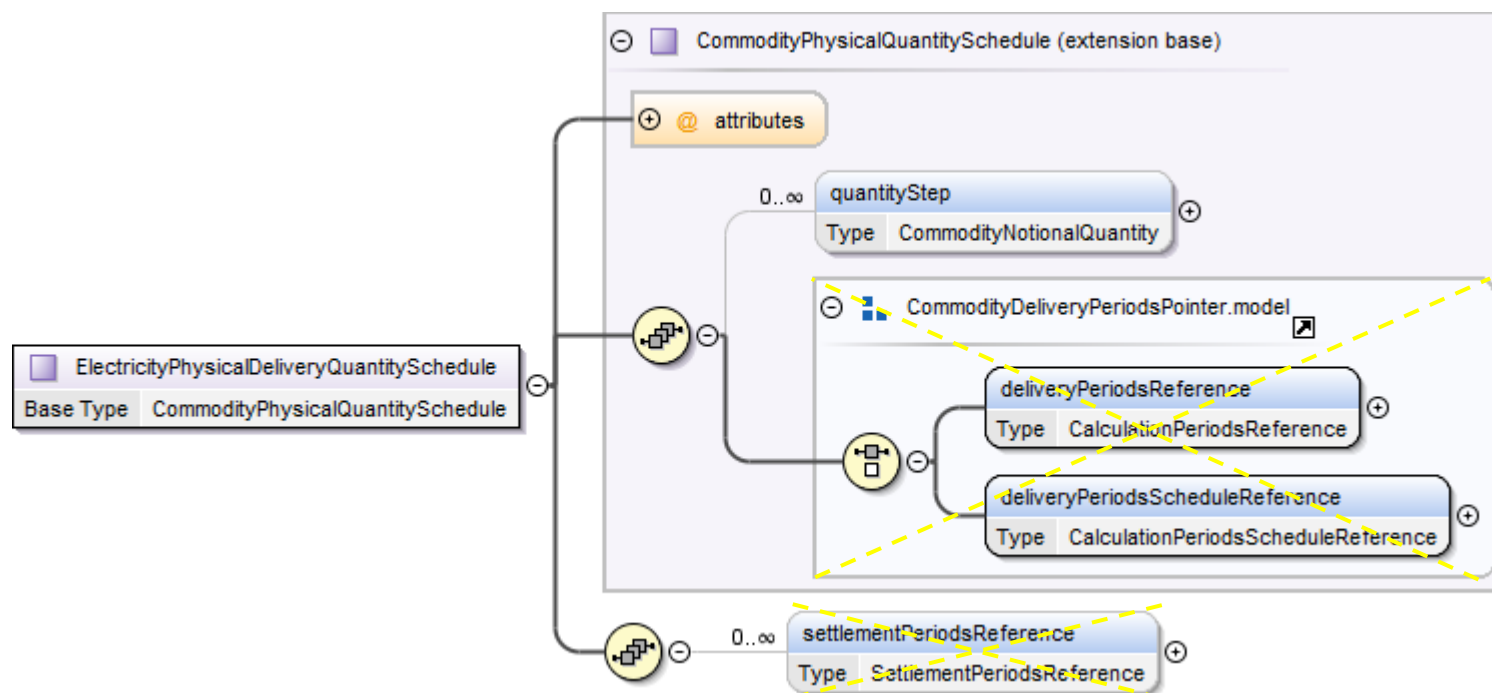
A.6.3.2.4.18 ElectricityPhysicalDeliveryQuantity



| Field Reference Number | Field location (with root the "ElectricityPhysicalDeliveryQuantity"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|---------------------|--|--|----------------|
| cm.13.1 | / | quantityUnit | Scheme: CommodityPriceQuoteUnits xsd:normalizedString(30) | The unit of measure which applies to the underlying physical commodity, if applicable. | 0..1 (1..1) |
| | /quantityUnit | @quantityUnitScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/price-quote-units | Opt. |
| cm.13.2 | / | quantityFrequency | Scheme: CommodityQuantityFrequency (xsd:normalizedString(30)) | The frequency with which the underlying physical commodity is delivered, if applicable. | 0..1 |

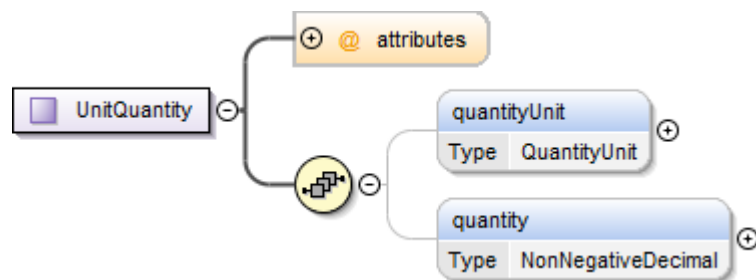
| Field Reference Number | Field location (with root being "ElectricityPhysicalDeliveryQuantity"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|---------------------------|--------------------|--|----------------|
| | /quantityFrequency | @quantityFrequency Scheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/commodity-quantity-frequency | Opt. |
| cm.13.3 | / | quantity | xsd:decimal(20,10) | The quantity of the underlying physical commodity which is to be delivered, if applicable. | 0..1 (1..1) |

A.6.3.2.4.19 ElectricityPhysicalDeliveryQuantitySchedule



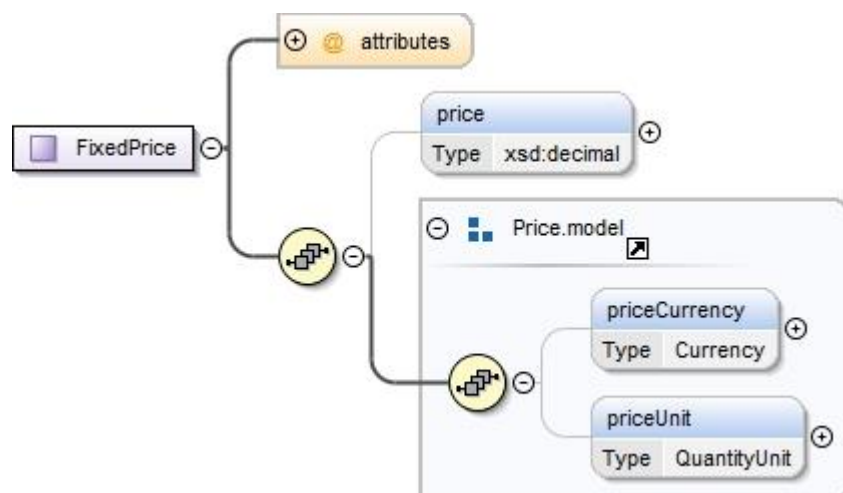
| Field Reference Number | Field location (with root being the "ElectricityPhysicalDeliveryQuantitySchedule"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|--------------|--|--|-----------------|
| cm.14.1 | / | quantityStep | CommodityNotionalQuantity (Refer to section A.6.3.2.4.14 for details) | The quantity per Calculation Period. There must be a quantity specified for each Calculation Period, regardless of whether the quantity changes or remains the same between periods. | 0..U (1..24) |

A.6.3.2.4.20 UnitQuantity



| Field Reference Number | Field location (with root being the "UnitQuantity"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|---|---------------------|---|---|-------------|
| cm.3.1 | / | quantityUnit | Scheme: CommodityPriceQuoteUnits (xsd:normalizedString(30)) | The unit of measure of the Total Physical Quantity of the underlying physical commodity to be delivered, if applicable. | 0..1 (1..1) |
| | /quantityUnit | @quantityUnitScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/price-quote-units | Opt. |
| cm.3.2 | / | quantity | xsd:decimal(20,10) (non-negative) | The Total Physical Quantity of the underlying physical commodity to be delivered, if applicable. | 0..1 (1..1) |

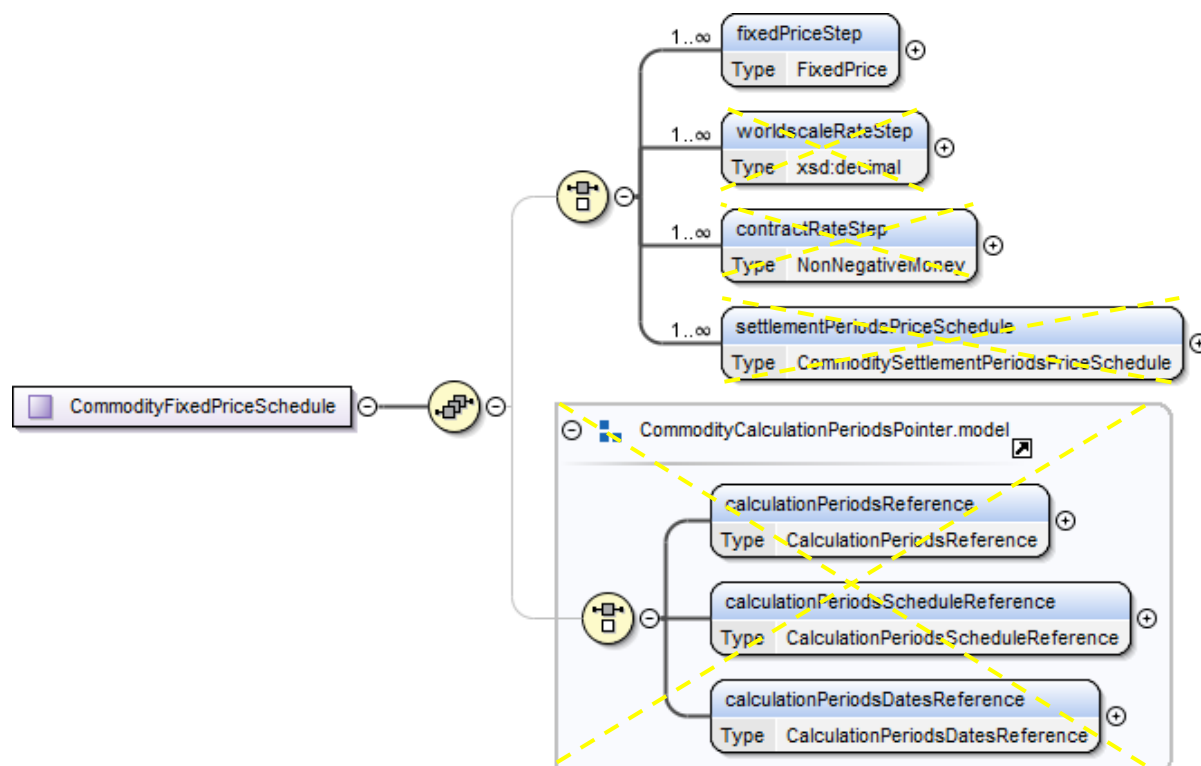
A.6.3.2.4.21 FixedPrice



| Field Reference Number | Field location (with root being the "FixedPrice"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|---|-----------------|---|---|----------------|
| cm.5.1 | / | price | xsd:decimal(20,10) | The fixed price which applies for the trade for Fixed Price, if applicable. The fixed price for each Calculation Period for Fixed Price Schedule, if applicable. | 0..1 (1..1) |
| cm.5.2 | / | priceCurrency | Scheme: Currency (xsd:normalizedString(3)) | The currency of the fixed price which applies for the trade for Fixed Price, if applicable. The currency of the fixed price which applies in the transaction for each Calculation Period for Fixed Price Schedule, if applicable. | 0..1 (1..1) |
| | /priceCurrency | @currencyScheme | xsd:anyURI | The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab | Opt. |

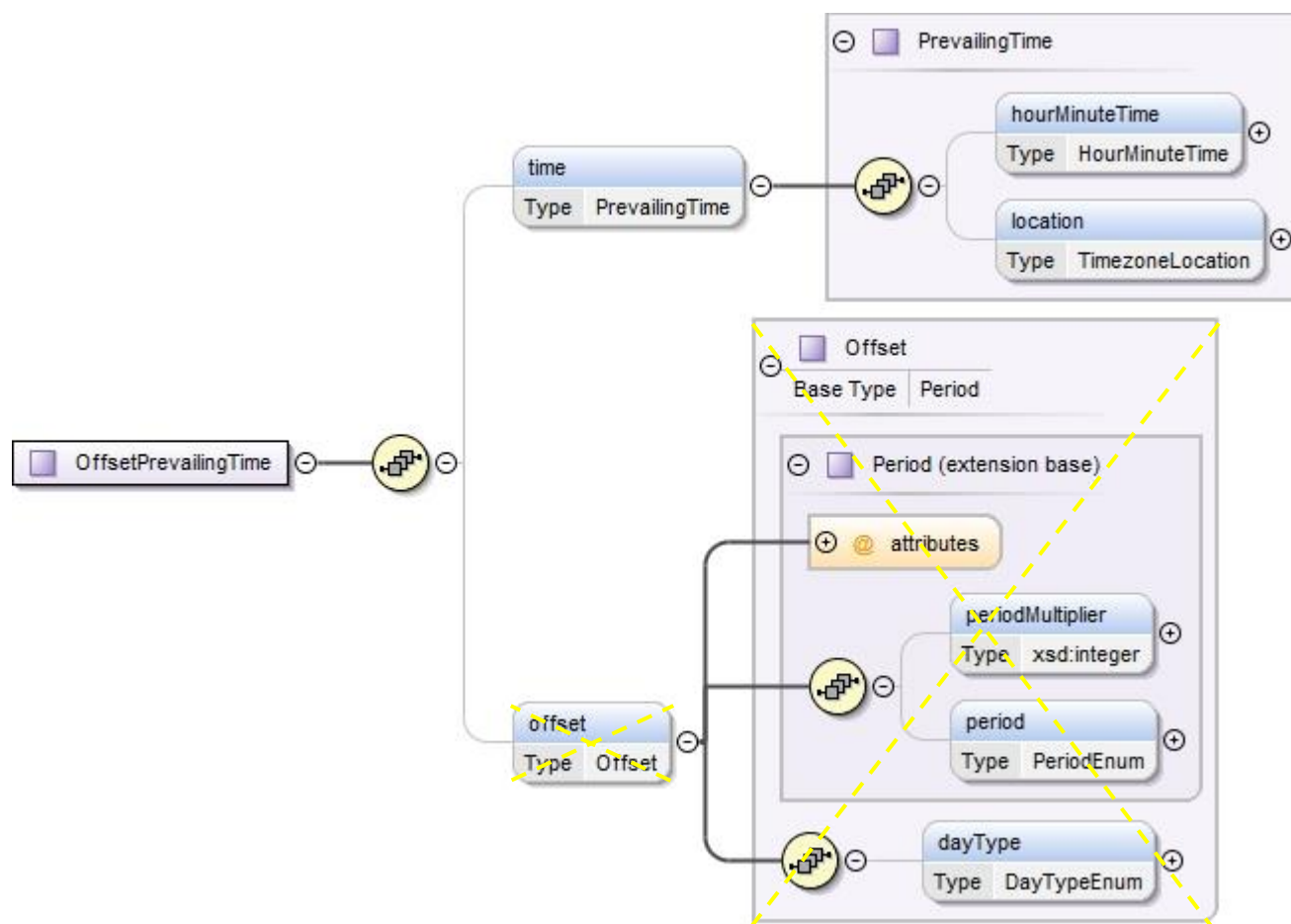
| Field Reference Number | Field location (with root being the "FixedPrice"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|---|---------------------|---|--|----------------|
| | | | | for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15 | |
| cm.5.3 | / | priceUnit | Scheme: CommodityPriceQuoteUnits (xsd:normalizedString(30)) | The unit of measure of the fixed price which applies for the trade for Fixed Price, if applicable. The unit of measure of the fixed price which applies in the transaction for each Calculation Period for Fixed Price Schedule, if applicable. | 0..1 (1..1) |
| | /priceUnit | @quantityUnitScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/price-quote-units | Opt. |

A.6.3.2.4.22 FixedPriceSchedule



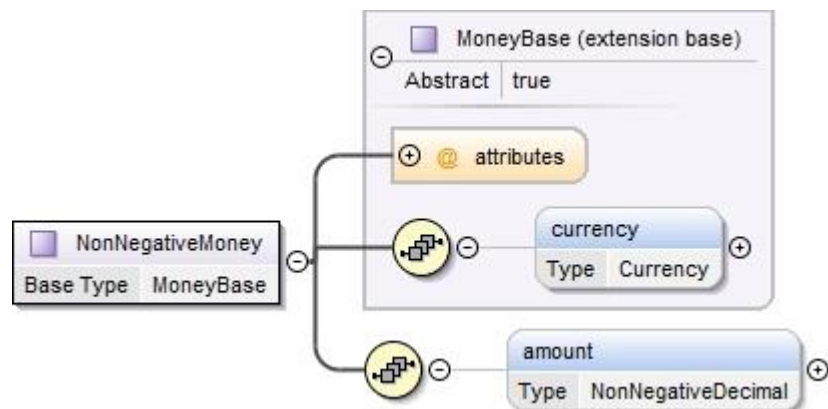
| Field Reference Number | Field location (with root the "CommodityFixedPriceSchedule"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|----------------|--|---|-----------------|
| cm.11.1 | / | fixedPriceStep | FixedPrice (Refer to section A.6.3.2.4.21 for details). | The Fixed Price for a given Calculation Period during the life of the trade. There must be a Fixed Price step specified for each Calculation Period, regardless of whether the Fixed Price changes or remains the same between periods. | 1..U (1..24) |

