

Change Log from AIDG version 1.1 to 1.2 (Reporting)

Description of Major Updates		Version
HKTR Administration and Interface Development Guide (Reporting)		1.2
1.	In section 1.1, the description of the purpose is updated.	
2.	In section 2.1.2, the description of the Remark and Note are updated.	
3.	In section 2.1.2, the list of Trade Event Requests for FpML is updated.	
4.	In section 2.1.3 and 2.1.6.3, case sensitivity requirements on the request and response filename are highlighted.	
5.	In section 2.1.5.3, the description of Sequence Checking is updated.	
6.	In section 2.2.4, the IP addresses of Production, Disaster Recovery, Member test and simulation test sites are updated.	
7.	In section 3.1.2.3, the SWIFTNet services names are revised.	
8.	In section 4, the description of file specification is updated.	
9.	In section 4.3, the Supported Character Set table is updated.	
10.	Section 4.4 is added to highlight the case sensitivity requirements on string data fields of the trade event submission	
11.	<p>In section 4.5,</p> <p>the below return codes are updated on description: DR4003; DR4004; DR4011; DR4035; DR4039; DR4043; DR4059; DR4067; DR4102; DR4126; DR4133; DR4134; DR4162; DR4173; DR4179; DR4183; DR4198; DR4201; DR4203; DR4210; DR4214; DR4223; DR4226; DR4230; MT1001; MT2002; SE0301</p> <p>the below return codes are added: DR4189; DR4197; DR4231; DR4233; DR4236; DR4237; DR4238; DR4240; DR4241; DR4242; DR4243; DR4245; DR4246; DR4247; MT1058; MT1062; MT1065; PT0006; PT0007; SE0224; SE0225; DR3004</p> <p>the below return codes are removed: DR4042; DR4061; DR4062; DR4066; DR4138; DR4219; DR4221; SY0045</p>	
12.	Changed all references from “FinNet” to “ICLNet” as the operation of FinNet was taken over by the HKICL in March 2013, and the service was renamed to become ICLNet.	
13.	Miscellaneous changes	

Appendix A - Trade Submission Through XML Document (Reporting)		1.2																																																																																																
1.	In section A introduction, a paragraph is added to provide more references to users regarding detailed specification on FpML / XML for syntactical compliance.																																																																																																	
2.	In section A.3.2, the Field name and Data Type description are updated for providing further information on the supported character set and case sensitivity requirement.																																																																																																	
3.	In section A.4.1, the Event.Model table is updated.																																																																																																	
4.	In section A.6.1.2, Non Amendable Fields are highlighted.																																																																																																	
