

Change Log from AIDG version 1.6 to 1.7 (Reporting)

No	AIDG 1.7 Version	Document Name	Section	Change Description
				<p>This change log states the update on HKTR specification from AIDG v1.6 to v1.7. It mainly includes the following:</p> <ul style="list-style-type: none"> - Updated the Coding Scheme to align with the FpML recent version 1.16 and to support HKTR proprietary value "Proprietary rates" under coding scheme "FloatingRateIndex" - Removed Party Identifier Type "MaskedPartyID" as it is no longer valid for reporting purpose - Revised the field length requirement of the data fields supported Legal Entity Identifier (LEI) input to 20 characters to align with the international standard on LEI - Updated the validation rules in response to the industry feedbacks (hktr-event-busi-35-r and hktr-event-busi-98-r) and cessation of Matching and Confirmation Service from 5 May 2018 (hktr-file-name-2, hktr-file-header-7, hktr-file-header-9 and hktr-file-header-10).
1	AIDG 1.7	HKTR Administration and Interface Development Guide (Reporting Service) version 1.7	2.1.3 Supported File Format for Trade Submission 2.2.2.2 Valuation Requests support in CSV 4.8 Return Code	<ul style="list-style-type: none"> • Revised the version of excel templates • Revised the error description of below error code: DR4213 • Removed the below return codes and corresponding error description: DR4045, DR4140
2		Appendix D - Validation Rules (Reporting)	D.2.1 Submitted File Name D.2.2 File Header and File Content D.2.3.2 FpML and CSV common rules - General D.2.3.3 FpML and CSV common rules - Events	<ul style="list-style-type: none"> • Refined the description of the below validation rule on submitted file name: hktr-file-name-2 • Refined the description of the below validation rules on file header and file content: hktr-file-header-7, hktr-file-header-9, hktr-file-header-10 • Refined the description of the below validation rule on FpML and CSV submission: hktr-gen-busi-39-r • Removed below validation rules on FpML and CSV submission: hktr-event-busi-35-r, hktr-event-busi-98-r
3		Appendix F – Reporting - Ref - Enumerations and coding schemes (Reporting)	Coding Schemes	<ul style="list-style-type: none"> • Added new codes in the following coding schemes to align with latest FpML standard: "AssetClass", "BusinessCenter", "CommodityBusinessCalendar", "CommodityPriceQuoteUnits", "CommodityReferencePrice", "Currency", "FloatingRateIndex", "InflationIndexSource", "InterpolationMethod", "MasterAgreementType", "PartyRole", "PriceQuoteUnits", "ProductTaxonomy", "ProductType", "SettlementRateOption" For details of updates, please refer to the track changes version of the Appendix F i.e. "AIDG v1.7 Appendix F - Reporting - Ref - Enumerations and Coding Schemes (Track Changes Version)" in the AIDG version 1.7. New columns named "Code with changes" and "Effective date" are added into the corresponding tab to indicate the change details of the scheme. • Updated description of codes in the following coding schemes to align with latest FpML standard: "AssetMeasure", "BusinessCenter", "CollateralType", "CommodityMetalProductType", "CommodityPriceQuoteUnits", "CommodityReferencePrice", "Currency", "InterpolationMethod", "MasterAgreementType", "PartyRole", "PriceQuoteUnits", "SettlementRateOption" For details of updates, please refer to the track changes version of the Appendix F i.e. "AIDG v1.7 Appendix F - Reporting - Ref - Enumerations and Coding Schemes (Track Changes Version)" in the AIDG version 1.7. New columns named "Code with changes" and "Effective date" are added into the corresponding tab to indicate the change details of the scheme. • Added a new code "Proprietary rates" in the coding scheme "FloatingRateIndex" to support other code values not covered in the FpML standard • Changed the field length requirement of the "LEI" input in the coding scheme "PartyIdentifierType" to align with the international standard on LEI • Removed the code "MaskedPartyID" in the coding scheme "PartyIdentifierType" as it is no longer supported by the HKTR
4	AIDG 1.7 CSV 2.1 / Excel 2.8 for Trade Reporting	Appendix B - Trade Submission Through CSV Format (Reporting) CSV2.1	-	-