A.6.3.2.4.23 OffsetPrevailingTime



| Field Reference Number | Field location (with root being "OffsetPrevailingTime"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|---|----------------|--------------------------|---|-------|
| cm.6.1 | / | time | --- | A type for defining a time with respect to a geographic location, for example 11:00 Phoenix, USA. This type should be used where a wider range of locations than those available as business centres is required. | 0..1 |
| cm.6.1.1 | /time | hourMinuteTime | xsd:time | A time specified in hh:mm:ss format where the second component must be '00', e.g. 11am would be represented as 11:00:00. | 0..1 |
| cm.6.1.2 | /time | location | xsd:normalizedString(63) | The geographic location to which the hourMinuteTime applies. The time takes into account any current day light saving changes or other adjustments i.e. it is the prevailing time at the location. | 0..1 |

A.6.3.2.4.24 NonNegativeMoney

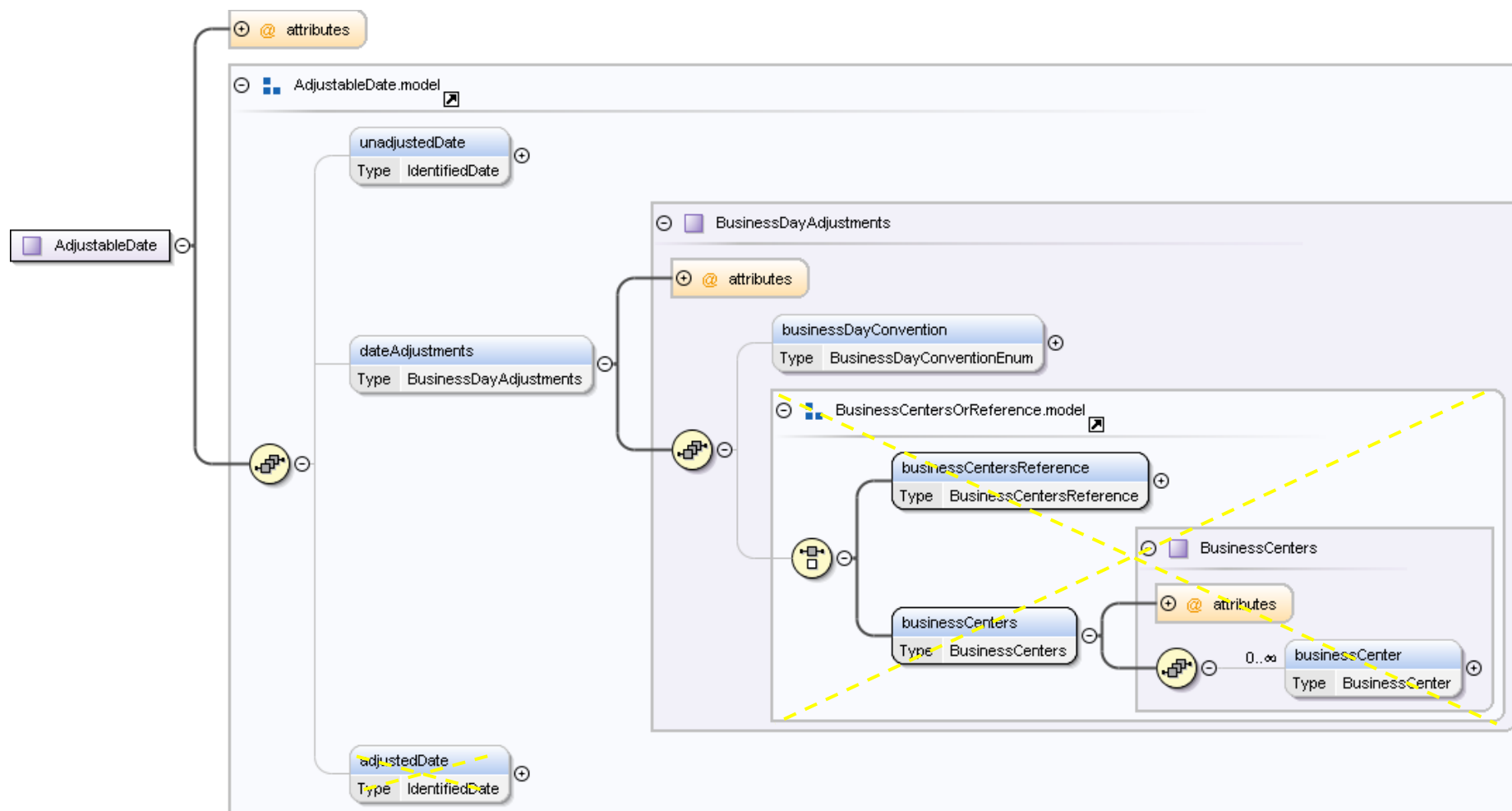


| Field Reference Number | Field location (with root the "NonNegativeMoney"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|---|-----------------|---|--|-------------|
| cm.9.1 | / | currency | Scheme: Currency (xsd:normalizedString (3)) | <p>The currency which applies to the total amount of the option premium for Premium Payment Amount, if applicable.</p> <p>The currency in which the Strike Price Per Unit is denominated for Strike Price Per Unit, if applicable.</p> <p>The currency in which the Strike Price Per Unit for each Calculation Period is denominated for Strike Price Per Unit Schedule, if applicable..</p> <p>The total amount of all fixed payments due during the term of the trade. The currency in which an amount is denominated.</p> | 0..1 (1..1) |
| cm.9.2 | /currency | @currencyScheme | xsd:anyURI | <p>The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please</p> | Opt. |

| Field Reference Number | Field location (with root the being "NonNegativeMoney"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|---|------------|------------------------------------|---|----------------|
| | | | | refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15 | |
| cm.9.3 | / | amount | xsd:decimal (20,10) (non-negative) | The total amount of the option premium for Premium Payment Amount, if applicable. The price per unit at which the option has been struck for Strike Price Per Unit, if applicable. The price per unit at which the option has been struck for each Calculation Period for Strike Price Per Unit Schedule, if applicable. The non negative monetary quantity in currency units. | 0..1 (1..1) |

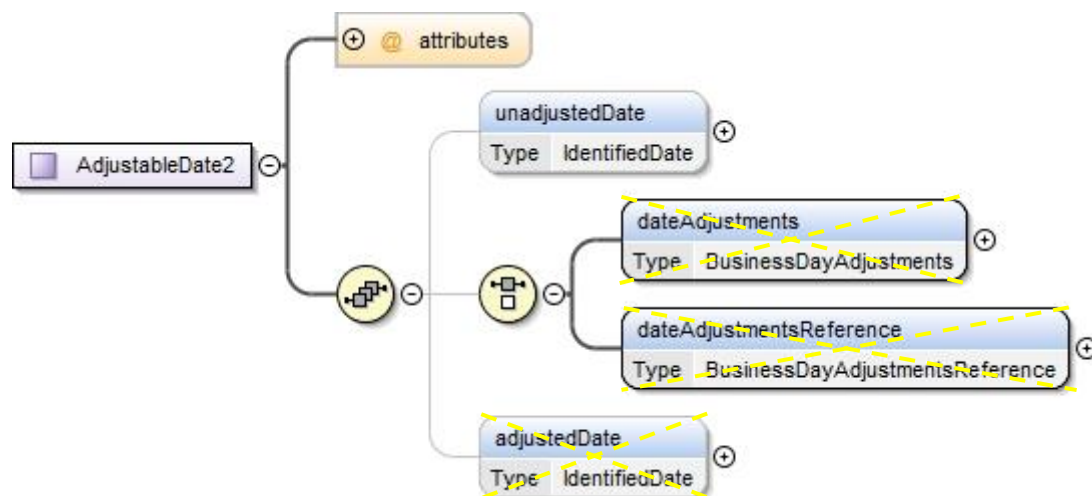
A.6.3.3 Reporting - Common FpML Structures

A.6.3.3.1 Reporting – AdjustableDate



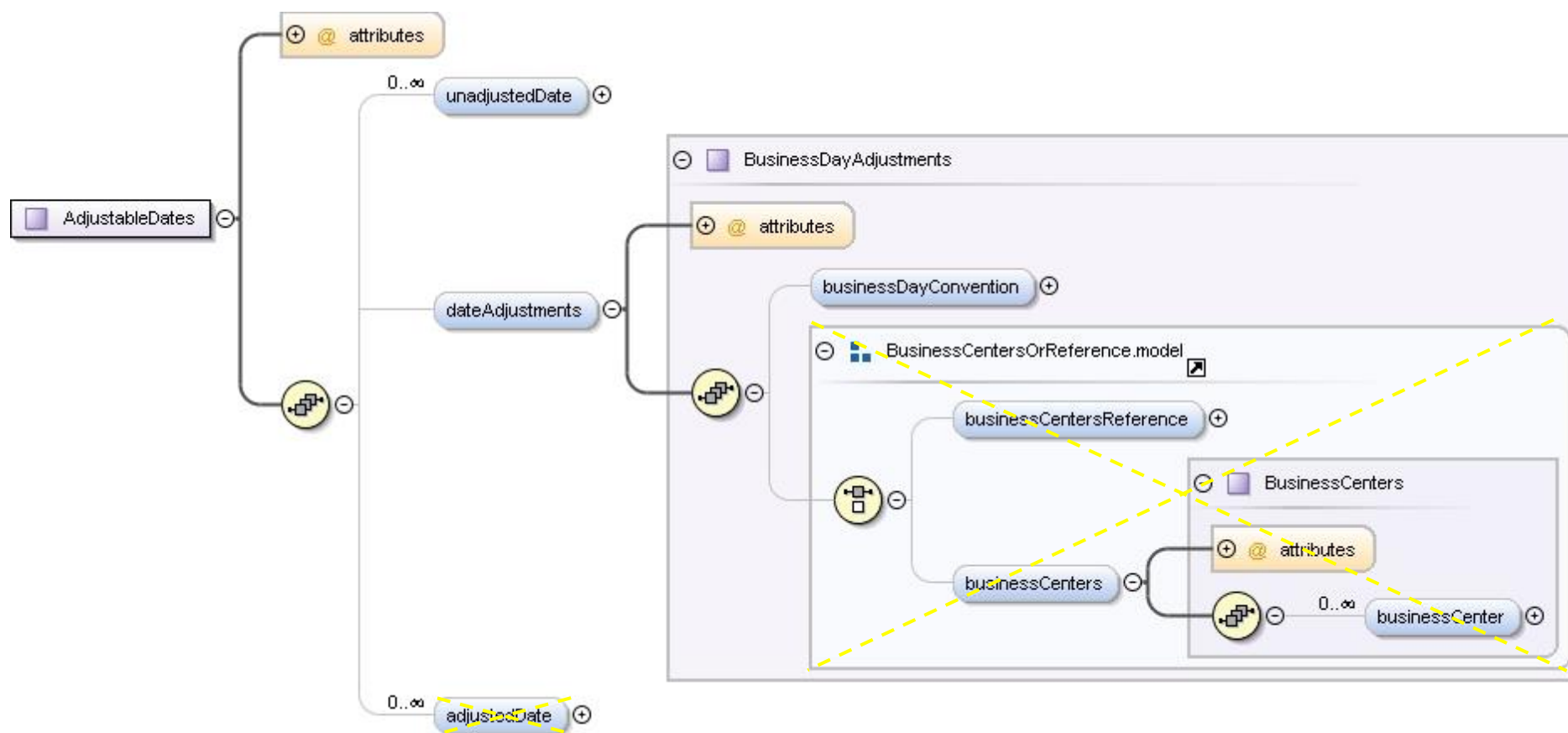
| Field Reference Number | Field location (with root being the “AdjustableDate”-typed element) | Field name | Data Type | Description | Card. |
|------------------------|---|-----------------------|--|--|----------------|
| a.1 | / | unadjustedDate | xsd:date | A date subject to adjustment. | 0..1 (1..1) |
| a.2 | / | dateAdjustments | --- | <p>The business day convention and financial business centers used for adjusting the date if it would otherwise fall on a day that is not a business date in the specified business centers.</p> <p>This field is ignored for Commodity Forward /averagePriceLeg/pricingStartDate.</p> | 0..1 |
| a.2.1 | /dateAdjustments | businessDayConvention | Enumerated type: businessDayConvention | The convention for adjusting a date if it would otherwise fall on a day that is not a business day. | 0..1 |

A.6.3.3.2 Reporting – AdjustableDate2



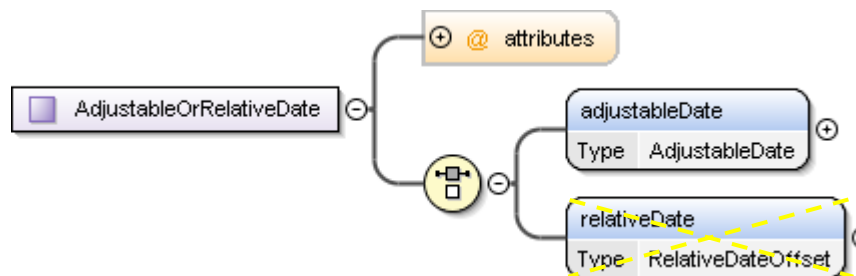
| Field Reference Number | Field location (with root being the "AdjustableDate"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|---|----------------|-----------|-------------------------------|----------------|
| a.1 | / | unadjustedDate | xsd:date | A date subject to adjustment. | 0..1 (1..1) |

A.6.3.3.3 Reporting – AdjustableDates



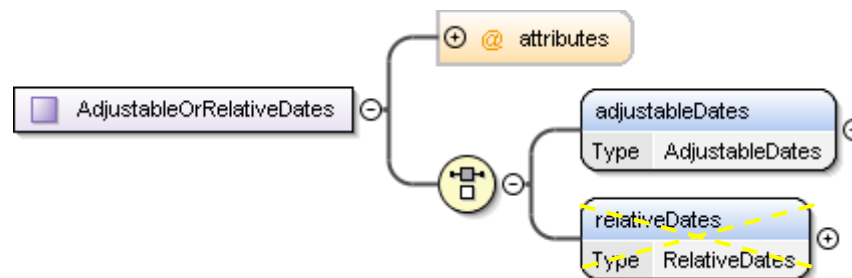
| Field Reference Number | Field location (with root being the "AdjustableDates"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|-----------------------|---|---|------------------|
| b.1 | / | unadjustedDate | xsd:date | A date subject to adjustment. For CommodityDeliveryPeriods and GasDeliveryPeriods, Card. is (1..24). For Commodity Option /physicalExercise/americanExercise/commencementDates, /physicalExercise/americanExercise/expirationDates, /physicalExercise/europeanExercise/expirationDates, Card. are (1..3). | 0..U (0..360) |
| b.2 | / | dateAdjustments | --- | The business day convention and financial business centers used for adjusting the date if it would otherwise fall on a day that is not a business date in the specified business centers. | 0..1 |
| b.2.1 | /dateAdjustments | businessDayConvention | Enumerated type: businessDayConvention | The convention for adjusting a date if it would otherwise fall on a day that is not a business day. | 0..1 |

A.6.3.3.4 Reporting – AdjustableOrRelativeDate



| Field Reference Number | Field location (with root being the "AdjustableOrRelativeDate"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|---|----------------|--|---|-------|
| c.1 | / | adjustableDate | AdjustableDate (Refer to section A.6.3.3.1 for details). | A date that shall be subject to adjustment if it would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date. | 1..1 |

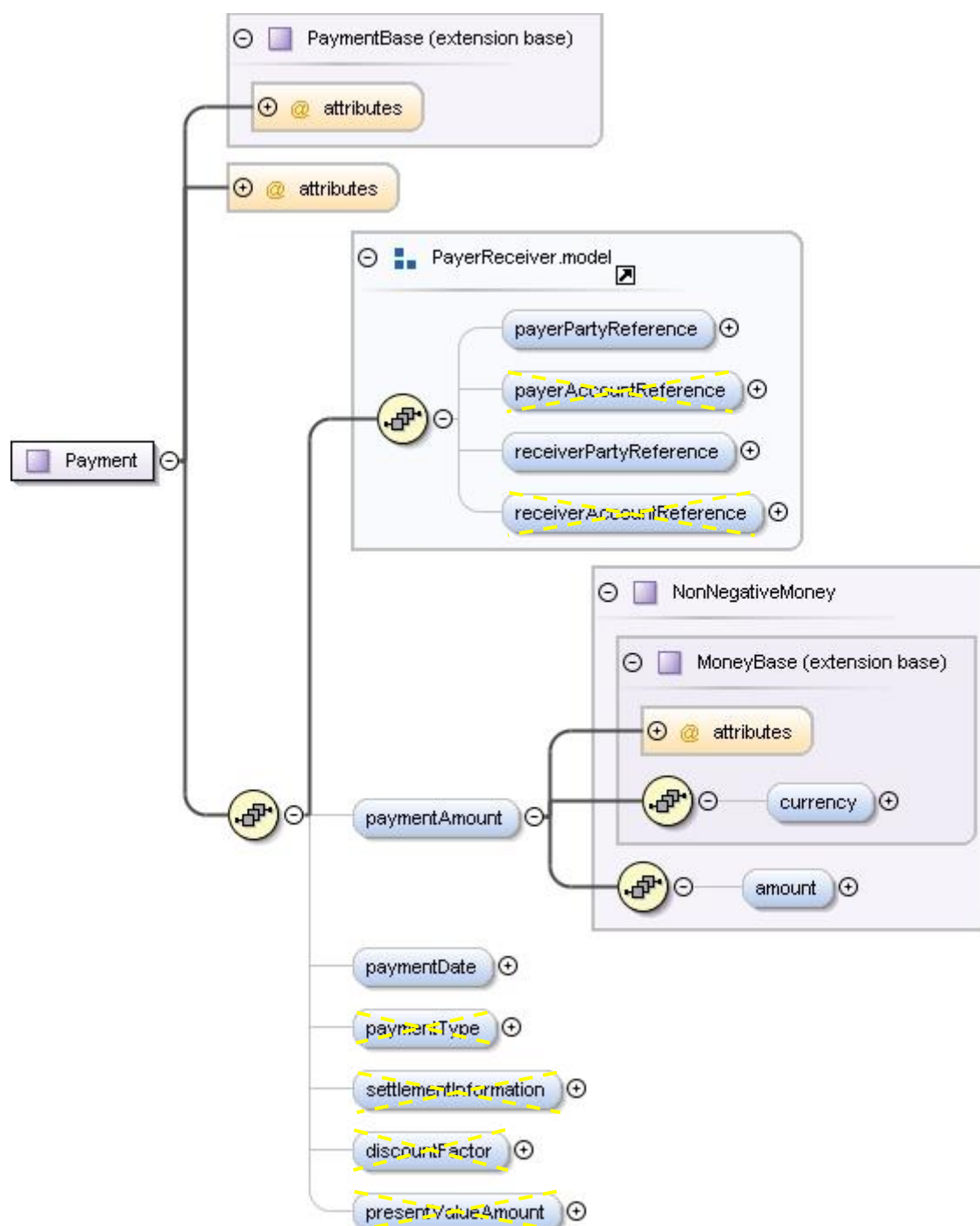
A.6.3.3.5 Reporting – AdjustableOrRelativeDates



| Field Reference Number | Field location (with root being the "AdjustableOrRelativeDates"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|-----------------|---|--|-------|
| d.1 | / | adjustableDates | AdjustableDates (Refer to section A.6.3.3.3 for details). | A series of dates that shall be subject to adjustment if they would otherwise fall on a day that is not a business day in the specified business centers, together with the convention for adjusting the date. | 1..1 |

