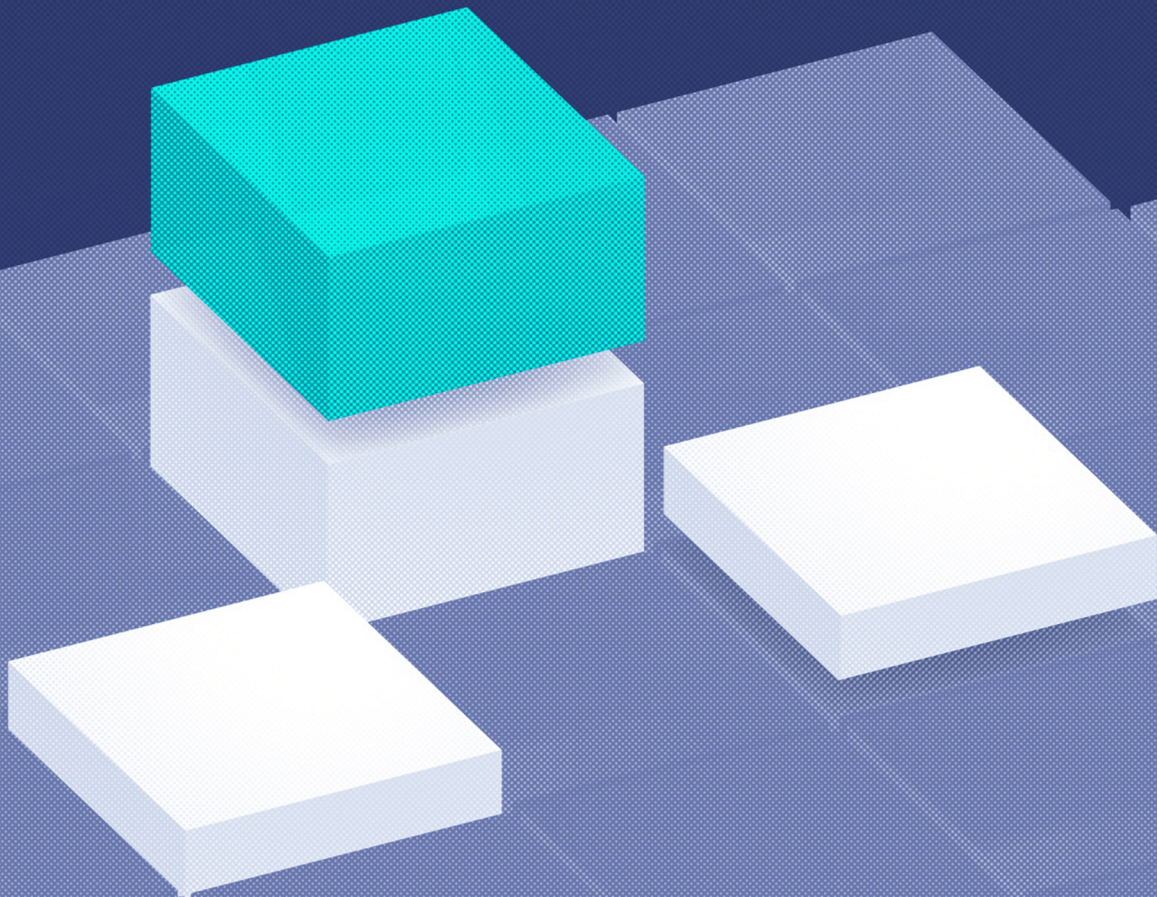**WalletsNet.**

Instant Payment Network

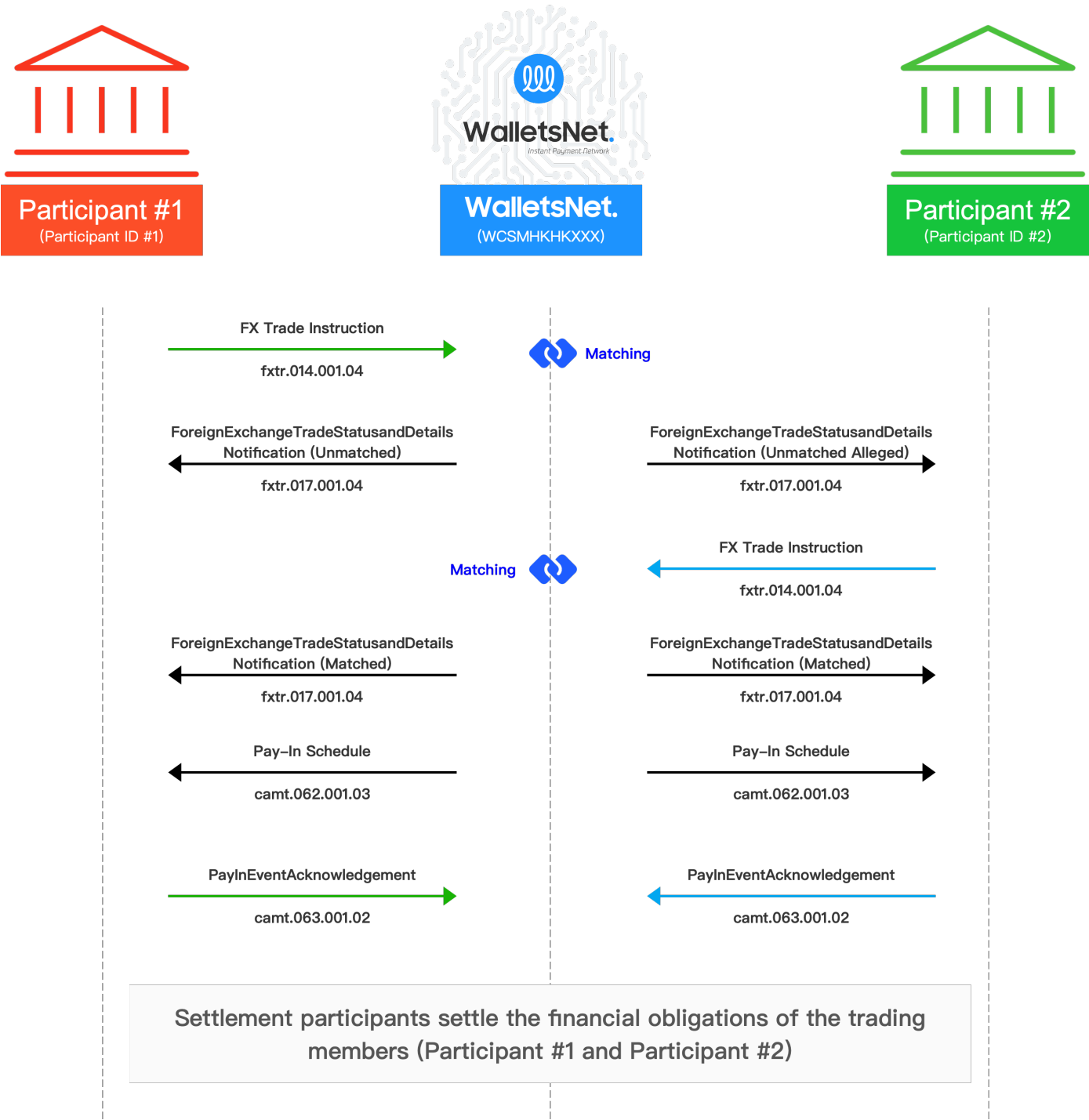# Integration Guidelines: F2F FX Settlement

Version 1.0

Integration Guidelines: F2F FX Settlement

For： Product managers and program developers of WalletsClub full participants

PvP Settlement for Foreign Exchange Trade

Standard procedure

Participant #1 (Participant ID #1)	WalletsNet. (WCSMHKHKXXX)	Participant #2 (Participant ID #2)

FX Trade Instruction
fxtr.014.001.04

Matching

ForeignExchangeTradeStatusandDetails Notification (Unmatched)
fxtr.017.001.04

ForeignExchangeTradeStatusandDetails Notification (Unmatched Alleged)
fxtr.017.001.04

Matching

FX Trade Instruction
fxtr.014.001.04

ForeignExchangeTradeStatusandDetails Notification (Matched)
fxtr.017.001.04

ForeignExchangeTradeStatusandDetails Notification (Matched)
fxtr.017.001.04

Pay–In Schedule
camt.062.001.03

Pay–In Schedule
camt.062.001.03

PayInEventAcknowledgement
camt.063.001.02

PayInEventAcknowledgement
camt.063.001.02

Settlement participants settle the financial obligations of the trading members (Participant #1 and Participant #2)

Message：fxtr.014

Scope

The ForeignExchangeTradeInstruction message is sent by a participant to a central settlement system to notify the creation of the foreign exchange trade agreed by both trading parties.

