

Important note for using AIDG FpML for trade and valuation reporting

The below table has listed the amendments to the technical items in the AIDG which will supersede the corresponding items in AIDG version 1.5.2 (i) Trade reporting in FpML 5.5, (ii) Trade reporting in FpML 5.7 and (iii) Valuation reporting in FpML 5.5. TR members please refer to the below updates for trade & valuation reporting to HKTR. Should you have any enquiries on the above, please contact the HKTR at 8100 3115 or email to hktr@hkma.gov.hk.

Documentation Involved	Section	Field Reference Number	Field Name/Attribute Name	Original Field location/ Field name/ Description / FpML path	Updated Field location/ Field name/ Description / FpML path
AIDG v1.5.2 Appendix A - FpML5.5 and FpML5.7 (for common fields)	A.4.2	1.7	@purposeScheme	@purposeScheme	This attribute is removed due to redundancy
	A.4.4	1.5.3	@countryScheme	/tr:eventActivityReport/party	The field location is revised to /tr:eventActivityReport/party/country
	A.4.6	1.1	@messageId	-	The field location is revised to /header/messageId
	A.6.4.1	-	UTI – Issuer ID (for trade correlation)	[Amendment] /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme ="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier"	The FpML path is revised to
	A.6.4.4 (For FpML 5.7)				[Amendment] /trade/tradeHeader/partyTradeIdentifier/issuer/@issuerIdScheme ="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier"
	A.6.4.5 (For FpML 5.5)		UTI – Issuer ID (for non-trade correlation)	/trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme ="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier"	The FpML path is revised to
					/trade/tradeHeader/partyTradeIdentifier/issuer/@issuerIdScheme ="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier"
	A.6.4.1	-	UTI – UTI value (for non-trade correlation)	[Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme ="http://www.hkicl.com.hk/scheme/hktr/new-unique-transaction-identifier"	The FpML path for Amendment event is revised to
			Prior UTI - Issuer ID	/trade/tradeHeader/partyTradeIdentifier/issuer/@issuerScheme ="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier"	The FpML path is revised to
			Prior UTI - UTI value	[New Trade / Backloading] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme ="http://www.fpml.org/coding-scheme/external/prior-unique-transaction-identifier " [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme ="http://www.hkicl.com.hk/scheme/hktr/new-prior-unique-transaction-identifier"	The FpML paths for New Trade, Backloading and Amendment event are revised to
			UTI-TID	[New Trade / Backloading] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme ="http://www.hkicl.com.hk/scheme/hktr/unique-transaction-identifier-unique-trade-id " [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme ="http://www.hkicl.com.hk/scheme/hktr/new-unique-transaction-identifier-unique-trade-id"	The FpML paths for New Trade, Backloading and Amendment event are revised to
					[New Trade / Backloading] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme ="http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id " [Amendment] /trade/tradeHeader/partyTradeIdentifier/tradeId/@tradeIdScheme ="http://www.hkicl.com.hk/scheme/new-unique-transaction-identifier-unique-trade-id"
AIDG v1.5.2 Appendix A - FpML5.5	A.6.3.3.4	6.1.1.1	@currencyScheme	/tr:dividendSwapExtension/tr:nominalAmount/tr:currency	The field location is revised to /tr:dividendSwapExtension/tr:nominalAmount/currency
	A.6.3.3.5.1	a.1.1b.1	@instrumentIdScheme	http://www.fpml.org/spec/2003/instrument-id-valoren (Valoren)	The description for the possible value "Valoren" is revised to - http://www.fpml.org/spec/2002/instrument-id-valoren
	A.7	-	counterPartyOriginScheme productTypeScheme	counterPartyOriginScheme -	The attribute name is revised to counterPartyOriginScheme as it's case sensitive The attribute "productTypeScheme" is added into A.7 for completeness http://www.fpml.org/coding-scheme/product-taxonomy
AIDG v1.5.2 Appendix A - FpML5.7	A.6.2	8.2.1	masterConfirmationType	@masterAgreementVersionScheme	The field name is revised to @masterConfirmationTypeScheme
	A.6.3.2.4.9	cm.7.1	instrumentId	@commodityReferencePriceScheme	The field name is revised to @instrumentIdScheme
AIDG V1.5.2 Appendix G for FpML 5.5	G.4.2	1.7	purposeScheme	@purposeScheme	This attribute is removed due to redundancy
	G.6	-	Trade Reference (for trade correlation)	/tr:valuationReportRetracted/tradeValuationItem/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/trade-ref"	The FpML path is revised to /tr:valuationReportRetracted/partyTradeIdentifier/tradeId/@tradeIdScheme ="http://www.hkicl.com.hk/scheme/hktr/trade-ref"
			Agent Trade Reference (for trade correlation)	/tr:valuationReportRetracted/tradeValuationItem/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"	The FpML path is revised to /tr:valuationReportRetracted/partyTradeIdentifier/tradeId/@tradeIdScheme ="http://www.hkicl.com.hk/scheme/hktr/agent-trade-ref"
			User Trade Reference (for trade correlation)	/tr:valuationReportRetracted/tradeValuationItem/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref"	The FpML path is revised to /tr:valuationReportRetracted/partyTradeIdentifier/tradeId/@tradeIdScheme ="http://www.hkicl.com.hk/scheme/hktr/user-trade-ref"
			UTI – Issuer ID (for trade correlation)	/tr:valuationReportRetracted/tradeValuationItem/partyTradeIdentifier/issuer/@issuerScheme="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier"	The FpML path is revised to /tr:valuationReportRetracted/partyTradeIdentifier/issuer/@issuerScheme ="http://www.fpml.org/coding-scheme/external/cftc/issuer-identifier"
			UTI – UTI value (for trade correlation)	/tr:valuationReportRetracted/tradeValuationItem/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier "	The FpML path is revised to /tr:valuationReportRetracted/partyTradeIdentifier/tradeId/@tradeIdScheme ="http://www.fpml.org/coding-scheme/external/unique-transaction-identifier "
			UTI-TID (for trade correlation)	/tr:valuationReportRetracted/tradeValuationItem/partyTradeIdentifier/tradeId/@tradeIdScheme="http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id"	The FpML path is revised to /tr:valuationReportRetracted/partyTradeIdentifier/tradeId/@tradeIdScheme ="http://www.hkicl.com.hk/scheme/unique-transaction-identifier-unique-trade-id"
AIDG v1.5.2 hkicl-tr-doc.xsd under trade reporting for FpML5.5 and FpML5.7 & valuation reporting for FpML 5.5	-	-	tr:compression tr:offshoreCurrencyIndicator	-	The field "tr:compression" and "tr:offshoreCurrencyIndicator" are added into the xsd file for completeness (Note: the updated XSD file can be provided upon request)
AIDG v1.5.2 hkicl-tr-valuation-reporting.xsd under trade reporting for FpML5.5	-	-	reportingFor, tradeParty1, tradeParty2	Fields "reportingFor", "tradeParty1", "tradeParty2" are included in the XSD	The fields are removed from the xsd file due to redundancy (Note: the updated XSD file can be provided upon request)