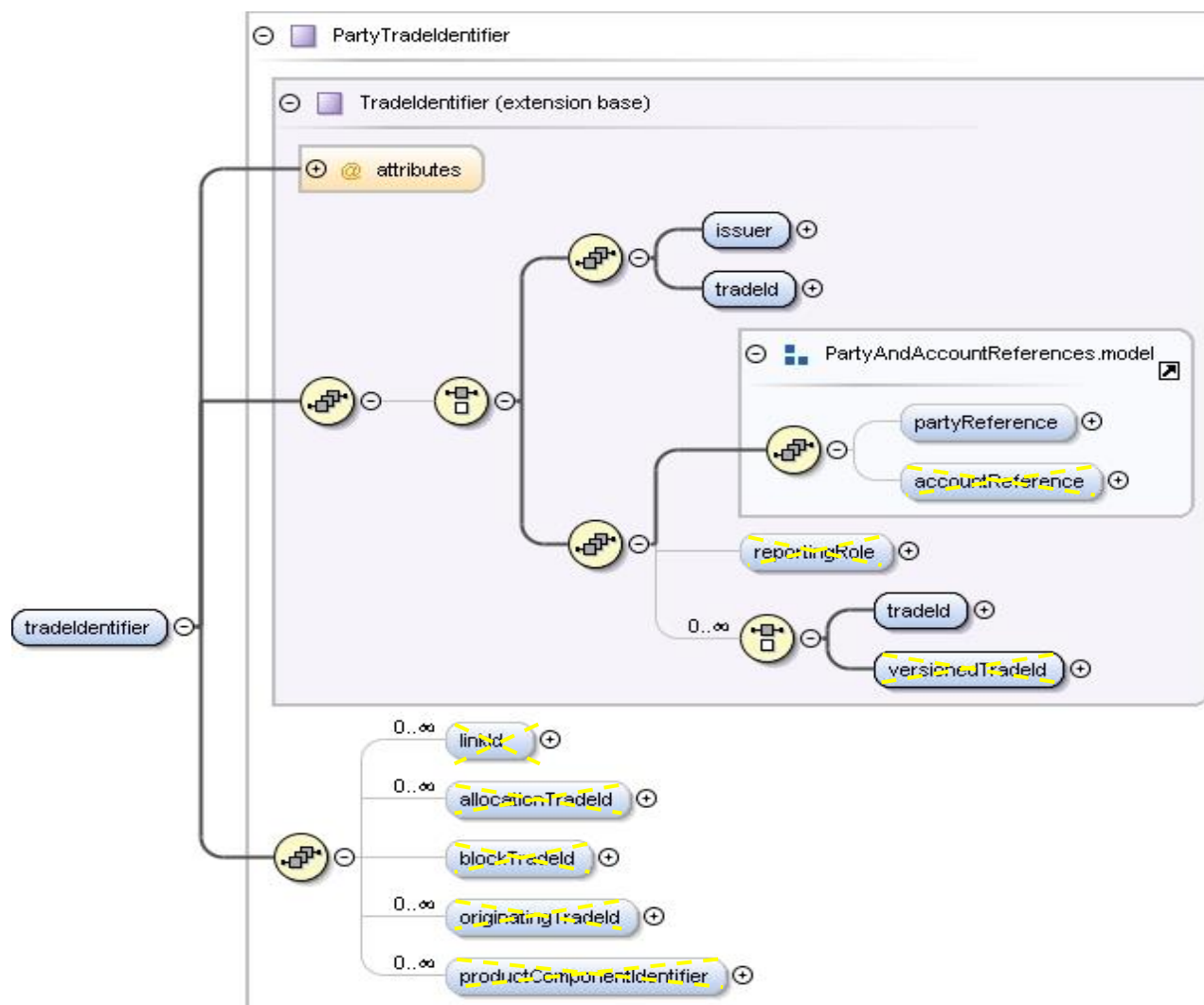
A.6.3.3.6 Reporting – Payment

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



| Field Reference Number | Field location (with root being the “payment” element) | Field name | Data Type | Description | Card. |
|------------------------|--|------------------------|--|---|-------------|
| g.1 | / | payerPartyReference | Reference | A reference to the party responsible for making the payments defined by this structure. | 0..1 |
| | /payerPartyReference | @href | xsd:IDREF | Reference to a party. | Req. |
| g.3 | / | receiverPartyReference | Reference | A reference to the party that receives the payments corresponding to this structure. | 0..1 |
| | /receiverPartyReference | @href | xsd:IDREF | Reference to a party. | Req. |
| g.5 | / | paymentAmount | --- | The currency amount of the payment. | 0..1 |
| g.5.1 | /paymentAmount | currency | Scheme: Currency (xsd:normalizedString (3)) | The currency in which an amount is denominated. | 0..1 (1..1) |
| | /paymentAmount/currency | @currencyScheme | xsd:anyURI | The code representation of a currency or fund. By default it is a valid currency code as defined by the ISO standard 4217 - Codes for representation of currencies and funds. Please refer to Appendix F Enumeration Spreadsheet Currency Tab for the currency code list supported by HKTR-R. Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/ext/iso4217-2001-08-15 | Opt. |
| g.5.2 | /paymentAmount | amount | xsd:decimal (20,10) (non-negative) | The non negative monetary quantity in currency units. | 0..1 (1..1) |
| g.6 | / | paymentDate | AdjustableDate (Refer to section A.6.3.3.1 for details). | The payment date. This date is subject to adjustment in accordance with any applicable business day convention. Only applicable in Interest Rate or Equity products. | 0..1 |

A.6.3.3.7 Reporting – Party Trade Identifier / Trade Identifier



| Field Reference Number | Field location (with root being the "TradeIdentifier"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|---------------------------|--------------------------|--|----------------|
| | / | (branching) ¹⁸ | | <p>The choose-1-out-of-2 branching between the field group ["issuer" + "tradeId"] and the field group ["partyReference" and "tradeId"].</p> <p>Note that the first field group (["issuer" + "tradeId"]) is mainly used to represent UTI-USI and Prior-UTI-USI. Because "tradeId" field in this field group does not have multiple occurrences, when UTI-USI and Prior-UTI-USI need to be presented simultaneously, multiple instances of "TradeIdentifier"-typed elements have to be used.</p> <p>On the other hand, the second field group (["partyReference" and "tradeId"]) is mainly used to represent UTI-TID, prior UTI-TID, Global UTI, prior Global UTI, HKTR trade reference, user trade reference, agent trade reference and CP trade reference.</p> | 0..1 (1..1) |
| h.1 | / | issuer | xsd:normalizedString(40) | <p>Either ((/issuer and /tradeId (h.2)) or (/partyReference and /tradeId (h.4)).</p> <p>The issuer ID of the issuer. This field is applicable only for UTI-USI and Prior-UTI-USI, for both trade correlation and non-trade correlation purposes.</p> | 1..1 |
| | /issuer | @issuerIdScheme | xsd:anyURI | <p>Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier</p> <p>The issuer that this field refers to always depends on what type of trade identifier has been specified in the tradeId (h.2) field.</p> <p>For example,</p> | Opt. |

¹⁸ This is not a real XML element. It is specified here to show the whole choose-1-out-of-2 branching.

| Field Reference Number | Field location (with root being the "TradeIdentifier"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|----------------|---------------------------|--|----------------|
| | | | | <p>(1) If tradeId field (h.2) is filled with UTI-USI for trade correlation purpose (i.e. with tradeIdScheme http://www.fpml.org/coding-scheme/external/unique-transaction-identifier), this issuer is referring to UTI-USI's issuer for trade correlation purpose.</p> <p>(2) If tradeId field (h.2) is filled with Prior-UTI-USI for non-trade correlation purpose (i.e. with tradeIdScheme http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier), this issuer is referring to Prior-UTI-USI for non-trade correlation purpose.</p> | |
| h.2 | / | tradeId | xsd:normalizedString(200) | <p>Either ((/issuer and /tradeId (h.2)) or (/partyReference and /tradeId (h.4)).</p> <p>A trade reference identifier. This field is applicable only for UTI-USI and Prior-UTI-USI, for both trade correlation and non-trade correlation purposes.</p> <p><u>UTI-USI and Prior-UTI-USI</u> UTI-USI specified by the HKTR only includes the value of the UTI-USI if it exists for the trade. It should be presented in conformity with the format and structure applicable to it.</p> <p>Prior-UTI-USI is the value of the UTI-USI for the original trade.</p> <p>The UTI-USI must be specified when UTI-USI indicator is true; not allowed otherwise. Prior-UTI-USI is always optional to be specified.</p> | 1..1 |
| | /tradeId | @tradeIdScheme | xsd:anyURI | Please use the following URIs for the corresponding types of trade identifiers in New Trade event / Backloading event / Post-trade events (including Amendment event) for trade | Opt. (Req.) |

| Field Reference Number | Field location (with root being the "TradeIdentifier"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|----------------|---|---|--|
| | | | | <p>correlation purpose when applicable.</p> <p>UTI-USI: http://www.fpml.org/coding-scheme/external/unique-transaction-identifier</p> <p>Prior-UTI-USI (not applicable for post-trade events): http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier</p> <p>On the other hand, for amendment events, please use the following coding schemes for non-trade-correlating purpose:</p> <p>UTI-USI: http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier</p> <p>Prior-UTI-USI: http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier</p> | |
| h.3 | / | partyReference | Reference | <p>Either ((/issuer and /tradeId (h.2)) or (/partyReference and /tradeId (h.4)).</p> <p>Reference to a reporting party.</p> | 0..1 (1..1) |
| | /partyReference | @href | xsd:IDREF | Reference to a reporting party. | Req. |
| h.4 | / | tradeId | <p>Scheme (xsd:normalizedString (255))</p> <p><u>Further length constraints on different trade IDs:</u></p> | <p>Either ((/issuer and /tradeId (h.2)) or (/partyReference and /tradeId (h.4)).</p> <p>A trade reference identifier allocated by a party.</p> <p><u>UTI-TID and Prior UTI-TID</u></p> | 1..U (1..7 for new trade and backloading, |

| Field Reference Number | Field location (with root being the "TradeIdentifier"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|------------|---|---|---|
| | | | <p>UTI-TID, Prior UTI-TID: xsd:normalizedString(241)</p> <p>Global UTI, Prior Global UTI: xsd:normalizedString(241)</p> <p>HKTR trade reference: xsd:normalizedString(15)</p> <p>Agent trade reference: xsd:normalizedString(40)</p> <p>User trade reference: xsd:normalizedString(241)</p> <p>CP trade reference: xsd:normalizedString(40)</p> | <p>UTI-TID is the value of the Trade ID (UTI-TID) if a unique Trade ID (UTI-TID) reportable under the mandatory reporting requirements in the European Union exists for the trade. It should be presented in conformity with the format and structure applicable to it.</p> <p>Prior UTI-TID is the value of the UTI-TID for the original trade. It is optional to be specified.</p> <p><u>Global UTI and Prior Global UTI</u> Global UTI is the unique transaction identifier as described in the <i>Technical Guidance on the Harmonization of the Unique Transaction Identifier</i> published by the Committee on Payments and Market Infrastructures and Board of International Organization of Securities Commissions in February 2017.</p> <p>Prior Global UTI is the value of the Global Unique Transaction Identifier of the original trade, if applicable.</p> <p><u>HKTR trade reference</u> A Trade Reference generated by the HKTR. This reference is applicable to reporting party and agent and is used to correlate the request to the designated trade for post-trade event requests.</p> <p><u>Agent trade reference</u> A unique trade reference generated by the Agent for the transaction. This field is:</p> <ul style="list-style-type: none"> - Required by agent for non-trade-correlating purpose; - Applicable to agent for trade correlation purpose in post-trade events; - Not allowed otherwise. <p>If reporting party amends trade which is submitted by</p> | <p>1..8 for amend ment, 1..1 for other post-trade events)</p> |

| Field Reference Number | Field location (with root being the "TradeIdentifier"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|------------|-----------|---|-------|
| | | | | <p>agent, this field should left blank as reporting party cannot input this field. Therefore, previously assigned agent trade reference will be retained automatically.</p> <p><u>User trade reference</u> A unique user trade reference generated by the Reporting Party. This field is:</p> <ul style="list-style-type: none"> - Required by reporting party and agent for non-trade-correlating purpose; - Applicable to reporting party and agent for trade correlation purpose in post-trade events. <p><u>CP trade reference</u> CP trade reference is the identifying reference assigned to the trade by the confirmation platform. This field is not allowed when Confirmation Platform ID (i.e. field "relatedParty" with "ConfirmationPlatform" role) is "PAPER". The field is optional when Confirmation Platform ID is "OTHERS". The field is required otherwise.</p> <p><u>Notes on cardinality</u> For new trade and backloading events, there should be at most 7 trade identifiers, whichever applicable:</p> <ul style="list-style-type: none"> - The user trade reference - The agent trade reference - The CP Trade Reference - The UTI-TID - The Prior UTI-TID - The Global UTI - The Prior Global UTI <p>For amendment event, there should be at most 8 trade identifiers, whichever applicable:</p> <ul style="list-style-type: none"> - (For correlation purpose) The existing user trade reference / existing agent trade reference / HKTR trade reference / | |

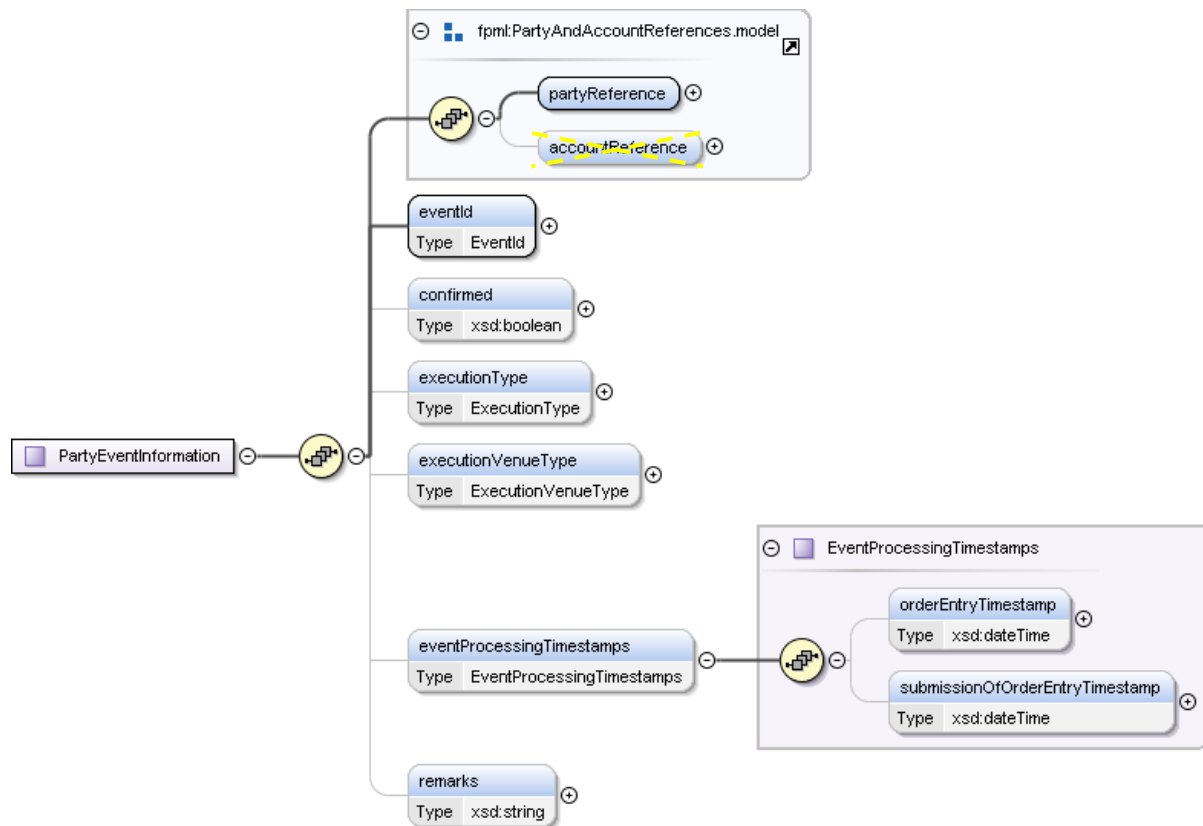
| Field Reference Number | Field location (with root being the "TradeIdentifier"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|----------------|------------|---|----------------|
| | | | | <p>existing UTI-TID / existing Global UTI</p> <ul style="list-style-type: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

| Field Reference Number | Field location (with root being the "TradeIdentifier"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|------------|-----------|---|-------|
| | | | | <p>CP trade reference (not applicable for post-trade events): http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref</p> <p>UTI-TID: http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id</p> <p>Prior UTI-TID (not applicable for post-trade events): http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier-unique-trade-id</p> <p>Global UTI: http://www.hkicl.com.hk/scheme/global-unique-transaction-identifier</p> <p>Prior Global UTI (not applicable for post-trade events): http://www.hkicl.com.hk/scheme/prior-global-unique-transaction-identifier</p> <p>On the other hand, for amendment events, please use the following coding schemes for non-trade-correlating purpose:</p> <p>Agent trade reference: http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref</p> <p>User trade reference: http://www.hkicl.com.hk/scheme/hktr/new-user-trade-ref</p> <p>CP Trade Reference: http://www.hkicl.com.hk/scheme/confirmation-</p> | |

| Field Reference Number | Field location (with root being the "TradeIdentifier"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|------------|-----------|--|-------|
| | | | | platform/new-trade-ref UTI-TID: http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier-unique-trade-id Prior UTI-TID: http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier-unique-trade-id Global UTI: http://www.hkicl.com.hk/scheme/new-global-unique-transaction-identifier Prior Global UTI: http://www.hkicl.com.hk/scheme/new-prior-global-unique-transaction-identifier | |