5.	<p>Below fields are involved updates on description / cardinality / data type / field reference number in each corresponding section.</p> <p><u>Field(s) which involves updates</u></p> <table> <tr> <td>Section A.4.2</td><td>Field 1.3</td><td>trdoc:submittingParty</td></tr> <tr> <td></td><td>Field 1.4</td><td>trdoc:reportingParty</td></tr> <tr> <td>Section A.4.4</td><td>Field 1.5.1</td><td>partyId</td></tr> <tr> <td>Section A.4.5</td><td>Field 1.5.1</td><td>partyId</td></tr> <tr> <td>Section A.4.6</td><td>Field 1.1</td><td>messageId</td></tr> <tr> <td></td><td>Field 1.2</td><td>sentBy</td></tr> <tr> <td>Section A.5.6</td><td>Field 1.1</td><td>messageId</td></tr> <tr> <td>Section A.6.1.1</td><td>Field 2</td><td>tr:tradeParty1</td></tr> <tr> <td></td><td>Field 3</td><td>tr:tradeParty2</td></tr> <tr> <td>Section A.6.1.2</td><td>Field 2</td><td>agreementDate</td></tr> <tr> <td></td><td>Field 6</td><td>tr:tradeParty1</td></tr> <tr> <td></td><td>Field 7</td><td>tr:tradeParty2</td></tr> <tr> <td>Section A.6.1.3</td><td>Field 2</td><td>agreementDate</td></tr> <tr> <td>Section A.6.1.6</td><td>Field 2</td><td>tr:tradeParty1</td></tr> <tr> <td></td><td>Field 3</td><td>tr:tradeParty2</td></tr> <tr> <td></td><td>Field 4</td><td>tr:backloadingDate</td></tr> <tr> <td>Section A.6.1.7</td><td>Field 1</td><td>tr:relinkFrom</td></tr> <tr> <td></td><td>Field 2</td><td>tr:relinkTo</td></tr> <tr> <td>Section A.6.1.8</td><td>Field 1</td><td>tr:tradeId</td></tr> <tr> <td></td><td>Field 2</td><td>tr:suppressUncertainIndicator</td></tr> <tr> <td>Section A.6.2</td><td>Field 1.2.2.1</td><td>partyReference</td></tr> <tr> <td></td><td>Field 1.2.2.2</td><td>role</td></tr> <tr> <td></td><td>Field 1.2.18</td><td>tr:referenceBranch</td></tr> <tr> <td></td><td>Field 1.3</td><td>tradeDate</td></tr> <tr> <td></td><td>Field 9.1.1</td><td>payerPartyReference</td></tr> <tr> <td></td><td>Field 9.1.3</td><td>paymentDetail</td></tr> <tr> <td></td><td>Field 9.1.3.1</td><td>paymentAmount</td></tr> <tr> <td></td><td>Field 9.1.3.2</td><td>paymentRule</td></tr> <tr> <td></td><td>Field 9.2.1</td><td>payerPartyReference</td></tr> <tr> <td></td><td>Field 9.2.3</td><td>paymentDetail</td></tr> <tr> <td></td><td>Field 9.2.3.1</td><td>paymentAmount</td></tr> <tr> <td></td><td>Field 9.2.3.2</td><td>paymentRule</td></tr> </table>		Section A.4.2	Field 1.3	trdoc:submittingParty		Field 1.4	trdoc:reportingParty	Section A.4.4	Field 1.5.1	partyId	Section A.4.5	Field 1.5.1	partyId	Section A.4.6	Field 1.1	messageId		Field 1.2	sentBy	Section A.5.6	Field 1.1	messageId	Section A.6.1.1	Field 2	tr:tradeParty1		Field 3	tr:tradeParty2	Section A.6.1.2	Field 2	agreementDate		Field 6	tr:tradeParty1		Field 7	tr:tradeParty2	Section A.6.1.3	Field 2	agreementDate	Section A.6.1.6	Field 2	tr:tradeParty1		Field 3	tr:tradeParty2		Field 4	tr:backloadingDate	Section A.6.1.7	Field 1	tr:relinkFrom		Field 2	tr:relinkTo	Section A.6.1.8	Field 1	tr:tradeId		Field 2	tr:suppressUncertainIndicator	Section A.6.2	Field 1.2.2.1	partyReference		Field 1.2.2.2	role		Field 1.2.18	tr:referenceBranch		Field 1.3	tradeDate		Field 9.1.1	payerPartyReference		Field 9.1.3	paymentDetail		Field 9.1.3.1	paymentAmount		Field 9.1.3.2	paymentRule		Field 9.2.1	payerPartyReference		Field 9.2.3	paymentDetail		Field 9.2.3.1	paymentAmount		Field 9.2.3.2	paymentRule
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Appendix A - Trade Submission Through XML Document (Reporting)			1.2
5. cont'd	Below fields are involved updates on description / cardinality / data type / field reference number in each corresponding section.		