		Appendix C Template 1 to 10 - IR FX EQ Standard and Other CSV2.1 Excel2.8	Field Definition - File	• Revised the field length requirement of "Submitting Party (ID)" and "Reporting Party (ID)"
		Appendix C Template 1 to 6 - IR FX EQ Standard and Other CSV2.1 Excel2.8	Field Definition - Event	• Removed relevant description for "MaskedPartyID" under column "Element - Required/ Optional/ Conditional"
		Appendix C - Ref - Response CSV2.1 Excel2.8	Field Definition - File	• Revised the field length requirement of "Recipient (ID)" and "Reporting Party (ID)"
			Field Definition - Event	• Revised the field length requirement of "Send To (ID)" and "On Behalf Of (ID)"
5	AIDG 1.7 FpML 5.5 for Trade Reporting	Appendix A - Trade Submission Through XML Document (Reporting) FpML5.5	A.4.2 trdoc:requestDocumentHeader Component	<ul style="list-style-type: none"> • Revised the data type (field length requirement) for field "trdoc:submittingParty" (field no. 1.3) • Revised the data type (field length requirement) for field "trdoc:reportingParty" (field no. 1.4)
			A.4.4 eventActivityReport Component	<ul style="list-style-type: none"> • Removed "Masked Party" from Description for field "partyId" (field no.1.5.1) • Removed masked party ID from Usage Rule for field "@partyIdScheme" under /tr:eventActivityReport/party/partyId (field no.1.5.1) • Removed the rule "Masked party is not allowed" from Usage Rule for field "@href" under /tr:eventActivityReport/tr:reportingFor/tr:tradePartyReference (field no.1.6.1)
			A.4.6 NotificationMessageHeader Component	• Revised the data type (field length requirement) for field "sentBy" (field no. 1.2)
			A.5.2 trdoc:responseDocumentHeader Component	<ul style="list-style-type: none"> • Revised the data type (field length requirement) for field "trdoc:replyToParty" (field no. 1.3) • Revised the data type (field length requirement) for field "trdoc:reportingParty" (field no. 1.4)
			A.5.4 eventActivityReportStatus Component	• Revised the data type (field length requirement) for field "partyId" (field no. 1.6.1)
			A.5.6 ResponseMessageHeader (for Reporting) Component	• Revised the data type (field length requirement) for field "sendTo" (field no. 1.4)
			A.6.2 Reporting - Trade	• Removed "masked party" from Description for field "partyReference" (field no. 1.2.2.1)
			A.7 Summary on Coding Schemes	• Removed "masked-party-id" from Coding scheme URI and Usage for attribute name "partyIdScheme" under /tr:eventActivityReport/party/partyId
		Appendix E - Examples in XML Format (Reporting) FpML5.5	-	-
		Appendix E - Guidelines on using extended schema Trade FpML5.5	-	-
6	AIDG 1.7 CSV 3.0 / Excel 3.5 for Trade Reporting	Appendix B - Trade Submission Through CSV Format (Reporting) CSV3.0	-	-
		Appendix C Template 1 to 8 - CD CM Standard and Other CSV3.0 Excel3.5	Field Definition - File	• Revised the field length requirement of "Submitting Party (ID)" and "Reporting Party (ID)"
		Appendix C Template 1 to 4 - CD CM Standard and Other CSV3.0 Excel3.5	Field Definition - Event	• Removed relevant description for "MaskedPartyID" under column "Element - Required/ Optional/ Conditional"
		Appendix C - Ref - Response CSV3.0 Excel3.5	Field Definition - File	• Revised the field length requirement of "Recipient (ID)" and "Reporting Party (ID)"
			Field Definition - Event	• Revised the field length requirement of "Send To (ID)" and "On Behalf Of (ID)"

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				<p>This change log states the update on HKTR specification from AIDG v1.6 to v1.7. It mainly includes the following:</p> <ul style="list-style-type: none"> - Updated the Coding Scheme to align with the FpML recent version 1.116 and to support HKTR proprietary value "Proprietary rates" under coding scheme "FloatingRateIndex" - Removed Party Identifier Type "MaskedPartyID" as it is no longer valid for reporting purpose - Revised the field length requirement of the data fields supported Legal Entity Identifier (LEI) input to 20 characters to align with the international standard on LEI - Updated the validation rules in response to the industry feedbacks (hktr-event-busi-35-r and hktr-event-busi-98-r) and cessation of Matching and Confirmation Service from 5 May 2018 (hktr-file-name-2, hktr-file-header-7, hktr-file-header-9 and hktr-file-header-10).