A.6.3.3.8 Reporting – Party Event Information

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



| Field Reference Number | Field location (with root being the "PartyEventInformation"-typed element) | Field name | Data Type | Description | Card. |
|------------------------|--|-----------------------|--|--|----------------|
| i.1 | / | partyReference | Reference | Reference to a party. | 0..1 (1..1) |
| | /partyReference | @href | xsd:IDREF | Reference to a party. | Req. |
| i.2 | / | tr:eventId | EventId | An event reference identifier allocated by a party. Note that this event reference is for information purpose only | 1..1 |
| | / tr:eventId | @eventIdScheme | xsd:anyURI | If user specifies HKTR-R system assigned Event Reference for a previous reported trade, the URI must be " http://www.hkicl.com.hk/scheme/hktr/event-ref ". Users may specify agent event reference (agent only) or user event reference (reporting party only) to the trade event for their own referencing purpose. For agent event reference, the URI should be " http://www.hkicl.com.hk/scheme/hktr/agent-event-ref ". For user event reference, the URI should be " http://www.hkicl.com.hk/scheme/hktr/user-event-ref ". | Req. |
| i.3 | / | tr:confirmed | xsd:boolean | Indicates whether the reported trade has been confirmed or not. Applicable to New Trade event, Amendment event, Backloading event and Termination event only. | 0..1 |
| i.4 | / | tr:executionType | Scheme: ExecutionType (xsd:normalizedString(63)) | To indicate how the trade was executed. Applicable to New Trade event, Amendment event, Backloading event and Termination event only. | 0..1 |
| | /tr:executionType | @executionTypeScheme | xsd:anyURI | Simply ignored by HKTR-R system. Always use the default value: http://www.fpml.org/coding-scheme/execution-type | Opt. |
| i.5 | / | tr:executionVenueType | Scheme: | Used to describe the type of venue where trade was | 0..1 |

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

A.6.4 Fields that are subjected to mandatory reporting and Linking / Matching

The following sections list out the fields of each product sub-type that are subject to mandatory reporting requirement under phase 2 reporting (Effective on 1 July 2017) and reporting requirement (Effective on 19 Dec 2022). For the detail reporting requirement, please refer to the reporting rules, guidelines and circulars published by regulators.

For phase 2 reporting, the "Reporting Requirement" column in the tables described in the following sub-sections:

- “R” – Field that is presented under the gazette (Government Notice 3912) published on 15 July 2016, with effective as of 1 July 2017.)

The symbol “*” refers to the reporting requirement of party related fields where the party is an individual with the following reporting guidelines.

Note: The field “partyIdScheme” should be with the field value of “UserDefinedCode”.

The field “partyId” should be with internal code reference assigned by the reporting party.

The field “partyName” should be left blank.

- “O” – Field that is not presented under the gazette published on 15 July 2016.
- Cell(s) in grey colour - Field(s) are not relevant/applicable

For the additional reporting requirement effective on 19 December 2022, please refer to the [Summary of Changes \(Gazette Notice\)](#) published on 30 June 2022.

The "Reporting Requirement" column in the tables described in the following sub-sections:

- “R” – Fields that are regulatory required from 19 December 2022
- “O” – Fields that are regulatory optional until further notice
- Cell(s) in grey colour - Field(s) are not relevant/applicable

In addition, fields that are subject to linking and matching are also listed out and presented under the same table.

A.6.4.1 Common for all asset classes (under New Trade event, Backloading event or Amendment event)

Below are the fields that are common across all asset classes (under new trade event, backloading event and amendment event).

| Field Name | FpML path relative to the Trade Event element (if not otherwise specified) | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ¹⁹ | Linking/ Matching Fields |
|---|---|--|-------------------------------------|--------------------------|
| Action | [Request level] /tr:eventActivityReport | R | | No |
| Trade event | [Request level] /Events.model | R | | No |
| Event Request ID | [Request level] /tr:eventActivityReport/header/messageId | R | | No |
| Reporting For | [Request level] /tr:eventActivityReport/tr:reportingFor | R* | | No |
| Agent Event Reference | [Request level] /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-event-ref" | R | | No |
| User Event Reference | [Request level] /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-event-ref" | R | | No |
| Backloading Date | [Backloading] /tr:backloadingDate | R | | No |
| Trade Reference (for trade correlation) | [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/trade-ref" | R | | No |
| Agent Trade Reference (for trade correlation) | [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref" | R | | No |

¹⁹ For the additional reporting requirement effective on 19 December 2022, please refer to the [Summary of Changes \(Gazette Notice\)](#) published on 30 June 2022.

The "Reporting Requirement" column in the tables described in the following sub-sections:

- “R” – Fields that are regulatory required from 19 December 2022
- “O” – Fields that are regulatory optional until further notice
- Cell(s) in grey colour - Field(s) are not relevant/applicable

| Field Name | FpML path relative to the Trade Event element (if not otherwise specified) | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ¹⁹ | Linking / Matching Fields |
|---|--|--|-------------------------------------|---------------------------|
| | //www.hkicl.com.hk/scheme/hktr/agent-trade-ref “ | | | |
| User Trade Reference (for trade correlation) | [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=“ http://www.hkicl.com.hk/scheme/hktr/user-trade-ref ” | R | | No |
| UTI-USI - Issuer ID (for trade correlation) | [Amendment] /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerIdScheme=“ http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier ” | R | | No |
| UTI-USI - UTI-USI value (for trade correlation) | [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=“ http://www.fpml.org/coding-scheme/external/unique-transaction-identifier ” | R | | No |
| UTI-TID (for trade correlation) | [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=“ http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id ” | R | | No |
| Agreement Date | [Amendment] /agreementDate | R | | No |
| Effective Date (Event level) | [Amendment] /effectiveDate | R | | No |
| Execution Type | [New Trade / Backloading / Amendment] /tr:partyEventInformation/tr:executionType | R | | No |
| Agent Trade Reference (for non-trade correlation) | [New Trade / Backloading] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=“ http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref ” [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=“ http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref ” | R | | No |
| User Trade Reference (for non-trade) | [New Trade / Backloading] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme=“ http://www.hkicl.com.hk/scheme/hktr/user-trade-ref ” | R | | No |

| Field Name | FpML path relative to the Trade Event element (if not otherwise specified) | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ¹⁹ | Linking / Matching Fields |
|---|--|--|-------------------------------------|---------------------------|
| correlation) | //www.hkicl.com.hk/scheme/hktr/user-trade-ref " [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http: //www.hkicl.com.hk/scheme/hktr/new-user-trade-ref " | | | |
| UTI-USI Indicator | [New Trade / Amendment / Backloading]/tr:utiIndicator | R | | Yes |
| UTI-USI - Issuer ID (for non-trade correlation) | /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerIdScheme="http: //www.fpml.org/coding-scheme/external/cftc/issuer-identifier " | R | | Yes |
| UTI-USI - UTI-USI value (for non-trade correlation) | [New Trade / Backloading] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http: //www.fpml.org/coding-scheme/external/unique-transaction-identifier " [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http: //www.hkicl.com.hk/scheme/new-unique-transaction-identifier " | R | | Yes |
| Prior UTI-USI - Issuer ID | /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerIdScheme="http: //www.fpml.org/coding-scheme/external/cftc/issuer-identifier " | R | | No |
| Prior UTI-USI - UTI-USI value | [New Trade / Backloading] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http: //www.hkicl.com.hk/scheme/prior-unique-transaction-identifier " [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http: //www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier " | R | | No |
| UTI-TID | [New Trade / Backloading] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http: //www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id " | R | | Yes |

| Field Name | FpML path relative to the Trade Event element (if not otherwise specified) | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ¹⁹ | Linking / Matching Fields |
|---------------------------------|--|--|-------------------------------------|---------------------------|
| | [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier-unique-trade-id" | | | |
| Prior UTI-TID | [New Trade / Backloading] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier-unique-trade-id" [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier-unique-trade-id" | R | | No |
| Confirmation Platform ID | Party in partyTradeInformation block with /trade/tradeHeader/partyTradeInformation/relatedParty/role="ConfirmationPlatform" | R | | Yes |
| CP Trade Reference | /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref" | R | | Yes |
| Clearing | /trade/tradeHeader/partyTradeInformation/intentToClear | R | | Yes |
| Central Counterparty ID | Party in partyTradeInformation block with /trade/tradeHeader/partyTradeInformation/relatedParty/role="Clearing Organization" | R | | No |
| Clearing Broker | Party in partyTradeInformation block with /trade/tradeHeader/partyTradeInformation/relatedParty/role="Clearing Firm" | R* | | No |
| Reference Branch of Trade Party | /trade/tradeHeader/partyTradeInformation/tr:referenceBranch | R | | No |
| Desk ID | /trade/tradeHeader/partyTradeInformation/unit | R | | No |

| Field Name | FpML path relative to the Trade Event element (if not otherwise specified) | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ¹⁹ | Linking / Matching Fields |
|--|---|--|-------------------------------------|---------------------------|
| Execution Date Time | [New Trade / Backloading] /trade/tradeHeader/partyTradeInformation/executionDateTime | R | | No |
| Trade Party 1 | [New Trade / Backloading / Amendment]/tr:tradeParty1 | R* | | Yes |
| Trade Party 1 – Place of Incorporation | /party/country of the party block referenced by [New Trade / Backloading / Amendment]/tr:tradeParty1 | R | | No |
| Trade Party 2 | [New Trade / Backloading / Amendment]/tr:tradeParty2 | R* | | Yes |
| Trade Party 2 – Place of Incorporation | /party/country of the party block referenced by [New Trade / Backloading / Amendment]/tr:tradeParty2 | R | | No |
| Bilateral Comments | [New Trade / Backloading / Amendment]/tr:bilateralComments | R | | Yes |
| Special Terms Indicator | [New Trade / Backloading / Amendment]/tr:specialTermsIndicator | R | | No |
| Counterparty Origin | /trade/tradeHeader/partyTradeInformation/tr:counterpartyOrigin | R | | No |
| Industrial Sector | /trade/tradeHeader/partyTradeInformation/tr:industrialSector | R | | Yes |
| Counterparty Industrial Sector | /trade/tradeHeader/partyTradeInformation/tr:industrialSector | R | | Yes |
| Trade Date | /trade/tradeHeader/tradeDate | R | | Yes |
| Price Notation – Price Type | /trade/tradeHeader/partyTradeInformation/tr:priceNotation/tr:priceType | R | | No |
| Price Notation – Price | /trade/tradeHeader/partyTradeInformation/tr:priceNotation/tr:price | R | | No |
| Compression | /tradeHeader/partyTradeInformation/tr:compression | R | | No |

A.6.4.2 Credit

A.6.4.2.1 Credit Default Swap – Single Name

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁰ | Linking / Matching Fields |
|--|---|--|-------------------------------------|---------------------------|
| Asset Class | /trade/creditDefaultSwap/primaryAssetClass | R | | Yes |
| Product taxonomy | /trade/creditDefaultSwap/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy " | R | | Yes |
| Buyer | /trade/creditDefaultSwap/generalTerms/buyerPartyReference | R* | | Yes |
| Seller | /trade/creditDefaultSwap/generalTerms/sellerPartyReference | R* | | Yes |
| Embedded Option on Swap | /trade/creditDefaultSwap/embeddedOptionType | R (Note: This field can be left blank when there is no embedded optionality to the transaction.) | | No |
| Effective Date (Unadjusted Date) | /trade/creditDefaultSwap/generalTerms/effectiveDate/unadjustedDate | R | | Yes |
| Scheduled Termination Date (Unadjusted Date) | /trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate | R | | Yes |
| Reference Entity - ID Type | /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceEntity/entityId@entityIdScheme | R | | Yes |
| Reference Entity - Entity ID | /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceEntity/entityId | R | | Yes |
| Reference Entity - Entity Name | /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceEntity/entityName | R | | Yes |
| Reference Obligation - Asset Type | /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/bond or | R | | Yes |

²⁰ For the additional reporting requirement effective on 19 December 2022, please refer to the [Summary of Changes \(Gazette Notice\)](#) published on 30 June 2022.

The "Reporting Requirement" column in the tables described in the following sub-sections:

- "R" – Fields that are regulatory required from 19 December 2022
- "O" – Fields that are regulatory optional until further notice
- Cell(s) in grey colour - Field(s) are not relevant/applicable

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁰ | Linking/Matching Fields |
|--------------------------------------|---|--|-------------------------------------|-------------------------|
| | /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/convertibleBond or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/mortgage or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/loan | | | |
| Reference Obligation – ID Type | /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/bond/instrumentId@instrumentIdScheme or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/convertibleBond/instrumentId@instrumentIdScheme or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/mortgage/instrumentId@instrumentIdScheme or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/loan/instrumentId@instrumentIdScheme | R | | Yes |
| Reference Obligation – Instrument ID | /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/bond/instrumentId or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/convertibleBond/instrumentId or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/mortgage/instrumentId or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/loan/instrumentId | R | | Yes |

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁰ | Linking/ Matching Fields |
|--|---|--|-------------------------------------|-----------------------------|
| | Obligation/loan/instrumentId | | | |
| Reference Obligation - Place of Incorporation | /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/bond/tr:placeOfIssuance or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/convertibleBond/tr:placeOfIssuance or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/mortgage/tr:placeOfIssuance or /trade/creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/loan/tr:placeOfIssuance | R | | No |
| Initial Payment Amount Payer | /trade/creditDefaultSwap/feeLeg/initialPayment/payerPartyReference | R* | | No |
| Initial Payment Amount Receiver | /trade/creditDefaultSwap/feeLeg/initialPayment/receiverPartyReference | R* | | No |
| Initial Payment Date - Adjusted Date | /trade/creditDefaultSwap/feeLeg/initialPayment/adjustablePaymentDate | R | | No |
| Initial Payment - Currency | /trade/creditDefaultSwap/feeLeg/initialPayment/paymentAmount/currency | R | | No |
| Initial Payment - Amount | /trade/creditDefaultSwap/feeLeg/initialPayment/paymentAmount/amount | R | | No |
| Single Payment Date - Adjusted Date | /trade/creditDefaultSwap/feeLeg/singlePayment/adjustablePaymentDate | R | | No |
| Single Payment - Currency | /trade/creditDefaultSwap/feeLeg/singlePayment/fixedAmount/currency | R | | No |
| Single Payment - Amount | /trade/creditDefaultSwap/feeLeg/singlePayment/fixedAmount/amount | R | | No |

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁰ | Linking / Matching Fields |
|---------------------------------------|---|--|-------------------------------------|---------------------------|
| Payment Frequency – Period Multiplier | /trade/creditDefaultSwap/feeLeg/periodicPayment/paymentFrequency/periodMultiplier | R | | Yes |
| Payment Frequency – Period | /trade/creditDefaultSwap/feeLeg/periodicPayment/paymentFrequency/period | R | | Yes |
| Fixed Rate (per annum) | /trade/creditDefaultSwap/feeLeg/periodicPayment/fixedAmountCalculation/fixedRate | R | | Yes |
| Notional Amount – Currency | /trade/creditDefaultSwap/protectionTerms/calculationAmount/currency | R | | Yes |
| Notional Amount – Amount | /trade/creditDefaultSwap/protectionTerms/calculationAmount/amount | R | | Yes |
| Cash Settlement Currency | /trade/creditDefaultSwap/cashSettlementTerms/settlementCurrency/currency | R (Note: This field should be completed when the transaction is to be settled in a currency other than the currency in which the notional amount is denominated.) | | No |

A.6.4.2.2 Credit Default Swap – Index

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²¹ | Linking/Matching Fields |
|--|---|--|-------------------------------------|-------------------------|
| Asset Class | /trade/creditDefaultSwap/primaryAssetClass | R | | Yes |
| Product taxonomy | /trade/creditDefaultSwap/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy " | R | | Yes |
| Buyer | /trade/creditDefaultSwap/generalTerms/buyerPartyReference | R* | | Yes |
| Seller | /trade/creditDefaultSwap/generalTerms/sellerPartyReference | R* | | Yes |
| Embedded Option on Swap | /trade/creditDefaultSwap/embeddedOptionType | R (Note: This field can be left blank when there is no embedded optionality to the transaction.) | | No |
| Effective Date (Unadjusted Date) | /trade/creditDefaultSwap/generalTerms/effectiveDate/unadjustedDate | R | | Yes |
| Scheduled Termination Date (Unadjusted Date) | /trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate | R | | Yes |
| Index Reference Information – ID Type | /trade/creditDefaultSwap/generalTerms/indexReferenceInformation/indexId@indexIdScheme | R | | Yes |
| Index Reference Information – Index ID | /trade/creditDefaultSwap/generalTerms/indexReferenceInformation/indexId | R | | Yes |
| Index Reference Information – Place of | /trade/creditDefaultSwap/generalTerms/indexReferenceInformation/tr:placeOfIssuance | R | | No |

²¹ For the additional reporting requirement effective on 19 December 2022, please refer to the [Summary of Changes \(Gazette Notice\)](#) published on 30 June 2022.