Usage

The ForeignExchangeTradeInstruction message is sent from a participant to a central settlement system to advise of the creation of a foreign exchange trade.

Outline

The ForeignExchangeTradeInstructionV04 MessageDefinition is composed of 11 MessageBuildingBlocks:

A. TradeInformation

General information related to the trade.

B. TradingSideIdentification

Party(ies) on the trading side of the trade.

C. CounterpartySideIdentification

Party(ies) on the counterparty side of the trade.

D. TradeAmounts

Amounts of the trade.

E. AgreedRate

Exchange rate as agreed by the traders.

F. NonDeliverableForwardConditions

Specifies the conditions for a non deliverable opening or fixing confirmation.

G. TradingSideSettlementInstructions

Settlement instructions for the amounts received by the trading side.

H. CounterpartySideSettlementInstructions

Settlement instructions for the amounts received by the counterparty.

I. OptionalGeneralInformation

Specifies whether the trade is a block or an individual trade. It also contains supplementary information such as free format information, broker's identification, dealing branches and references.

J. RegulatoryReporting

Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

K. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

Example

```
1   {
2       "AppHdr": {
3           "BizMsgIdr": "B20210517PYPLUSMMXXXBPSP95392645792",
4           "MsgDefIdr": "fxtr.014.001.04",
5           "CreDt": "2021-02-05",
6           "Fr": {
7               "FIId": {
8                   "FinInstnId": {
9                       "ClrSysMmbId": {
10                          "MmbId": "PYPLUSMMXXX"
11                      }
12                  }
13              }
14          },
15          "To": {
16              "FIId": {
17                  "FinInstnId": {
18                      "ClrSysMmbId": {
19                          "MmbId": "WCSMHKHKXXX"
20                      }
21                  }
22              }
23          }
24      },
25      "Document": {
26          "FXTradInstr": {
27              "TradInf": {
28                  "TradDt": "2021-02-05",
```

```
29                      "OrgtrRef": "b20210517ALPYHKHHXXXBPSP79692446795"
30                  },
31              "TradgSdId": {
32                  "SubmitgPty": {
33                      "NmAndAdr": {
34                          "Name": "PayPal",
35                          "AltrntvIdr": "PYPLUSMMXXX"
36                      }
37                  },
38                  "TradPty": {
39                      "NmAndAdr": {
40                          "Name": "PayPal",
41                          "AltrntvIdr": "PYPLUSMMXXX"
42                      }
43                  }
44              },
45              "CtrPtySdId": {
46                  "SubmitgPty": {
47                      "NmAndAdr": {
48                          "Name": "AlipayHK",
49                          "AltrntvIdr": "ALPYHKHHXXX"
50                      }
51                  },
52                  "TradPty": {
53                      "NmAndAdr": {
54                          "Name": "AlipayHK",
55                          "AltrntvIdr": "ALPYHKHHXXX"
56                      }
57                  }
58              },
59              "TradAmts": {
60                  "TradgSdBuyAmt": "600000",
61                  "TradgSdBuyCcy": "HKD",
62                  "TradgSdSellAmt": "77220.07",
63                  "TradgSdSellCcy":  "USD",
64                  "SttlmDt": "2021-02-05"
65              },
66              "AgrdRate": {
67                  "XchgRate": "7.77"
68              },
69              "TradgSdSttlmInstrs" : {
70                  "DlvryAgt" : {
71                      "NmAndAdr" : {
72                          "Name": "WellsFargo",
73                          "AltrntvIdr": "WFBIUS6SXXX"
74                      }
75                  },
```

```
76                      "RcvgAgt" : {
77                          "NmAndAdr" : {
78                              "Name": "HSBC Hong Kong",
79                              "AltrntvIdr": "HSBCHKHHHKH"
80                          }
81                      }
82                  }
83              }
84          }
85      }
```

Message：fxtr.017

ISO 20022 Messaging Specifications

Scope

The ForeignExchangeTradeStatusAndDetails message is sent by a central system to the participant to provide notification of the status and details of a foreign exchange trade.