7	AIDG 1.7 FpML 5.7 for Trade Reporting	Appendix A - Trade Submission Through XML Document (Reporting) FpML5.7	<p>A.4.2 trdoc:requestDocumentHeader Component</p> <p>A.4.4 eventActivityReport Component</p> <p>A.4.6 NotificationMessageHeader Component</p> <p>A.5.2 trdoc:responseDocumentHeader Component</p> <p>A.5.4 eventActivityReportStatus Component</p> <p>A.5.6 ResponseMessageHeader (for Reporting) Component</p> <p>A.6.2 Reporting - Trade</p> <p>A.6.3.2.4.9 Commodity</p> <p>A.7 Summary on Coding Schemes</p>	<p>• Revised the data type (field length requirement) for field "trdoc:submittingParty" (field no. 1.3)</p> <p>• Revised the data type (field length requirement) for field "trdoc:reportingParty" (field no. 1.4)</p> <p>• Removed "Masked Party" from Description for field "partyId" (field no.1.5.1)</p> <p>• Removed masked party ID from Usage Rule for field "@partyIdScheme" under /tr:eventActivityReport/party/partyId (field no.1.5.1)</p> <p>• Removed the rule "Masked party is not allowed" from Usage Rule for field "@href" under /tr:eventActivityReport/tr:reportingFor/tr:tradePartyReference (field no.1.6.1)</p> <p>• Revised the data type (field length requirement) for field "sentBy" (field no. 1.2)</p> <p>• Revised the data type (field length requirement) for field "trdoc:replyToParty" (field no. 1.3)</p> <p>• Revised the data type (field length requirement) for field "trdoc:reportingParty" (field no. 1.4)</p> <p>• Revised the data type (field length requirement) for field "partyId" (field no. 1.6.1)</p> <p>• Revised the data type (field length requirement) for field "sendTo" (field no. 1.4)</p> <p>• Removed "masked party" from Description for field "partyReference" (field no. 1.2.2.1)</p> <p>• Revised the description and the cardinality of the field @instrumentIdScheme (field no. cm.7.1) to reflect the system design</p> <p>• Removed "masked-party-id" from Coding scheme URI and Usage for attribute name "partyIdScheme" under /tr:eventActivityReport/party/partyId</p>
		Appendix E - Examples in XML Format (Reporting) FpML5.7	-	-
		Appendix E - Guidelines on using extended schema Trade FpML5.7	-	-
8	AIDG 1.7 CSV 2.2 / Excel 2.9 for Valuation Reporting	Appendix B - Valuation Submission Through CSV Format (Reporting) CSV2.2	-	-
		Appendix C Template - Valuation (Reporting) CSV2.2 Excel2.9	Field Definition - File	• Revised the field length requirement of "Submitting Party (ID)" and "Reporting Party (ID)"
		Appendix C - Ref-Response (Reporting) CSV2.2 Excel2.9	Field Definition - File	• Revised the field length requirement of "Recipient (ID)" and "Reporting Party (ID)"
			Field Definition - Valuation	• Revised the field length requirement of "Send To (ID)" and "On Behalf Of (ID)"
9	AIDG 1.7 FpML 5.5 for Valuation Reporting	Appendix G - Valuation Submission Through XML Document FpML5.5	<p>G.4.2 trdoc:requestDocumentHeader Component</p> <p>G.4.4 valuationReport Message</p> <p>G.4.5 valuationReportRetracted Message</p> <p>G.4.6.1 NotificationMessageHeader Component</p> <p>G.5.2 trdoc:responseDocumentHeader Component</p> <p>G.5.4 valuationReportAcknowledgement Component</p> <p>G.5.6.1 NotificationMessageHeader / ExceptionMessageHeader Component</p> <p>G.7 Summary of Coding Schemes</p>	<p>• Revised the data type (field length requirement) for field "trdoc:submittingParty" (field no. 1.3)</p> <p>• Revised the data type (field length requirement) for field "trdoc:reportingParty" (field no. 1.4)</p> <p>• Removed "Masked Party" from Description for field "partyId" (field no.1.4.1)</p> <p>• Removed masked party ID from Usage Rule for field "@partyIdScheme" under /valuationReport/ party/partyId (field no.1.4.1)</p> <p>• Removed "Masked Party" from Description for field "partyId" (field no.1.4.1)</p> <p>• Removed masked party ID from Usage Rule for field "@partyIdScheme" under /tr:valuationReportRetracted/party/partyId (field no.1.4.1)</p> <p>• Revised the data type (field length requirement) for field "sentBy" (field no. 1.2)</p> <p>• Revised the data type (field length requirement) for field "trdoc:replyToParty" (field no. 1.3)</p> <p>• Revised the data type (field length requirement) for field "trdoc:reportingParty" (field no. 1.4)</p> <p>• Revised the data type (field length requirement) for field "partyId" (field no. 1.4.1)</p> <p>• Revised the data type (field length requirement) for field "sendTo" (field no. 1.4)</p> <p>• Removed "masked-party-id" from Coding scheme URI and Usage for attribute name "partyIdScheme" under /valuationReport/party/partyId</p>
		Appendix H - Examples in XML Format FpML5.5	-	-
		Appendix H - Guidelines on using extended schema Valuation FpML5.5	-	-