The "Reporting Requirement" column in the tables described in the following sub-sections:

- “R” – Fields that are regulatory required from 19 December 2022
- “O” – Fields that are regulatory optional until further notice
- Cell(s) in grey colour - Field(s) are not relevant/applicable

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²¹ | Linking / Matching Fields |
|---------------------------------------|---|--|-------------------------------------|---------------------------|
| Issuance Reference | | | | |
| Initial Payment Amount Payer | /trade/creditDefaultSwap/feeLeg/initialPayment/payerPartyReference | R* | | No |
| Initial Payment Amount Receiver | /trade/creditDefaultSwap/feeLeg/initialPayment/receiverPartyReference | R* | | No |
| Initial Payment Date - Adjusted Date | /trade/creditDefaultSwap/feeLeg/initialPayment/adjustablePaymentDate | R | | No |
| Initial Payment - Currency | /trade/creditDefaultSwap/feeLeg/initialPayment/paymentAmount/currency | R | | No |
| Initial Payment - Amount | /trade/creditDefaultSwap/feeLeg/initialPayment/paymentAmount/amount | R | | No |
| Payment Frequency - Period Multiplier | /trade/creditDefaultSwap/feeLeg/periodicPayment/paymentFrequency/periodMultiplier | R | | Yes |
| Payment Frequency - Period | /trade/creditDefaultSwap/feeLeg/periodicPayment/paymentFrequency/period | R | | Yes |
| Fixed Rate (per annum) | /trade/creditDefaultSwap/feeLeg/periodicPayment/fixedAmountCalculation/fixedRate | R | | Yes |
| Notional Amount - Currency | /trade/creditDefaultSwap/protectionTerms/calculationAmount/currency | R | | Yes |
| Notional Amount - Amount | /trade/creditDefaultSwap/protectionTerms/calculationAmount/amount | R | | Yes |
| Cash Settlement Currency | /trade/creditDefaultSwap/cashSettlementTerms/settlementCurrency/currency | R (Note: This field should be completed when the transaction is to be settled in a currency other than the currency in which the notional amount is denominated.) | | No |

A.6.4.2.3 Credit Default Swap – Index Tranche

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²² | Linking/Matching Fields |
|--|---|--|-------------------------------------|-------------------------|
| Asset Class | /trade/creditDefaultSwap/primaryAssetClass | R | | Yes |
| Product taxonomy | /trade/creditDefaultSwap/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy " | R | | Yes |
| Buyer | /trade/creditDefaultSwap/generalTerms/buyerPartyReference | R* | | Yes |
| Seller | /trade/creditDefaultSwap/generalTerms/sellerPartyReference | R* | | Yes |
| Embedded Option on Swap | /trade/creditDefaultSwap/embeddedOptionType | R (Note: This field can be left blank when there is no embedded optionality to the transaction.) | | No |
| Effective Date (Unadjusted Date) | /trade/creditDefaultSwap/generalTerms/effectiveDate/unadjustedDate | R | | Yes |
| Scheduled Termination Date (Unadjusted Date) | /trade/creditDefaultSwap/generalTerms/scheduledTerminationDate/unadjustedDate | R | | Yes |
| Index Reference Information – ID Type | /trade/creditDefaultSwap/generalTerms/indexReferenceInformation/indexId@indexIdScheme | R | | Yes |
| Index Reference Information – Index ID | /trade/creditDefaultSwap/generalTerms/indexReferenceInformation/indexId | R | | Yes |
| Index Reference Information – Place of | /trade/creditDefaultSwap/generalTerms/indexReferenceInformation/tr:placeOfIssuance | R | | No |

²² For the additional reporting requirement effective on 19 December 2022, please refer to the [Summary of Changes \(Gazette Notice\)](#) published on 30 June 2022.

The "Reporting Requirement" column in the tables described in the following sub-sections:

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- “O” – Fields that are regulatory optional until further notice
- Cell(s) in grey colour - Field(s) are not relevant/applicable

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²² | Linking / Matching Fields |
|---------------------------------------|---|--|-------------------------------------|---------------------------|
| Issuance Reference | | | | |
| Attachment Point | /trade/creditDefaultSwap/generalTerms/indexReferenceInformation/tranche/attachmentPoint | R | | Yes |
| Exhaustion Point | /trade/creditDefaultSwap/generalTerms/indexReferenceInformation/tranche/exhaustionPoint | R | | Yes |
| Initial Payment Amount Payer | /trade/creditDefaultSwap/feeLeg/initialPayment/payerPartyReference | R* | | No |
| Initial Payment Amount Receiver | /trade/creditDefaultSwap/feeLeg/initialPayment/receiverPartyReference | R* | | No |
| Initial Payment Date - Adjusted Date | /trade/creditDefaultSwap/feeLeg/initialPayment/adjustablePaymentDate | R | | No |
| Initial Payment - Currency | /trade/creditDefaultSwap/feeLeg/initialPayment/paymentAmount/currency | R | | No |
| Initial Payment - Amount | /trade/creditDefaultSwap/feeLeg/initialPayment/paymentAmount/amount | R | | No |
| Payment Frequency - Period Multiplier | /trade/creditDefaultSwap/feeLeg/periodicPayment/paymentFrequency/periodMultiplier | R | | Yes |
| Payment Frequency - Period | /trade/creditDefaultSwap/feeLeg/periodicPayment/paymentFrequency/period | R | | Yes |
| Fixed Rate (per annum) | /trade/creditDefaultSwap/feeLeg/periodicPayment/fixedAmountCalculation/fixedRate | R | | Yes |
| Notional Amount - Currency | /trade/creditDefaultSwap/protectionTerms/calculationAmount/currency | R | | Yes |
| Notional Amount - Amount | /trade/creditDefaultSwap/protectionTerms/calculationAmount/amount | R | | Yes |
| Cash Settlement Currency | /trade/creditDefaultSwap/cashSettlementTerms/settlementCurrency/currency | R (Note: This field should be completed when the transaction is to be settled in a currency other | | No |

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²² | Linking / Matching Fields |
|------------|---|--|-------------------------------------|---------------------------|
| | | than the currency in which the notional amount is denominated.) | | |

A.6.4.3 Commodity

A.6.4.3.1 Commodity Swap

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²³ | Linking/ Matching Fields |
|------------------------------------|---|--|-------------------------------------|--------------------------|
| Asset Class | /trade/commoditySwap/primaryAssetClass | R | | Yes |
| Product Taxonomy | /trade/commoditySwap/productType/@productTypeScheme=" http://www.hkicl.com.hk/scheme/hktr/product-taxonomy " | R | | Yes |
| OTC Derivatives Product Taxonomy | /trade/commoditySwap/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy " | R | | Yes |
| Settlement Currency | /trade/commoditySwap/settlementCurrency | R (Note: This field should be completed when the transaction is to be settled in a currency other than the currency in which the notional amount is denominated.) | | No |
| Effective Date (Unadjusted Date) | /trade/commoditySwap/effectiveDate/adjustableDate/unadjustedDate | R | | Yes |
| Termination Date (Unadjusted Date) | /trade/commoditySwap/terminationDate/adjustableDate/unadjustedDate | R | | Yes |
| Floating Leg Payer | /trade/commoditySwap/floatingLeg[1 2]/payerPartyReference | R* | | Yes |

²³ For the additional reporting requirement effective on 19 December 2022, please refer to the [Summary of Changes \(Gazette Notice\)](#) published on 30 June 2022.

The "Reporting Requirement" column in the tables described in the following sub-sections:

- "R" – Fields that are regulatory required from 19 December 2022
- "O" – Fields that are regulatory optional until further notice
- Cell(s) in grey colour - Field(s) are not relevant/applicable

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²³ | Linking / Matching Fields |
|---|--|--|-------------------------------------|---------------------------|
| Floating Leg Commodity (Instrument ID) | /trade/commoditySwap/floatingLeg[1 2]/commodity/instrumentId | R | | Yes |
| Floating Leg Commodity (Base) | /trade/commoditySwap/floatingLeg[1 2]/commodity/commodityBase | R | | Yes |
| Floating Leg Commodity (Details) | /trade/commoditySwap/floatingLeg[1 2]/commodity/commodityDetails | R | | Yes |
| Floating Leg Commodity (Unit of Measure) | /trade/commoditySwap/floatingLeg[1 2]/commodity/unit | R | | Yes |
| Floating Leg Commodity (Currency) | /trade/commoditySwap/floatingLeg[1 2]/commodity/currency | R | | Yes |
| Floating Leg Commodity Exchange ID | /trade/commoditySwap/floatingLeg[1 2]/commodity/exchangeId | R | | No |
| Floating Leg Commodity Publication (Rate Source) | /trade/commoditySwap/floatingLeg[1 2]/commodity/publication/rateSource | R (Note: It is to be provided when the underlying commodity is not listed on an exchange.) | | No |
| Floating Leg Commodity Publication (Rate Source Page) | /trade/commoditySwap/floatingLeg[1 2]/commodity/publication/rateSourcePage | R | | No |
| Floating Leg Commodity Specified Price | /trade/commoditySwap/floatingLeg[1 2]/commodity/specifiedPrice | R | | No |
| Floating Leg Notional Quantity (Unit) | /trade/commoditySwap/floatingLeg[1 2]/notionalQuantity/quantityUnit | R | | No |
| Floating Leg Notional Quantity (Frequency) | /trade/commoditySwap/floatingLeg[1 2]/notionalQuantity/quantityFrequency | R | | No |
| Floating Leg Notional Quantity (Quantity) | /trade/commoditySwap/floatingLeg[1 2]/notionalQuantity/quantity | R | | No |
| Floating Leg Notional | /trade/commoditySwap/floatingLeg[1 2]/notionalQuantitySchedule/noti | R | | No |

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²³ | Linking / Matching Fields |
|--|---|--|-------------------------------------|---------------------------|
| Quantity Schedule (Step Unit) | onalStep/quantityUnit | | | |
| Floating Leg Notional Quantity Schedule (Step Frequency) | /trade/commoditySwap/floatingLeg[1 2]/notionalQuantitySchedule/notionalStep/quantityFrequency | R | | No |
| Floating Leg Notional Quantity Schedule (Step Quantity) | /trade/commoditySwap/floatingLeg[1 2]/notionalQuantitySchedule/notionalStep/quantity | R | | No |
| Floating Leg Total Notional Quantity | /trade/commoditySwap/floatingLeg[1 2]/totalNotionalQuantity | R | | Yes |
| Floating Leg Calculation Spread (Currency) | /trade/commoditySwap/floatingLeg[1 2]/calculation/spread/currency | R | | No |
| Floating Leg Calculation Spread (Amount) | /trade/commoditySwap/floatingLeg[1 2]/calculation/spread/amount | R | | No |
| Floating Leg Calculation Spread Schedule (Step Currency) | /trade/commoditySwap/floatingLeg[1 2]/calculation/spreadSchedule/spreadStep/currency | R | | No |
| Floating Leg Calculation Spread Schedule (Step Amount) | /trade/commoditySwap/floatingLeg[1 2]/calculation/spreadSchedule/spreadStep/amount | R | | No |
| Fixed Rate Payer | /trade/commoditySwap/fixedLeg/payerPartyReference | R* | | Yes |
| Fixed Price (Currency) | /trade/commoditySwap/fixedLeg/fixedPrice/priceCurrency | R | | No |
| Fixed Price (Price) | /trade/commoditySwap/fixedLeg/fixedPrice/price | R | | No |
| Fixed Price (Unit) | /trade/commoditySwap/fixedLeg/fixedPrice/priceUnit | R | | No |
| Fixed Price Schedule (Step Currency) | /trade/commoditySwap/fixedLeg/fixedPriceSchedule/fixedPriceStep/priceCurrency | R | | No |
| Fixed Price Schedule | /trade/commoditySwap/fixedLeg/fixedPriceSchedule/fixedPriceStep/price | R | | No |

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²³ | Linking / Matching Fields |
|---|--|--|-------------------------------------|---------------------------|
| (Step Price) | e | | | |
| Fixed Price Schedule (Step Unit) | /trade/commoditySwap/fixedLeg/fixedPriceSchedule/fixedPriceStep/priceUnit | R | | No |
| Fixed Notional Quantity (Unit) | /trade/commoditySwap/fixedLeg/notionalQuantity/quantity | R | | No |
| Fixed Notional Quantity (Frequency) | /trade/commoditySwap/fixedLeg/notionalQuantity/quantityFrequency | R | | No |
| Fixed Notional Quantity (Quantity) | /trade/commoditySwap/fixedLeg/notionalQuantity/quantityUnit | R | | No |
| Fixed Notional Quantity Schedule (Step Unit) | /trade/commoditySwap/fixedLeg/notionalQuantitySchedule/notionalStep/quantityUnit | R | | No |
| Fixed Notional Quantity Schedule (Step Frequency) | /trade/commoditySwap/fixedLeg/notionalQuantitySchedule/notionalStep/quantityFrequency | R | | No |
| Fixed Notional Quantity Schedule (Step Quantity) | /trade/commoditySwap/fixedLeg/notionalQuantitySchedule/notionalStep/quantity | R | | No |
| Fixed Total Notional Quantity | /trade/commoditySwap/fixedLeg/totalNotionalQuantity | R | | Yes |
| Coal Physical Leg Payer | /trade/commoditySwap/coalPhysicalLeg/payerPartyReference | R* | | Yes |
| Coal Type | /trade/commoditySwap/coalPhysicalLeg/coal/type | R | | Yes |
| Coal Source | /trade/commoditySwap/coalPhysicalLeg/coal/source | R | | Yes |
| Coal Physical Quantity (Unit) | /trade/commoditySwap/coalPhysicalLeg/deliveryQuantity/physicalQuantity/quantityUnit | R | | No |
| Coal Physical Quantity (Frequency) | /trade/commoditySwap/coalPhysicalLeg/deliveryQuantity/physicalQuantity/quantityFrequency | R | | No |
| Coal Physical Quantity (Quantity) | /trade/commoditySwap/coalPhysicalLeg/deliveryQuantity/physicalQuantity/quantity | R | | No |

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²³ | Linking / Matching Fields |
|--|---|--|-------------------------------------|---------------------------|
| Coal Physical Quantity Schedule (Step Unit) | /trade/commoditySwap/coalPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/quantityStep/quantityUnit | R | | No |
| Coal Physical Quantity Schedule (Step Frequency) | /trade/commoditySwap/coalPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/quantityStep/quantityFrequency | R | | No |
| Coal Physical Quantity Schedule (Step Quantity) | /trade/commoditySwap/coalPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/quantityStep/quantity | R | | No |
| Coal Total Physical Quantity (Unit) | /trade/commoditySwap/coalPhysicalLeg/deliveryQuantity/totalPhysicalQuantity/quantityUnit | R | | Yes |
| Coal Total Physical Quantity (Quantity) | /trade/commoditySwap/coalPhysicalLeg/deliveryQuantity/totalPhysicalQuantity/quantity | R | | Yes |
| Gas Physical Leg Payer | /trade/commoditySwap/gasPhysicalLeg/payerPartyReference | R* | | Yes |
| Gas Type | /trade/commoditySwap/gasPhysicalLeg/gas/type | R | | Yes |
| Gas Physical Quantity (Unit) | /trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/physicalQuantity/quantityUnit | R | | No |
| Gas Physical Quantity (Frequency) | /trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/physicalQuantity/quantityFrequency | R | | No |
| Gas Physical Quantity (Quantity) | /trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/physicalQuantity/quantity | R | | No |
| Gas Physical Quantity Schedule (Step Unit) | /trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/quantityStep[1]/quantityUnit | R | | No |
| Gas Physical Quantity Schedule (Step Frequency) | /trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/quantityStep[1]/quantityFrequency | R | | No |
| Gas Physical Quantity Schedule (Step Quantity) | /trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/quantityStep[1]/quantity | R | | No |
| Gas Total Physical | /trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/totalPhysicalQ | R | | Yes |