	Section A.6.3.1	Field 3	assetClass
		Field 4.5.11.1	periodMultiplier
		Field 4.6.3.1	periodMultiplier
		Field 4.6.7.2	period
		Field 4.7.3.2	period
		Field 4.7.4.2	period
		Field 4.7.5.2	period
		Field 4.7.6.1	period
		Field 4.8.1.1.1	notionalStepSchedule
		Field 4.8.1.3	fixedRateSchedule
		Field 4.8.1.5a.1	floatingRateIndex
		Field 4.8.1.5a.2.2	period
		Field 4.8.1.5a.4	spreadSchedule
		Field 4.9.2.1.2.2	period
		Field 4.9.2.3.2	amount
		Field 4.9.3.1.2.2	period
		Field 4.9.3.3.2	amount
		Field 8.5	paymentAmount
	Section A.6.3.2	Field 3	assetClass
		Field 10.1	settlementCurrency
		Field 10.2.1.1	currency1
		Field 10.2.1.2	currency2
		Field 10.2.1.3	quoteBasis
	Section A.6.4.1	Field a.2.1	businessDayConvention
	Section A.6.4.2	Field b.1	businessDayConvention
	Section A.6.4.5	Field f.3	tradeId, @tradeIdScheme
6.	Below section(s) are involved updates on field location in XML		
	Section(s) Involved : A.4.3, 4.4, A.7		
	“eventActivityReport” is updated to “tr:eventActivityReport”		
	Section(s) Involved : A.4.3, 4.5, A.7		
	“eventActivityReportRetracted” is updated to “tr:eventActivityReportRetracted”		
	Section(s) Involved : A.5.3, A.5.4, A.7		
	“eventActivityReportStatus” is updated to “tr:eventActivityReportStatus”		
7.	<u>Field(s) which are removed from the corresponding section</u>		
	Section A.6.2	Field 9.1.2	receiverPartyReference
		Field 9.2.2	receiverPartyReference

Appendix B - Trade Submission Through CSV Format (Reporting)		1.2
1.	In section B.1, the description of Suppress Uncertain Event is updated.	
2.	In section B.2.1, Non Amendable Fields are highlighted.	
3.	Section B.2.2 is added for the Fields Data Type Definition in CSV submission.	
Appendix C - EXCEL Templates (Reporting), where applicable		1.2
1.	“Version” and “Last Update Date” are updated in the Introduction Tab of all templates	
2.	Below data-fields are involved updates on description / format in the Field Definition – File Tab of all templates <ul style="list-style-type: none"> - Field 5 Submitting Party (ID) - Field 7 Reporting Party (ID) - Field 8 Number of Trade Event Requests 	
3.	Below data-fields are involved updates on description / cardinality / format / examples / event applicability / FpML path / Grouping of data fields or sub fields in the Field Definition - Event Tab of each corresponding template Template_1- IRS_FloatingvsFixed_NewTrade_Amendment_Backloading_Reporting.xlsx <ul style="list-style-type: none"> • Non Amendable Fields are highlighted in Introduction Tab • <u>Field(s) which involves updates</u> <ul style="list-style-type: none"> - Field 1 Action - Field 5 Event Request ID - Field 7,8 Reporting For [ID, Party Name] - Field 9 Agent Event Reference - Field 10 User Event Reference - Field 11 Backloading Date - Field 14 User Trader Reference - Field 16 Agreement Date - Field 36 Agent Trade Reference - Field 37 User Trade Reference - Field 42 Confirmation Platform ID - Field 67 Reference Branch of Trade Party - Field 68 Reference Branch of Counter Trade Party - Field 73,76 Trade Party 1 / 2 [ID] - Field 97 Asset Class - Field 118 Independent Amount Percentage - Field 124 Linked Independent Amount Percentage - Field 138, 141 Floating / Fixed Leg Payer [ID] - Field 154, 219 Calculation Period Frequency - Field 156, 221 Payment Frequency - Field 173 Reset Frequency 	

Appendix C - EXCEL Templates (Reporting), where applicable		1.2