Usage

The notification is sent by a central settlement system to the two trading parties after it has received foreign exchange trade instructions from both.

Outline

The ForeignExchangeTradeStatusAndDetailsNotificationV04 MessageDefinition is composed of 13 MessageBuildingBlocks:

A. StatusDetails

Provides information on the status of a foreign exchange trade in the central system.

B. TradeInformation

General information related to the foreign exchange trade.

C. TradingSideIdentification

Party(ies) on the trading side of the foreign exchange trade.

D. CounterpartySideIdentification

Party(ies) on the counterparty side of the foreign exchange trade.

E. TradeAmounts

Amounts of the foreign exchange trade.

F. AgreedRate

Exchange rate as agreed by the traders.

G. NonDeliverableForwardConditions

Provides the opening and fixing information for an NDF trade.

H. TradingSideSettlementInstructions

Settlement instructions for the amounts received by the trading side.

I. CounterpartySideSettlementInstructions

Settlement instructions for the amounts received by the counterparty.

J. GeneralInformation

Additional Information about the foreign exchange trade.

K. SplitTradeInformation

Details of the split trade.

L. RegulatoryReporting

Information that is to be provided to trade repositories in the context of the regulatory standards around over-the-counter (OTC) derivatives, central counterparties and trade repositories.

M. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

Example

```
1  {
2      "AppHdr": {
3              "BizMsgIdr": "B20210517PYPLUSMMXXXBPSP95392645792",
4              "MsgDefIdr": "fxtr.017.001.04",
5              "CreDt": "2021-02-05",
```

```
  6                    "Fr": {
  7                        "FIId": {
  8                            "FinInstnId": {
  9                                "ClrSysMmbId": {
 10                                    "MmbId": "WCSMHKHKXXX"
 11                                }
 12                            }
 13                        }
 14                    },
 15                    "To": {
 16                        "FIId": {
 17                            "FinInstnId": {
 18                                "ClrSysMmbId": {
 19                                    "MmbId": "PYPLUSMMXXX"
 20                                }
 21                            }
 22                        }
 23                    }
 24                },
 25            "Document": {
 26                "FXTradStsAndDtlsNtfctn": {
 27                    "StsDtls": {
 28                        "MtchgSysUnqRef": "2006181536491110400",
 29                        "CurSts": {
 30                            "StsCd": {
 31                                "Cd": "UMTC"
 32                            }
 33                        },
 34                        "CurStsDtTm": "2021-02-05T13:52:03",
 35                        "AllgdTrad": "False"
 36
 37                    },
 38                    "TradInf": {
 39                        "TradDt": "2021-02-05",
 40                        "MsgId": "B20210517PYPLUSMMXXXBPSP30266668540",
 41                        "OrgtrRef": "B20210517ALPYHKHHXXXBPSP79692446795",
 42                        "SpltTradInd": "False"
 43                    },
 44                    "TradgSdId": {
 45                        "SubmitgPty": {
 46                            "NmAndAdr": {
 47                                "Name": "PayPal",
 48                                "AltrntvIdr": "PYPLUSMMXXX"
 49                            }
 50                        },
 51                        "TradPty": {
 52                            "NmAndAdr": {
```

```json
                    "Name": "PayPal",
                    "AltrntvIdr": "PYPLUSMMXXX"
                }
            }
        },
        "CtrPtySdId": {
            "SubmitgPty": {
                "NmAndAdr": {
                    "Name": "AlipayHK",
                    "AltrntvIdr": "ALPYHKHHXXX"
                }
            },
            "TradPty": {
                "NmAndAdr": {
                    "Name": "AlipayHK",
                    "AltrntvIdr": "ALPYHKHHXXX"
                }
            }
        },
        "TradAmts": {
            "TradgSdBuyAmt": "6000000000",
            "TradgSdBuyCcy": "HKD",
            "TradgSdSellAmt": "772200772.20",
            "TradgSdSellCcy":   "USD",
            "SttlmDt": "2021-02-05"
        },
        "AgrdRate": {
            "XchgRate": "7.77"
        },
        "TradgSdSttlmInstrs" : {
            "DlvryAgt" : {
                "NmAndAdr" : {
                    "Name": "WellsFargo",
                    "AltrntvIdr": "WFBIUS6SXXX"
                }
            },
            "RcvgAgt" : {
                "NmAndAdr" : {
                    "Name": "HSBC Hong Kong",
                    "AltrntvIdr": "HSBCHKHHHKH"
                }
            }
        }
    }
}
}
```

Message： camt.062

Scope

The PayInSchedule message is sent by a central settlement system to the participant to provide notification of a series of timed payments scheduled for each currency at the time and date of the schedule generation. The central settlement system may send information about how the timed payments have been calculated.