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²³ | Linking / Matching Fields |
|---|--|--|-------------------------------------|---------------------------|
| Quantity (Unit) | quantity/quantityUnit | | | |
| Gas Total Physical Quantity (Quantity) | /trade/commoditySwap/gasPhysicalLeg/deliveryQuantity/totalPhysicalQuantity/quantity | R | | Yes |
| Oil Physical Leg Payer | /trade/commoditySwap/oilPhysicalLeg/payerPartyReference | R* | | Yes |
| Oil Type | /trade/commoditySwap/oilPhysicalLeg/oil/type | R | | Yes |
| Oil Grade | /trade/commoditySwap/oilPhysicalLeg/oil/grade | R | | Yes |
| Oil Physical Quantity (Unit) | /trade/commoditySwap/oilPhysicalLeg/deliveryQuantity/physicalQuantity/quantityUnit | R | | No |
| Oil Physical Quantity (Frequency) | /trade/commoditySwap/oilPhysicalLeg/deliveryQuantity/physicalQuantity/quantityFrequency | R | | No |
| Oil Physical Quantity (Quantity) | /trade/commoditySwap/oilPhysicalLeg/deliveryQuantity/physicalQuantity/quantity | R | | No |
| Oil Physical Quantity Schedule (Step Unit) | /trade/commoditySwap/oilPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/quantityStep/quantityUnit | R | | No |
| Oil Physical Quantity Schedule (Step Frequency) | /trade/commoditySwap/oilPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/quantityStep/quantityFrequency | R | | No |
| Oil Physical Quantity Schedule (Step Quantity) | /trade/commoditySwap/oilPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/quantityStep/quantity | R | | No |
| Oil Total Physical Quantity (Unit) | /trade/commoditySwap/oilPhysicalLeg/deliveryQuantity/totalPhysicalQuantity/quantityUnit | R | | Yes |
| Oil Total Physical Quantity (Quantity) | /trade/commoditySwap/oilPhysicalLeg/deliveryQuantity/totalPhysicalQuantity/quantity | R | | Yes |
| Electricity Physical Leg Payer | /trade/commoditySwap/electricityPhysicalLeg/payerPartyReference | R* | | Yes |
| Electricity Type | /trade/commoditySwap/electricityPhysicalLeg/electricity/type | R | | Yes |
| Electricity Physical | /trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/physical | R | | No |

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²³ | Linking / Matching Fields |
|---|--|--|-------------------------------------|---------------------------|
| Quantity (Unit) | Quantity/quantityUnit | | | |
| Electricity Physical Quantity (Frequency) | /trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/physicalQuantity/quantityFrequency | R | | No |
| Electricity Physical Quantity (Quantity) | /trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/physicalQuantity/quantity | R | | No |
| Electricity Physical Quantity Schedule (Step Unit) | /trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/quantityStep/quantityUnit | R | | No |
| Electricity Physical Quantity Schedule (Step Frequency) | /trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/quantityStep/quantityFrequency | R | | No |
| Electricity Physical Quantity Schedule (Step Quantity) | /trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/physicalQuantitySchedule/quantityStep/quantity | R | | No |
| Electricity Total Physical Quantity (Unit) | /trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/totalPhysicalQuantity/quantityUnit | R | | Yes |
| Electricity Total Physical Quantity (Quantity) | /trade/commoditySwap/electricityPhysicalLeg/deliveryQuantity/totalPhysicalQuantity/quantity | R | | Yes |

A.6.4.3.2 Commodity Option

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁴ | Linking/Matching Fields |
|-----------------------------------|---|--|-------------------------------------|-------------------------|
| Asset Class | /trade/commodityOption/primaryAssetClass | R | | Yes |
| Product Taxonomy | /trade/commodityOption/productType/@productTypeScheme=" http://www.hkicl.com.hk/scheme/hktr/product-taxonomy " | R | | Yes |
| OTC Derivatives Product Taxonomy | /trade/commodityOption/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy " | R | | Yes |
| Settlement Currency | /trade/commodityOption/exercise/settlementCurrency | R (Note: This field should be completed when the transaction is to be settled in a currency other than the currency in which the notional amount is denominated.) | | No |
| Option Buyer | /trade/commodityOption/buyerPartyReference | R* | | Yes |
| Option Seller | /trade/commodityOption/sellerPartyReference | R* | | Yes |
| Option Type | /trade/commodityOption/optionType | R | | Yes |
| Premium Payer | /trade/commodityOption/premium/payerPartyReference | R* | | No |
| Premium Payment Amount (Currency) | /trade/commodityOption/premium/paymentAmount/currency | R | | No |
| Premium Payment | /trade/commodityOption/premium/paymentAmount/amount | R | | No |

²⁴ For the additional reporting requirement effective on 19 December 2022, please refer to the [Summary of Changes \(Gazette Notice\)](#) published on 30 June 2022.

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- "R" – Fields that are regulatory required from 19 December 2022
- "O" – Fields that are regulatory optional until further notice
- Cell(s) in grey colour - Field(s) are not relevant/applicable

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁴ | Linking / Matching Fields |
|---|--|--|-------------------------------------|---------------------------|
| Amount (Amount) | | | | |
| Option Commodity (Instrument ID) | /trade/commodityOption/commodity/instrumentId | R | | Yes |
| Option Commodity (Base) | /trade/commodityOption/commodity/commodityBase | R | | Yes |
| Option Commodity (Details) | /trade/commodityOption/commodity/commodityDetails | R | | Yes |
| Option Commodity (Unit of Measure) | /trade/commodityOption/commodity/unit | R | | Yes |
| Option Commodity (Currency) | /trade/commodityOption/commodity/currency | R | | Yes |
| Option Commodity Exchange ID | /trade/commodityOption/commodity/exchangeId | R | | No |
| Option Commodity Publication (Rate Source) | /trade/commodityOption/commodity/publication/rateSource | R | | No |
| Option Commodity Publication (Rate Source Page) | /trade/commodityOption/commodity/publication/rateSourcePage | R | | No |
| Option Commodity Specified Price | /trade/commodityOption/commodity/specifiedPrice | R | | No |
| Option Effective Date (Unadjusted Date) | /trade/commodityOption/effectiveDate/adjustableDate/unadjustedDate | R | | Yes |
| Option Style | /trade/commodityOption/exercise/(americanExercise europeanExercise) /trade/commodityOption/physicalExercise/(americanExercise europeanExercise) | R | | Yes |

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁴ | Linking / Matching Fields |
|--|--|--|-------------------------------------|---------------------------|
| Option Commencement Date (Unadjusted Date) | /trade/commodityOption/exercise/americanExercise/exercisePeriod/commencementDate/adjustableDate/unadjustedDate | R | | Yes |
| Option Commencement Dates (Unadjusted Date) | /trade/commodityOption/physicalExercise/americanExercise/commencementDates/adjustableDates/unadjustedDate[1..3] | R | | Yes |
| Expiration Date (Unadjusted Date) | /trade/commodityOption/exercise/americanExercise/exercisePeriod/expirationDate/adjustableDate/unadjustedDate or /trade/commodityOption/exercise/europeanExercise/expirationDate/adjustableDate/unadjustedDate | R | | Yes |
| Expiration Dates (Unadjusted Date) | /trade/commodityOption/physicalExercise/americanExercise/expirationDates/adjustableDates/unadjustedDate[1..3] or /trade/commodityOption/physicalExercise/europeanExercise/expirationDates/adjustableDates/unadjustedDate[1..3] | R | | Yes |
| Option Notional Quantity (Unit) | /trade/commodityOption/notionalQuantity/quantityUnit | R | | No |
| Option Notional Quantity (Frequency) | /trade/commodityOption/notionalQuantity/quantityFrequency | R | | No |
| Option Notional Quantity (Quantity) | /trade/commodityOption/notionalQuantity/quantity | R | | No |
| Option Notional Quantity Schedule (Step Unit) | /trade/commodityOption/notionalQuantitySchedule/notionalStep/quantityUnit | R | | No |
| Option Notional Quantity Schedule (Step Frequency) | /trade/commodityOption/notionalQuantitySchedule/notionalStep/quantityFrequency | R | | No |

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁴ | Linking / Matching Fields |
|---|--|--|-------------------------------------|---------------------------|
| Option Notional Quantity Schedule (Step Quantity) | /trade/commodityOption/notionalQuantitySchedule/notionalStep/quantity | R | | No |
| Option Total Notional Quantity | /trade/commodityOption/totalNotionalQuantity | R | | Yes |
| Strike Price Per Unit (Currency) | /trade/commodityOption/strikePricePerUnit/currency | R | | Yes |
| Strike Price Per Unit (Amount) | /trade/commodityOption/strikePricePerUnit/amount | R | | Yes |
| Strike Price Per Unit Schedule (Step Currency) | /trade/commodityOption/strikePricePerUnitSchedule/strikePricePerUnitStep/currency | R | | Yes |
| Strike Price Per Unit Schedule (Step Amount) | /trade/commodityOption/strikePricePerUnitSchedule/strikePricePerUnitStep/amount | R | | |
| Option Floating Strike Price Per Unit Spread (Currency) | /trade/commodityOption/floatingStrikePricePerUnit/spread/currency | R | | No |
| Option Floating Strike Price Per Unit Spread (Amount) | /trade/commodityOption/floatingStrikePricePerUnit/spread/amount | R | | No |
| Option Floating Strike Price Per Unit Spread Schedule (Step Currency) | /trade/commodityOption/floatingStrikePricePerUnit/spreadSchedule/spreadStep/currency | R | | No |
| Option Floating Strike Price Per Unit Spread Schedule (Step Amount) | /trade/commodityOption/floatingStrikePricePerUnit/spreadSchedule/spreadStep/amount | R | | No |
| Option Floating Strike Price Per Unit | /trade/commodityOption/floatingStrikePricePerUnit/commodity/instrumentId | R | | Yes |

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁴ | Linking / Matching Fields |
|--|--|--|-------------------------------------|---------------------------|
| Commodity (Instrument ID) | | | | |
| Option Floating Strike Price Per Unit Commodity (Base) | /trade/commodityOption/floatingStrikePricePerUnit/commodity/commodityBase | R | | Yes |
| Option Floating Strike Price Per Unit Commodity (Details) | /trade/commodityOption/floatingStrikePricePerUnit/commodity/commodityDetails | R | | Yes |
| Option Floating Strike Price Per Unit Commodity (Unit of Measure) | /trade/commodityOption/floatingStrikePricePerUnit/commodity/unit | R | | Yes |
| Option Floating Strike Price Per Unit Commodity (Currency) | /trade/commodityOption/floatingStrikePricePerUnit/commodity/currency | R | | Yes |
| Option Floating Strike Price Per Unit Commodity Exchange ID | /trade/commodityOption/floatingStrikePricePerUnit/commodity/exchangeId | R | | No |
| Option Floating Strike Price Per Unit Commodity Publication (Rate Source) | /trade/commodityOption/floatingStrikePricePerUnit/commodity/publication/rateSource | R | | No |
| Option Floating Strike Price Per Unit Commodity Publication (Rate Source Page) | /trade/commodityOption/floatingStrikePricePerUnit/commodity/publication/rateSourcePage | R | | No |
| Option Floating Strike | /trade/commodityOption/floatingStrikePricePerUnit/commodity/specification | R | | No |

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁴ | Linking / Matching Fields |
|--|--|--|-------------------------------------|---------------------------|
| Price Per Unit Commodity Specified Price | dPrice | | | |
| Value Date (Unadjusted Date) | /trade/commodityOption/commodityForward/valueDate/adjustableDate/unadjustedDate | R | | Yes |
| Fixed Rate Payer | /trade/commodityOption/commodityForward/fixedLeg/payerPartyReference | R* | | Yes |
| Fixed Price (Currency) | /trade/commodityOption/commodityForward/fixedLeg/fixedPrice/priceCurrency | R | | No |
| Fixed Price (Price) | /trade/commodityOption/commodityForward/fixedLeg/fixedPrice/price | R | | No |
| Fixed Price (Unit) | /trade/commodityOption/commodityForward/fixedLeg/fixedPrice/priceUnit | R | | No |
| Average Price Leg Payer | /trade/commodityOption/commodityForward/averagePriceLeg/payerPartyReference | R* | | Yes |
| Average Price Commodity (Instrument ID) | /trade/commodityOption/commodityForward/averagePriceLeg/commodity/instrumentId | R | | Yes |
| Average Price Commodity (Base) | /trade/commodityOption/commodityForward/averagePriceLeg/commodity/commodityBase | R | | Yes |
| Average Price Commodity (Details) | /trade/commodityOption/commodityForward/averagePriceLeg/commodity/commodityDetails | R | | Yes |
| Average Price Commodity (Unit of Measure) | /trade/commodityOption/commodityForward/averagePriceLeg/commodity/unit | R | | Yes |
| Average Price Commodity (Currency) | /trade/commodityOption/commodityForward/averagePriceLeg/commodity/currency | R | | Yes |
| Average Price | /trade/commodityOption/commodityForward/averagePriceLeg/commodity | R | | No |

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁴ | Linking / Matching Fields |
|---|---|--|-------------------------------------|---------------------------|
| Commodity Exchange ID | ity/exchangeId | | | |
| Average Price Commodity Publication (Rate Source) | /trade/commodityOption/commodityForward/averagePriceLeg/commodity/publication/rateSource | R | | No |
| Average Price Commodity Publication (Rate Source Page) | /trade/commodityOption/commodityForward/averagePriceLeg/commodity/publication/rateSourcePage | R | | No |
| Average Price Commodity Specified Price | /trade/commodityOption/commodityForward/averagePriceLeg/commodity/specifiedPrice | R | | No |
| Commodity Forward Average Price Leg Pricing Start Date (Unadjusted Date) | /trade/commodityOption/commodityForward/averagePriceLeg/pricingStartDate/unadjustedDate | R | | No |
| Bullion Physical Leg Payer | /trade/commodityOption/commodityForward/bullionPhysicalLeg/payerPartyReference | R* | | Yes |
| Bullion Type | /trade/commodityOption/commodityForward/bullionPhysicalLeg/bullionType | R | | Yes |
| Bullion Physical Quantity (Unit) | /trade/commodityOption/commodityForward/bullionPhysicalLeg/physicalQuantity/quantityUnit | R | | No |
| Bullion Physical Quantity (Frequency) | /trade/commodityOption/commodityForward/bullionPhysicalLeg/physicalQuantity/quantityFrequency | R | | No |
| Bullion Physical Quantity (Quantity) | /trade/commodityOption/commodityForward/bullionPhysicalLeg/physicalQuantity/quantity | R | | No |
| Bullion Physical Quantity Schedule (Step Unit) | /trade/commodityOption/commodityForward/bullionPhysicalLeg/physicalQuantitySchedule/quantityStep/quantityUnit | R | | No |

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁴ | Linking / Matching Fields |
|---|--|--|-------------------------------------|---------------------------|
| Bullion Physical Quantity Schedule (Step Frequency) | /trade/commodityOption/commodityForward/bullionPhysicalLeg/physicalQuantitySchedule/quantityStep/quantityFrequency | R | | No |
| Bullion Physical Quantity Schedule (Step Quantity) | /trade/commodityOption/commodityForward/bullionPhysicalLeg/physicalQuantitySchedule/quantityStep/quantity | R | | No |
| Bullion Total Physical Quantity (Unit) | /trade/commodityOption/commodityForward/bullionPhysicalLeg/totalPhysicalQuantity/quantityUnit | R | | Yes |
| Bullion Total Physical Quantity (Quantity) | /trade/commodityOption/commodityForward/bullionPhysicalLeg/totalPhysicalQuantity/quantity | R | | Yes |
| Metal Physical Leg Payer | /trade/commodityOption/commodityForward/metalPhysicalLeg/payerPartyReference | R* | | Yes |
| Metal Material | /trade/commodityOption/commodityForward/metalPhysicalLeg/metal/material | R | | Yes |
| Metal Grade | /trade/commodityOption/commodityForward/metalPhysicalLeg/metal/grade | R | | Yes |
| Metal Physical Quantity (Unit) | /trade/commodityOption/commodityForward/metalPhysicalLeg/physicalQuantity/quantityUnit | R | | No |
| Metal Physical Quantity (Frequency) | /trade/commodityOption/commodityForward/metalPhysicalLeg/physicalQuantity/quantityFrequency | R | | No |
| Metal Physical Quantity (Quantity) | /trade/commodityOption/commodityForward/metalPhysicalLeg/physicalQuantity/quantity | R | | No |
| Metal Physical Quantity Schedule (Step Unit) | /trade/commodityOption/commodityForward/metalPhysicalLeg/physicalQuantitySchedule/quantityStep/quantityUnit | R | | No |
| Metal Physical Quantity Schedule (Step Frequency) | /trade/commodityOption/commodityForward/metalPhysicalLeg/physicalQuantitySchedule/quantityStep/quantityFrequency | R | | No |

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁴ | Linking/Matching Fields |
|--|---|--|-------------------------------------|-------------------------|
| Metal Physical Quantity Schedule (Step Quantity) | /trade/commodityOption/commodityForward/metalPhysicalLeg/physicalQuantitySchedule/quantityStep/quantity | R | | No |
| Metal Total Physical Quantity (Unit) | /trade/commodityOption/commodityForward/metalPhysicalLeg/totalPhysicalQuantity/quantityUnit | R | | Yes |
| Metal Total Physical Quantity (Quantity) | /trade/commodityOption/commodityForward/metalPhysicalLeg/totalPhysicalQuantity/quantity | R | | Yes |

A.6.4.3.3 Commodity Forward

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁵ | Linking/Matching Fields |
|---|--|--|-------------------------------------|-------------------------|
| Asset Class | /trade/commodityForward/primaryAssetClass | R | | Yes |
| Product Taxonomy | /trade/commodityForward/productType/@productTypeScheme=" http://www.hkicl.com.hk/scheme/hktr/product-taxonomy " | R | | Yes |
| OTC Derivatives Product Taxonomy | /trade/commodityForward/productType/@productTypeScheme=" http://www.fpml.org/coding-scheme/product-taxonomy " | R | | Yes |
| Value Date (Unadjusted Date) | /trade/commodityForward/valueDate/adjustableDate/unadjustedDate | R | | Yes |
| Fixed Rate Payer | /trade/commodityForward/fixedLeg/payerPartyReference | R* | | Yes |
| Fixed Price (Currency) | /trade/commodityForward/fixedLeg/fixedPrice/priceCurrency | R | | No |
| Fixed Price (Price) | /trade/commodityForward/fixedLeg/fixedPrice/price | R | | No |
| Fixed Price (Unit) | /trade/commodityForward/fixedLeg/fixedPrice/priceUnit | R | | No |
| Average Price Leg Payer | /trade/commodityForward/averagePriceLeg/payerPartyReference | R* | | Yes |
| Average Price Commodity (Instrument ID) | /trade/commodityForward/averagePriceLeg/commodity/instrumentId | R | | Yes |
| Average Price Commodity (Base) | /trade/commodityForward/averagePriceLeg/commodity/commodityBase | R | | Yes |

²⁵ For the additional reporting requirement effective on 19 December 2022, please refer to the [Summary of Changes \(Gazette Notice\)](#) published on 30 June 2022.