3. cont'd	Template_2- IRS_FloatingvsFloating_NewTrade_Amendment_Backloading_Reporting.xlsx <ul style="list-style-type: none">Non Amendable Fields are highlighted in Introduction TabField(s) which involves updates<ul style="list-style-type: none">Field 1 ActionField 5 Event Request IDField 7,8 Reporting For [ID, Party Name]Field 9 Agent Event ReferenceField 10 User Event ReferenceField 11 Backloading DateField 14 User Trade ReferenceField 16 Agreement DateField 36 Agent Trade ReferenceField 37 User Trade ReferenceField 42 Confirmation Platform IDField 67 Reference Branch of Trade PartyField 68 Reference Branch of Counter Trade PartyField 73, 76 Trade Party 1 / 2 [ID]Field 97 Asset ClassField 118 Independent Amount PercentageField 124 Linked Independent Amount PercentageField 138, 141 Floating Rate Payer 1 / 2 [ID]Field 154, 219 Calculation Period FrequencyField 156, 221 Payment FrequencyField 173, 238 Reset Frequency	
	Template_3-FX_NDF_NewTrade_Amendment_Backloading_Reporting.xlsx <ul style="list-style-type: none">Non Amendable Fields are highlighted in Introduction TabField(s) which involves updates<ul style="list-style-type: none">Field 1 ActionField 5 Event Request IDField 7,8 Reporting For [ID, Party Name]Field 9 Agent Event ReferenceField 10 User Event ReferenceField 11 Backloading DateField 14 User Trade ReferenceField 16 Agreement DateField 36 Agent Trade ReferenceField 37 User Trade ReferenceField 42 Confirmation Platform IDField 49 Executing Broker / Prime BrokerField 50 Counterparty Executing Broker / Prime BrokerField 69 Reference Branch of Trade PartyField 70 Reference Branch of Counter Trade PartyField 75, 78 Trade Party 1 / 2 [ID]Field 99 Asset ClassField 138, 143 Exchange Currency 1 / 2 Payer Party [ID]Field 157 Quoted Currency Pair - Quoted Currency Pair Currency 1Field 158 Quoted Currency Pair - Quoted Currency Pair Currency 2Field 159 Quoted Currency Pair - Quoted Currency Pair Quote Basis	

Appendix C - EXCEL Templates (Reporting), where applicable	1.2
3. cont'd	<p>Template_4-All_Full_Termination_Partial_Termination_Reporting.xlsx</p> <ul style="list-style-type: none"> • <u>Field(s) which involves updates</u> <ul style="list-style-type: none"> - Field 1 Action - Field 5 Event Request ID - Field 7,8 Reporting For [ID, Party Name] - Field 9 Agent Event Reference - Field 10 User Event Reference - Field 13 User Trade Reference - Field 15 Agreement Date <p>Template_5-All_Withdrawal_Quit_Reporting.xlsx</p> <ul style="list-style-type: none"> • <u>Field(s) which involves updates</u> <ul style="list-style-type: none"> - Field 1 Action - Field 5 Event Request ID - Field 7,8 Reporting For [ID, Party Name] - Field 9 Agent Event Reference - Field 10 User Event Reference - Field 13 User Trade Reference <p>Template_6-All_Relink_Reporting.xlsx</p> <ul style="list-style-type: none"> • <u>Field(s) which involves updates</u> <ul style="list-style-type: none"> - Field 1 Action - Field 5 Event Request ID - Field 7,8 Reporting For [ID, Party Name] - Field 9 Event Reference - Field 10 Agent Event Reference - Field 11 User Event Reference - Field 12 Relink From - Field 13 Relink To <p>Template_7-All_Suppress_Uncertain_Reporting.xlsx</p> <ul style="list-style-type: none"> • <u>Field(s) which involves updates</u> <ul style="list-style-type: none"> - Field 1 Action - Field 2 Trade Event - Field 5 Event Request ID - Field 6-8 Reporting For [Type, ID, Party Name] - Field 9 Agent Event Reference - Field 10 User Event Reference - Field 11 Trade Reference - Field 12 Suppress Uncertain Indicator <p>Ref-Response_Reporting.xlsx</p> <ul style="list-style-type: none"> • <u>Field(s) which involves updates</u> <ul style="list-style-type: none"> - Field E3 Sent By