Outline

The PayInScheduleV03 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. PartyIdentification

Party for which the pay-in schedule is generated.

B. ReportData

General information applicable to the report.

C. PayInScheduleLongBalance

Projected net position for all currencies, projected long for the value date.

D. PayInScheduleItem

Currency and total amount to be paid in by the corresponding deadline.

E. PayInFactors

Factors used in the calculation of the pay-in schedule.

F. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

Example

```
1   {
2       "AppHdr": {
3           "BizMsgIdr": "B20210517WCSMHKHKXXXPSP95392645792",
```

```json
            "MsgDefIdr": "camt.062.001.03",
            "CreDt": "2021-02-05",
            "Fr": {
                "FIId": {
                    "FinInstnId": {
                        "ClrSysMmbId": {
                            "MmbId": "WCSMHKHKXXX"
                        }
                    }
                }
            },
            "To": {
                "FIId": {
                    "FinInstnId": {
                        "ClrSysMmbId": {
                            "MmbId": "ALPYHKHHXXX"
                        }
                    }
                }
            }
        },
    "Document": {
            "PayInSchdl" : {
                "PtyId": {
                    "NmAndAdr": {
                        "Name": "AlipayHK",
                        "AltrntvIdr": "ALPYHKHHXXX"
                    }
                },
                "RptData": {
                    "MsgId": "B20210517WCSMHKHKXXXBPSP95392645792",
                    "ValDt": "2021-02-05",
                    "DtAndTmStmp": "2021-02-05T12:15:31",
                    "Tp": "REQU",
                    "SchdlTp": "IPIS",
                    "SttlmSsnIdr": "MAIN"
                },
                "PayInSchdlItm": [
                    {
                    "Amt": "6000000000",
                    "Ccy": "HKD",
                    "Ddln": "2021-02-05T12:15:31"
                    }
                ],

                "SplmtryData": {
                    "TradInf": {
```

```
51                        "OrgtrRef": "B20210517ALPYHKHHXXXBPSP79692446795"
52                    }
53                 }
54              }
55           }
56        }
```

Message：camt.063

ISO 20022 Messaging Specifications

Scope

The PayInEventAcknowledgement message is sent by a participant of a central system to the central system to confirm a PayInSchedule or a PayInCall has been received.

Outline

The PayInEventAcknowledgementV02 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. MessageIdentification

Unique and unambiguous identifier for the message, as assigned by the sender.

B. SettlementSessionIdentifier

To indicate the requested CLS Settlement Session that the related trade is part of.

C. AcknowledgementDetails

Details of the pay in schedule or pay in call being acknowledged .

D. SupplementaryData

Additional information that cannot be captured in the structured elements and/or any other specific block.

Example

```
1   {
2       "AppHdr": {
3           "BizMsgIdr": "B20210517ALPYHKHHXXXBPSP95392645783",
4           "MsgDefIdr": "camt.063.001.02",
5           "CreDt": "2021-02-05",
6           "Fr": {
```

```json
              "FIId": {
                "FinInstnId": {
                  "ClrSysMmbId": {
                    "MmbId": "ALPYHKHHXXX"
                  }
                }
              }
            },
          "To": {
              "FIId": {
                "FinInstnId": {
                  "ClrSysMmbId": {
                    "MmbId": "WCSMHKHKXXX"
                  }
                }
              }
            }
        },
      "Document": {
          "PayInEvtAck" : {
            "MsgId": "B20210517ALPYHKHHXXXBPSP89382645792",
            "AckDtls": {
                "PayInSchdlRef": "M20210518WCSMHKHKXXXBPSP34338006042"
              }
          }
        }
}
```