The "Reporting Requirement" column in the tables described in the following sub-sections:

- "R" – Fields that are regulatory required from 19 December 2022
- "O" – Fields that are regulatory optional until further notice
- Cell(s) in grey colour - Field(s) are not relevant/applicable

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁵ | Linking / Matching Fields |
|--|--|--|-------------------------------------|---------------------------|
| Average Price Commodity (Details) | /trade/commodityForward/averagePriceLeg/commodity/commodityDetails | R | | Yes |
| Average Price Commodity (Unit of Measure) | /trade/commodityForward/averagePriceLeg/commodity/unit | R | | Yes |
| Average Price Commodity (Currency) | /trade/commodityForward/averagePriceLeg/commodity/currency | R | | Yes |
| Average Price Commodity Exchange ID | /trade/commodityForward/averagePriceLeg/commodity/exchangeId | R | | No |
| Average Price Commodity Publication (Rate Source) | /trade/commodityForward/averagePriceLeg/commodity/publication/rateSource | R | | No |
| Average Price Commodity Publication (Rate Source Page) | /trade/commodityForward/averagePriceLeg/commodity/publication/rateSourcePage | R | | No |
| Average Price Commodity Specified Price | /trade/commodityForward/averagePriceLeg/commodity/specifiedPrice | R | | No |
| Commodity Forward Average Price Leg Pricing Start Date (Unadjusted Date) | /trade/commodityForward/averagePriceLeg/pricingStartDate/unadjustedDate | R | | No |
| Bullion Physical Leg Payer | /trade/commodityForward/bullionPhysicalLeg/payerPartyReference | R* | | Yes |
| Bullion Type | /trade/commodityForward/bullionPhysicalLeg/bullionType | R | | Yes |
| Bullion Physical Quantity (Unit) | /trade/commodityForward/bullionPhysicalLeg/physicalQuantity/quantityUnit | R | | No |

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁵ | Linking / Matching Fields |
|---|--|--|-------------------------------------|---------------------------|
| Bullion Physical Quantity (Frequency) | /trade/commodityForward/bullionPhysicalLeg/physicalQuantity/quantityFrequency | R | | No |
| Bullion Physical Quantity (Quantity) | /trade/commodityForward/bullionPhysicalLeg/physicalQuantity/quantity | R | | No |
| Bullion Physical Quantity Schedule (Step Unit) | /trade/commodityForward/bullionPhysicalLeg/physicalQuantitySchedule/quantityStep/quantityUnit | R | | No |
| Bullion Physical Quantity Schedule (Step Frequency) | /trade/commodityForward/bullionPhysicalLeg/physicalQuantitySchedule/quantityStep/quantityFrequency | R | | No |
| Bullion Physical Quantity Schedule (Step Quantity) | /trade/commodityForward/bullionPhysicalLeg/physicalQuantitySchedule/quantityStep/quantity | R | | No |
| Bullion Total Physical Quantity (Unit) | /trade/commodityForward/bullionPhysicalLeg/totalPhysicalQuantity/quantityUnit | R | | Yes |
| Bullion Total Physical Quantity (Quantity) | /trade/commodityForward/bullionPhysicalLeg/totalPhysicalQuantity/quantity | R | | Yes |
| Metal Physical Leg Payer | /trade/commodityForward/metalPhysicalLeg/payerPartyReference | R* | | Yes |
| Metal Material | /trade/commodityForward/metalPhysicalLeg/metal/material | R | | Yes |
| Metal Grade | /trade/commodityForward/metalPhysicalLeg/metal/grade | R | | Yes |
| Metal Physical Quantity (Unit) | /trade/commodityForward/metalPhysicalLeg/physicalQuantity/quantityUnit | R | | No |
| Metal Physical Quantity (Frequency) | /trade/commodityForward/metalPhysicalLeg/physicalQuantity/quantityFrequency | R | | No |
| Metal Physical Quantity (Quantity) | /trade/commodityForward/metalPhysicalLeg/physicalQuantity/quantity | R | | No |
| Metal Physical Quantity | /trade/commodityForward/metalPhysicalLeg/physicalQuantitySchedule/ | R | | No |

| Field Name | FpML path relative to the Trade Event element | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁵ | Linking / Matching Fields |
|---|--|--|-------------------------------------|---------------------------|
| Schedule (Step Unit) | quantityStep/quantityUnit | | | |
| Metal Physical Quantity Schedule (Step Frequency) | /trade/commodityForward/metalPhysicalLeg/physicalQuantitySchedule/quantityStep/quantityFrequency | R | | No |
| Metal Physical Quantity Schedule (Step Quantity) | /trade/commodityForward/metalPhysicalLeg/physicalQuantitySchedule/quantityStep/quantity | R | | No |
| Metal Total Physical Quantity (Unit) | /trade/commodityForward/metalPhysicalLeg/totalPhysicalQuantity/quantityUnit | R | | Yes |
| Metal Total Physical Quantity (Quantity) | /trade/commodityForward/metalPhysicalLeg/totalPhysicalQuantity/quantity | R | | Yes |

A.6.4.4 Termination event

Below are the fields for termination event.

| Field Name | FpML path relative to the Trade Event element (if not otherwise specified) | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁶ | Linking/Matching Fields |
|---|---|--|-------------------------------------|-------------------------|
| Action | [Request level] /tr:eventActivityReport | R | | No |
| Trade event | [Request level] /Events.model | R | | No |
| Product Taxonomy | No corresponding FpML path for termination event. | R | | No |
| Event Request ID | [Request level] /tr:eventActivityReport/header/messageId | R | | No |
| Reporting For | [Request level] /tr:eventActivityReport/tr:reportingFor | R* | | No |
| Agent Event Reference | [Request level] /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-event-ref" | R | | No |
| User Event Reference | [Request level] /tr:eventActivityReport/correlationId/@correlationIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-event-ref" | R | | No |
| Trade Reference (for trade correlation) | /tradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/trade-ref" | R | | No |
| Agent Trade Reference (for trade correlation) | /tradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref" | R | | No |
| User Trade Reference | /tradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref" | R | | No |

²⁶ For the additional reporting requirement effective on 19 December 2022, please refer to the [Summary of Changes \(Gazette Notice\)](#) published on 30 June 2022.

The "Reporting Requirement" column in the tables described in the following sub-sections:

- “R” – Fields that are regulatory required from 19 December 2022
- “O” – Fields that are regulatory optional until further notice
- Cell(s) in grey colour - Field(s) are not relevant/applicable

| Field Name | FpML path relative to the Trade Event element (if not otherwise specified) | Phase 2 Reporting Requirement "R" - Fields that are presented under the gazette (Government Notice 3912 published on 15 July 2016, with effective as of 1 July 2017.) "O" - Fields that are not presented under the gazette published on 15 July 2016. | Reporting Requirement ²⁶ | Linking / Matching Fields |
|--|--|--|-------------------------------------|---------------------------|
| (for trade correlation) | eme/hktr/user-trade-ref " | | | |
| UTI-USI - Issuer ID (for trade correlation) | /tradeIdentifier/issuer/@issuerIdScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier" | R | | No |
| UTI-USI - UTI-USI value (for trade correlation) | /tradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier" | R | | No |
| UTI-TID (for trade correlation) | /tradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id" | R | | No |
| Agreement Date | /agreementDate | R | | No |
| Effective Date (Event level) | /effectiveDate | R | | No |
| Execution Type | /tr:partyEventInformation/tr:executionType | R | | No |
| Credit - Outstanding Notional Amount (Currency) | /sizeChange/outstandingNotionalAmount[1]/currency | R | | Yes |
| Credit - Outstanding Notional Amount (Amount) | /sizeChange/outstandingNotionalAmount[1]/amount | R | | Yes |
| Commodity Swap - Leg Type (Leg 1) | /sizeChange[1]/legType | R | | Yes |
| Commodity - Outstanding Number of Units (Leg 1) | /sizeChange/outstandingNumberOfUnits[1] | R | | Yes |
| Commodity Swap - Leg Type (Leg 2) | /sizeChange[2]/legType | R | | Yes |
| Commodity Swap - Outstanding Number of Units (Leg 2) | /sizeChange/outstandingNumberOfUnits[2] | R | | Yes |

A.6.5 Non-amendable Fields

The fields listed in the following sections are non amendable fields for each of the asset class. These non amendable fields are still required to be inputted (if applicable) in the amendment event, but their values should remain unchanged: the values should be the same as they were initially submitted into the system for all products.

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

A.6.5.1 Credit

| Field Name | FpML path relative to the Trade Event element |
|---------------------------------------|--|
| Asset Class | /trade/<product>/primaryAssetClass |
| Product taxonomy | /trade/<product>/productType/@productTypeScheme= "http://www.fpml.org/coding-scheme/product-taxonomy" |
| Reporting For (who is TR Participant) | (Relative to top event request level) /tr:eventActivityReport/tr:reportingFor/tr:tradePartyReference |
| Trade Party 1 (who is TR Participant) | /tr:tradeParty1 |
| Trade Party 2 (who is TR Participant) | /tr:tradeParty2 |
| Trade Date | /trade/tradeHeader/tradeDate |
| Buyer (who is TR Participant) | /trade/creditDefaultSwap/generalTerms/buyerPartyReference |
| Seller (who is TR Participant) | /trade/creditDefaultSwap/generalTerms/sellerPartyReference |
| Notional Amount Currency | /trade/creditDefaultSwap/protectionTerms/calculationAmount/currency |

A.6.5.2 Commodity

| Field Name | FpML path relative to the Trade Event element |
|---------------------------------------|---|
| Asset Class | /trade/<product>/primaryAssetClass |
| Product Taxonomy | /trade/<product>/productType/@productTypeScheme="http://www.hkicl.com.hk/scheme/hktr/product-taxonomy" |
| Reporting For (who is TR Participant) | (Relative to top event request level) /tr:eventActivityReport/tr:reportingFor/tr:tradePartyReference |
| Trade Party 1 (who is TR Participant) | /tr:tradeParty1 |
| Trade Party 2 (who is TR Participant) | /tr:tradeParty2 |
| Trade Date | /trade/tradeHeader/tradeDate |
| Option Buyer | /trade/commodityOption/buyerPartyReference |
| Option Seller | /trade/commodityOption/sellerPartyReference |
| Floating Leg 1 Payer | /trade/commoditySwap/floatingLeg[1]/payerPartyReference |
| Floating Leg 2 Payer | /trade/commoditySwap/floatingLeg[2]/payerPartyReference |
| Fixed Rate Payer | /trade/commoditySwap/fixedLeg/payerPartyReference or /trade/commodityForward/fixedLeg/payerPartyReference or /trade/commodityOption/commodityForward/fixedLeg/payerPartyReference |
| Average Price Leg Payer | /trade/commodityForward/averagePriceLeg/payerPartyReference or /trade/commodityOption/commodityForward/averagePriceLeg/payerPartyReference |
| Coal Physical Leg Payer | /trade/commoditySwap/coalPhysicalLeg/payerPartyReference |
| Gas Physical Leg Payer | /trade/commoditySwap/gasPhysicalLeg/payerPartyReference |
| Oil Physical Leg Payer | /trade/commoditySwap/oilPhysicalLeg/payerPartyReference |
| Electricity Physical Leg Payer | /trade/commoditySwap/electricityPhysicalLeg/payerPartyReference |
| Bullion Physical Leg Payer | /trade/commodityForward/bullionPhysicalLeg/payerPartyReference or /trade/commodityOption/commodityForward/bullionPhysicalLeg/payerPartyReference |
| Metal Physical Leg Payer | /trade/commodityForward/metalPhysicalLeg/payerPartyReference or /trade/commodityOption/commodityForward/metalPhysicalLeg/payerPartyReference |

A.7 Summary on Coding Schemes

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

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

| Attribute name | Relevant Elements | Coding scheme URI | Usage | Default |
|-------------------|--|---|---|---------|
| | | http://www.hkicl.com.hk/scheme/hktr/tr-entity-id | For specifying HKTR Entity ID. | |
| | | http://www.fpml.org/ext/iso9362 | For specifying SWIFT BIC | |
| | | http://www.hkicl.com.hk/scheme/cicrn | For specifying “Certificate of Incorporation” (CI) or “Certificate of Registration” (CR) Number | |
| | | http://www.hkicl.com.hk/scheme/hkbrn | For specifying Hong Kong Business Registration Number | |
| | | http://www.hkicl.com.hk/scheme/hktr/user-defined | For specifying user defined identifier | |
| | | http://www.hkicl.com.hk/scheme/hktr/hktr | Specifically used to specify the HKTR party. Example use: For specifying the sent-by party in response message. | |
| | | http://www.hkicl.com.hk/scheme/hktr/ccp-id | For specifying the Identifier for Central Counterparty. | |
| | | http://www.hkicl.com.hk/scheme/hktr/cp-id | For specifying the Identifier for Confirmation Platform. For a list of its eligible values, please refer to the “CPIIdentifier” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”. | |
| eventStatusScheme | <ul style="list-style-type: none"> /tr:eventActivityReportStatus/status | http://www.hkicl.com.hk/scheme/hktr/reporting/event-status | For specifying the current status of event processing. Applicable for relink or suppressUncertain events. For a list of its eligible values, please refer to the “EventStatus” worksheet in the excel document: “Reporting - Ref - Enumerations and coding | Y |