Appendix D - Validation Rules (Reporting)	1.2
1.	<p>Below rules are added in regard to new system functionality, including Relink, Suppress Uncertain and Originating Relationship: hktr-event-busi-123-r; hktr-event-busi-130-r; hktr-event-busi-163-r</p> <p>Below rules are added to specify conditions where change of trade parties are allowed: hktr-event-busi-132-r; hktr-event-busi-152-r; hktr-event-busi-159-r</p> <p>Below rules are added to enhance the basic validations on required fields: hktr-event-busi-156-r; hktr-event-busi-157-r; hktr-event-busi-164-r</p> <p>Below rules are added for control purpose: hktr-fpml-misc-16-r; hktr-fpml-misc-18-r; hktr-gen-busi-48-r; hktr-event-busi-93-r; hktr-event-busi-153-r; hktr-event-busi-154-r; hktr-event-busi-158-r; hktr-event-busi-161-r; hktr-event-busi-162-r</p>
2.	<p>Below rules are removed to facilitate the input of UTI / overnight indexed swap: hktr-gen-busi-42-r; hktr-gen-busi-44-r; hktr-ird-busi-1-r</p> <p>Below rules are removed and reorganized: fpml-idref-11-r; hktr-event-busi-96-r</p> <p>Below rules are replaced with conditional checking of fields: hktr-gen-busi-8-r; hktr-gen-busi-9-r; hktr-gen-busi-13-r</p>
3.	<p>Below rules are adjusted to enhance the accuracy of validation: hktr-fpml-misc-14-r; hktr-gen-busi-27-r; hktr-gen-busi-31-r; hktr-event-busi-1-r; hktr-event-busi-92-r; hktr-event-busi-144-r; hktr-event-busi-151-r</p> <p>Below rules are revised to loosen the usage rule of various trade references: hktr-gen-busi-3-r; hktr-gen-busi-4-r; hktr-gen-busi-7-r; hktr-gen-busi-20-r</p> <p>Below rules are updated on descriptions or field location; there is no change in the logic of rules: fpml-shared-18-r; hktr-fpml-misc-2-r; hktr-fpml-misc-3-r; hktr-fpml-misc-5-r; hktr-fpml-misc-6-r; hktr-fpml-misc-13-r; hktr-fpml-ird-7-r; hktr-gen-busi-5-r; hktr-gen-busi-6-r; hktr-gen-busi-10-r; hktr-gen-busi-11-r; hktr-gen-busi-14-r; hktr-gen-busi-38-r; hktr-gen-busi-39-r; hktr-event-busi-12-r; hktr-event-busi-14-r; hktr-event-busi-49-r; hktr-event-busi-67-r; hktr-event-busi-108-r; hktr-event-busi-111-r; hktr-event-busi-113-r; hktr-event-busi-133-r; hktr-event-busi-135-r; hktr-event-busi-139-r; hktr-event-busi-143-r; hktr-event-busi-145-r; hktr-event-busi-148-r; hktr-ird-busi-4-r; hktr-ird-busi-5-r</p>

Appendix E – Schemas and Examples in XML Format (Reporting)		1.2
1.	More trade event examples in XML format are provided for references.	
2.	Extended FpML schemas are provided for more references. The name of Appendix E is also thus renamed.	
Appendix F – Ref - Enumerations and Coding Schemes (Reporting)		1.2
1.	Below coding schemes / enumerated types are updated to provide further clarification in requirement <ul style="list-style-type: none"> • PartyIdentifierType • CPIIdentifier “Version” and “Last Update Date” are updated correspondingly.	
2.	Case Sensitive approach is highlighted. Both enumerated values and coding schemes are case sensitive. Incorrect case inputs will cause trade rejected.	