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

| Attribute name | Relevant Elements | Coding scheme URI | Usage | Default |
|-----------------------------|--|---|---|---------|
| | nterparytOrigin | /counterparty-origin | | |
| industrialSectorScheme | <ul style="list-style-type: none"> [PartyTradeInformation]/tr:industrialSector | http://www.hkicl.com.hk/scheme/hktr/industrial-sector | A type describing the industrial sector. | Y |
| executionTypeScheme | <ul style="list-style-type: none"> [PartyTradeInformation]/tr:executionTypeScheme | http://www.fpml.org/coding-scheme/execution-type | <p>For specifying how the trade was executed.</p> <p>For a list of its eligible values, please refer to the “ExecutionType” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p> | Y |
| executionVenueTypeScheme | <ul style="list-style-type: none"> [PartyTradeInformation]/tr:executionVenueTypeScheme | http://www.fpml.org/coding-scheme/execution-venue-type | <p>For specifying where the trade was executed.</p> <p>For a list of its eligible values, please refer to the “ExecutionVenueType” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p> | Y |
| collateralizationTypeScheme | <ul style="list-style-type: none"> [PartyTradeInformation]/tr:collateralizationTypeScheme | http://www.fpml.org/coding-scheme/collateral-type | <p>Indication of whether the contract is collateralized and how.</p> <p>For a list of its eligible values, please refer to the “CollateralizationType” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p> | Y |
| verificationMethodScheme | <ul style="list-style-type: none"> [PartyTradeInformation]/tr:verificationMethodScheme | http://www.fpml.org/coding-scheme/verification-method | <p>Indicates if the data was electronically verified or verified by non-electronic means.</p> <p>For a list of its eligible values, please refer to the “VerificationMethod” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p> | Y |

| Attribute name | Relevant Elements | Coding scheme URI | Usage | Default |
|----------------------|---|---|---|---------|
| businessCenterScheme | <ul style="list-style-type: none"> [Trade]/calculationAgentBusinessCenter [Swap]/swapStream/resetDate/initialFixingDate/businessCenters/businessCenter Etc. (All other business center elements defined in the document) | http://www.fpml.org/coding-scheme/business-center | <p>For specifying the business centers in a trade contract. It simply follows the FpML's default coding scheme.</p> <p>For a list of its eligible values, please refer to the "BusinessCenter" worksheet in the excel document: "Reporting - Ref - Enumerations and coding schemes.xls".</p> | Y |
| assetClassScheme | <ul style="list-style-type: none"> [Product]/primaryAssetClass | http://www.fpml.org/coding-scheme/asset-class | <p>For specifying the asset class of the product to be presented in this document.</p> <p>For a list of its eligible values, please refer to the "AssetClass" worksheet in the excel document: "Reporting - Ref - Enumerations and coding schemes.xls".</p> | |
| productIdScheme | <ul style="list-style-type: none"> [Product]/productId | http://www.fpml.org/coding-scheme/external/unique-product-identifier | For specifying the product ID prefix of the product ID to be Universal Product Identifier (UPI). | |
| | | http://www.hkicl.com.hk/scheme/hktr/isda-product-identifier | For specifying the product ID prefix of the product ID to be ISDA. | |
| | | http://www.hkicl.com.hk/schema/hktr/gtr-product-identifier | For specifying the product ID prefix of the product ID to be GTR. | |
| productTypeScheme | <ul style="list-style-type: none"> [Product]/productType | http://www.fpml.org/coding-scheme/product-taxonomy | For specifying a product type code based on the ISDA product taxonomy. | |
| | | http://www.hkicl.com.hk/scheme/hktr/product-taxonomy | For specifying a product type code based on HKTR extended product taxonomy. | |
| issuerIdScheme | <ul style="list-style-type: none"> [PartyTradeIdentifier]/issuerId | http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier | For specifying the issuer ID of the issuer of UTI-UI or Prior-UTI-UI. | Y |

| Attribute name | Relevant Elements | Coding scheme URI | Usage | Default |
|----------------|--|---|---|---------|
| tradeIdScheme | <ul style="list-style-type: none"> [PartyTradeIdentifier]/tradeId | http://www.hkicl.com.hk/scheme/hktr/trade-ref | For specifying the HKTR-R system assigned trade identifier. | |
| | | http://www.hkicl.com.hk/scheme/confirmation-platform/trade-ref | For specifying the identifying reference assigned to the trade by the confirmation platform. (reporting purpose only) | |
| | | http://www.fpml.org/coding-scheme/external/unique-transaction-identifier | For specifying the Unique Transaction Identifier - Unique Swap Identifier (UTI-USI). UTI-USI specified by the HKTR only includes the value of the UTI-USI if it exists for the trade. It should be presented in conformity with the format and structure applicable to it. | |
| | | http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref | For specifying the Agent Trade Reference. | |
| | | http://www.hkicl.com.hk/scheme/hktr/user-trade-ref | For specifying the User Trade Reference. | |
| | | http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier | For specifying the new Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) for the amendment event. UTI-USI specified by the HKTR only includes the value of the UTI-USI if it exists for the trade. It should be presented in conformity with the format and structure applicable to it. | |
| | | http://www.hkicl.com.hk/scheme/hktr/new-user-trade-ref | For specifying the new user trade reference for the amendment event. | |
| | | http://www.hkicl.com.hk/scheme/hktr/new-agent-trade-ref | For specifying the new user agent reference for the amendment event. | |
| | | http://www.hkicl.com.hk/scheme/confirmation-platform/new-unique-transaction-identifier | For specifying the new identifying reference | |

| Attribute name | Relevant Elements | Coding scheme URI | Usage | Default |
|----------------|-------------------|---|--|---------|
| | | irmation-platform/new-trade-ref | assigned to the trade by the confirmation platform for the amendment event. | |
| | | http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier | For specifying the Prior Unique Transaction Identifier - Unique Swap Identifier (Prior-UTI-USI) (i.e. The value of the UTI-USI for the original trade) The value of specified UTI-USI should be presented in conformity with the format and structure applicable to it. | |
| | | http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier | For specifying the new Prior Unique Transaction Identifier - Unique Swap Identifier (Prior-UTI-USI) for the amendment event (i.e. The value of the UTI-USI for the original trade) The value of specified UTI-USI should be presented in conformity with the format and structure applicable to it. | |
| | | http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id | For specifying the UTI-TID, which is the value of the Trade ID (UTI-TID) if a unique Trade ID (UTI-TID) reportable under the mandatory reporting requirements in the European Union exists for the trade. It should be presented in conformity with the format and structure applicable to it. | |
| | | http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier-unique-trade-id | For specifying the new UTI-TID for the amendment event, which is the value of the Trade ID (UTI-TID) if a unique Trade ID (UTI-TID) reportable under the mandatory reporting requirements in the European Union exists for the trade. It should be presented in conformity with the format and structure applicable to it. | |
| | | http://www.hkicl.com.hk/scheme/prior-unique-transaction-identifier-unique-trade-id | The value of the UTI-TID for the original trade. | |

| Attribute name | Relevant Elements | Coding scheme URI | Usage | Default |
|------------------|--|---|---|---------|
| | | trade-id | | |
| | | http://www.hkicl.com.hk/scheme/new-prior-unique-transaction-identifier-unique-trade-id | The new value of the UTI-TID for the original trade for the amendment event. | |
| | | http://www.hkicl.com.hk/scheme/global-unique-transaction-identifier | For specifying the Global UTI, which is the unique transaction identifier as described in the <i>Technical Guidance on the Harmonization of the Unique Transaction Identifier</i> published by the Committee on Payments and Market Infrastructures and Board of International Organization of Securities Commissions in February 2017. | |
| | | http://www.hkicl.com.hk/scheme/new-global-unique-transaction-identifier | For specifying the new Global UTI for the amendment event, which is the unique transaction identifier as described in the <i>Technical Guidance on the Harmonization of the Unique Transaction Identifier</i> published by the Committee on Payments and Market Infrastructures and Board of International Organization of Securities Commissions in February 2017. | |
| | | http://www.hkicl.com.hk/scheme/prior-global-unique-transaction-identifier | The value of the Global Unique Transaction Identifier of the original trade, if applicable. | |
| | | http://www.hkicl.com.hk/scheme/new-prior-global-unique-transaction-identifier | The new value of the Global Unique Transaction Identifier of the original trade for the amendment event. | |
| eventIdScheme | <ul style="list-style-type: none"> [PartyEventInformation]/eventId | http://www.hkicl.com.hk/scheme/hktr/event-ref | For specifying the HKTR-R assigned event identifier. | |
| | | http://www.hkicl.com.hk/scheme/hktr/agent-event-ref | For specifying the Agent Event Reference. | |
| | | http://www.hkicl.com.hk/scheme/hktr/user-event-ref | For specifying the User Event Reference. | |
| entityNameScheme | <ul style="list-style-type: none"> creditDefaultSwap/generalTerms/referenceInformation/referenceEntity/entityName | http://www.fpml.org/coding-scheme/external/entity-name-RED-1-0 | For specifying the Entity Name | Y |
| entityIdScheme | <ul style="list-style-type: none"> creditDefaultSwap/generalTer | http://www.fpml.org/coding- | For specifying the RED Reference Entity ID. | |

| Attribute name | Relevant Elements | Coding scheme URI | Usage | Default |
|----------------------------------|--|---|--|---------|
| | ms/referenceInformation/referenceEntity/entityId | scheme/external/entity-id-RED-1-0 http://www.fpml.org/spec/2003/entity-id-Bloomberg | For specifying the Bloomberg Reference Entity ID. | |
| instrumentIdScheme (for Credit) | <ul style="list-style-type: none"> creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/[underlyingAsset]/instrumentId | http://www.fpml.org/coding-scheme/external/instrument-id-RED-pair-1-0 http://www.fpml.org/spec/2002/instrument-id-ISIN http://www.fpml.org/spec/2002/instrument-id-CUSIP http://www.fpml.org/spec/2002/instrument-id-SEDOL http://www.fpml.org/spec/2002/instrument-id-Bloomberg | Red pair code (RED) For International Securities Identification Number (ISIN) For Committee on Uniform Securities Identification Procedures (CUSIP) For London Stock Exchange Daily Official List (SEDOL) For Bloomberg instrument ID type | |
| indexNameScheme | <ul style="list-style-type: none"> creditDefaultSwap/generalTerms/indexReferenceInformation/indexName | http://www.fpml.org/coding-scheme/external/entity-name-RED-1-0 | For specifying the Index Name | Y |
| indexIdScheme | <ul style="list-style-type: none"> creditDefaultSwap/generalTerms/indexReferenceInformation/indexId | http://www.fpml.org/coding-scheme/external/instrument-id-RED-pair-1-0 | Red pair code (RED) | Y |
| additionalTermScheme | <ul style="list-style-type: none"> creditDefaultSwap/generalTerms/additionalTerm | http://www.hkicl.com.hk/scheme/hktr/additional-term | For specifying the Additional Terms | Y |
| commodityCoalProductTypeScheme | <ul style="list-style-type: none"> commoditySwap/coalPhysicalLeg/coal/type | http://www.fpml.org/coding-scheme/commodity-coal-product-type | For specifying the commodity coal product type For a list of its eligible values, please refer to the “CommodityCoalProductType” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”. | Y |
| commodityCoalProductSourceScheme | <ul style="list-style-type: none"> commoditySwap/coalPhysicalLeg/coal/source | http://www.fpml.org/coding-scheme/commodity-coal-product-source | For specifying the commodity coal product source For a list of its eligible values, please refer to the “CommodityCoalProductSource” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”. | Y |

| Attribute name | Relevant Elements | Coding scheme URI | Usage | Default |
|---------------------------------------|---|---|--|---------|
| commodityCoalQualityAdjustmentsScheme | <ul style="list-style-type: none"> commoditySwap/coalPhysicalLeg/coal/btuQualityAdjustment commoditySwap/coalPhysicalLeg/coal/so2QualityAdjustment | http://www.fpml.org/coding-scheme/commodity-coal-quality-adjustments | <p>For specifying the commodity coal quality adjustment</p> <p>For a list of its eligible values, please refer to the “CommodityCoalQualityAdjustments” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p> | Y |
| quantityUnitScheme | <ul style="list-style-type: none"> [Commodity]/unit [CommodityNotionalQuantity]/quantityUnit [ElectricityPhysicalDeliveryQuantity]/quantityUnit [UnitQuantity]/quantityUnit [FixedPrice]/priceUnit | http://www.fpml.org/coding-scheme/price-quote-units | <p>For specifying the quantity unit</p> <p>For a list of its eligible values, please refer to the “CommodityPriceQuoteUnits” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p> | Y |
| quantityFrequencyScheme | <ul style="list-style-type: none"> [CommodityNotionalQuantity]/quantityFrequency [ElectricityPhysicalDeliveryQuantity]/quantityFrequency | http://www.fpml.org/coding-scheme/commodity-quantity-frequency | <p>For specifying the quantity frequency</p> <p>For a list of its eligible values, please refer to the “CommodityQuantityFrequency” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p> | Y |
| commodityOilProductTypeScheme | <ul style="list-style-type: none"> /oilPhysicalLeg/oil/type | http://www.fpml.org/coding-scheme/commodity-oil-product-type | <p>The type of oil product to be delivered.</p> <p>For a list of its eligible values, please refer to the “CommodityOilProductType” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p> | Y |
| productGradeScheme | <ul style="list-style-type: none"> /oilPhysicalLeg/oil/grade | http://www.fpml.org/coding-scheme/commodity-oil-product-grade | <p>The grade of oil product to be delivered.</p> <p>For a list of its eligible values, please refer to the “ProductGrade” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p> | Y |
| bullionDeliveryLocationScheme | <ul style="list-style-type: none"> /bullionPhysicalLeg/deliveryLocation | http://www.fpml.org/coding-scheme/bullion-delivery-location | <p>The physical delivery location for bullion.</p> | Y |

| Attribute name | Relevant Elements | Coding scheme URI | Usage | Default |
|------------------------------------|--|---|--|---------|
| | | | For a list of its eligible values, please refer to the "BullionDeliveryLocation" worksheet in the excel document: "Reporting - Ref - Enumerations and coding schemes.xls". | |
| commodityMetalProductTypeScheme | <ul style="list-style-type: none"> /metalPhysicalLeg/metal/material | http://www.fpml.org/coding-scheme/commodity-metal-product-type | <p>The types of metal product for a physically settled metal trade.</p> <p>For a list of its eligible values, please refer to the "CommodityMetalProductType" worksheet in the excel document: "Reporting - Ref - Enumerations and coding schemes.xls".</p> | Y |
| commodityMetalShapeScheme | <ul style="list-style-type: none"> /metalPhysicalLeg/metal/shape | http://www.fpml.org/coding-scheme/commodity-metal-shape | <p>The physical shape which can be delivered.</p> <p>For a list of its eligible values, please refer to the "CommodityMetalShape" worksheet in the excel document: "Reporting - Ref - Enumerations and coding schemes.xls".</p> | Y |
| instrumentIdScheme (for Commodity) | <ul style="list-style-type: none"> [Commodity]/instrumentId | http://www.hkicl.com.hk/scheme/hktr/instrumentIdScheme | For a list of its eligible values of Instrument ID, please refer to "CommodityReferencePrice" as stipulated in the worksheet of "Reporting - Ref - Enumerations and coding schemes.xls" | Y |
| exchangeIdScheme | <ul style="list-style-type: none"> [Commodity]/exchangeId | http://www.fpml.org/coding-scheme/external/exchange-id-MIC-1-0 | <p>The Exchange identification code for those commodities being traded with reference to the price of a listed instrument.</p> <p>For a list of its eligible values, please refer to the "HomepageMIC" worksheet in the excel document: "Reporting - Ref - Enumerations and coding schemes.xls".</p> | |
| informationProviderScheme | <ul style="list-style-type: none"> [Commodity]/publication/rateSource | http://www.fpml.org/coding-scheme/commodity-information-provider | The publication in which the rate, price, index or factor is to be found. (e.g Gas Daily, Platts Bloomberg.) | Y |

| Attribute name | Relevant Elements | Coding scheme URI | Usage | Default |
|------------------------------|---|---|--|---------|
| | | | For a list of its eligible values, please refer to the “CommodityInformationProvider” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”. | |
| countryScheme | <ul style="list-style-type: none"> /metalPhysicalLeg/metal/brand/country creditDefaultSwap/generalTerms/referenceInformation/referenceObligation/[underlyingAsset]/tr:placeOfIssuance creditDefaultSwap/generalTerms/indexReferenceInformation/tr:placeOfIssuance /tr:eventActivityReport/party/country | http://www.fpml.org/coding-scheme/external/iso3166 | <p>For specifying the place of issuance or place of incorporation.</p> <p>For a list of its eligible values, please refer to the “CountryAlpha3” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p> | Y |
| matrixTypeScheme | <ul style="list-style-type: none"> [Trade]/documentation/contractualMatrix/matrixType | http://www.fpml.org/coding-scheme/matrix-type | <p>For specifying the matrix type.</p> <p>For a list of its eligible values, please refer to the “MatrixType” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p> | Y |
| masterAgreementTypeScheme | <ul style="list-style-type: none"> [Trade]/documentation/masterAgreement/masterAgreementType | http://www.fpml.org/coding-scheme/master-agreement-type | <p>For specifying the type of master agreement.</p> <p>For a list of its eligible values, please refer to the “MasterAgreementType” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p> | Y |
| masterAgreementVersionScheme | <ul style="list-style-type: none"> [Trade]/documentation/masterAgreement/masterAgreementVersion | http://www.fpml.org/coding-scheme/master-agreement-version | <p>For specifying the version of master agreement.</p> <p>For a list of its eligible values, please refer to the “MasterAgreementVersion” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p> | Y |

| Attribute name | Relevant Elements | Coding scheme URI | Usage | Default |
|------------------------------|---|---|--|---------|
| masterConfirmationTypeScheme | <ul style="list-style-type: none"> [Trade]/documentation/masterConfirmation/masterConfirmationType | http://www.fpml.org/coding-scheme/master-confirmation-type | <p>For specifying the type of master confirmation.</p> <p>For a list of its eligible values, please refer to the “MasterConfirmationType” worksheet in the excel document: “Reporting - Ref - Enumerations and coding schemes.xls”.</p> | Y |

A.8 Typical usage of PartyTradeInformation block

Below is an extract of an FpML document that shows a typical usage of the block:

```
<partyTradeInformation xsi:type="tr:PartyTradeInformation">
  <partyReference href="tradeParty1"/>
  <relatedParty>
    <partyReference href="party3"/>
    <role>ClearingFirm</role>
  </relatedParty>
  <relatedParty>
    <partyReference href="party7"/>
    <role>SettlementAgent</role>
  </relatedParty>
  <timestamps>
    <cleared>2012-12-12T08:27:00Z</cleared>
  </timestamps>
  <intentToClear>true</intentToClear>
  <tr:specialTerms>Executed when condition A applies.</tr:specialTerms>
  <tr:counterpartyOrigin>HouseAccount</tr:counterpartyOrigin>
  <tr:parentOriginator href="party5"/>
  <tr:parentCounterparty href="party6"/>
  <tr:industrialSector>Corporate</tr:industrialSector>
  <tr:referenceBranch>HKP</tr:referenceBranch>
</partyTradeInformation>
<partyTradeInformation xsi:type="tr:PartyTradeInformation">
  <partyReference href="tradeParty2"/>
  <relatedParty>
    <partyReference href="party4"/>
    <role>ExecutionAgent</role>
  </relatedParty>
  <relatedParty>
    <partyReference href="party8"/>
    <role>SettlementAgent</role>
  </relatedParty>
  <tr:industrialSector>Corporate</tr:industrialSector>
  <tr:referenceBranch>HKQ</tr:referenceBranch>
</partyTradeInformation>
```

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

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