

Change Log from AIDG version 1.5.3 to 1.6 (Reporting)

No	AIDG 1.6 Version	Document Name	Section	Change Description This change log states the update on HKTR specification from AIDG v1.5.3 to v1.6. It mainly includes the following: - Updated the existing coding Scheme "FloatingRateIndex" to align with the FpML version 1.114 published on 27 March 2020 - Updated the supported Microsoft Office Excel Version to 2013, 2016 or 2019 (Note: Microsoft has announced that starting from 13 October 2020, it will not continue providing technical support and security updates for the Microsoft Office 2010 including Microsoft Excel 2010. Therefore, TR members who are using Microsoft Excel 2010 to process the AIDG excel templates are encouraged upgrading the Microsoft Excel to more recent version for trade reporting on or before that day.)
1	AIDG 1.6	HKTR Administration and Interface Development Guide (Reporting Service) version 1.6	2.1.3 Supported File Format for Trade Submission	• Revised the version of excel templates
			2.2.2.2 Valuation Requests support in CSV	
			2.5.3 Client Software/Token Requirements	
2		Appendix F – Reporting - Ref - Enumerations and coding schemes (Reporting)	Coding Schemes	• Updated the supported Microsoft Office Excel Version and Microsoft Windows Version • Update of the existing coding scheme "FloatingRateIndex" to align with the FpML Coding Schemes version 1.114 published on 27 March 2020. For details of updates, please refer to the track changes version of the Appendix F i.e. "AIDG v1.6 Appendix F - Reporting - Ref - Enumerations and Coding Schemes (Track Changes Version)" in the AIDG version 1.6. A new column "Code with changes" is added into the corresponding tab to indicate the change details of the scheme.
3	AIDG 1.6 CSV 2.1 / Excel 2.7 for Trade Reporting	Appendix C Template 1 to 10 - IR FX EQ Standard and Other CSV2.1 Excel2.7	Introduction	• Updated the supported Microsoft Office Excel Version to 2013, 2016 or 2019
		Appendix C Template 1 and 2 - IR Standard and IR Other CSV2.1 Excel2.7	Field Definition - Event	• Extended the field length of "Floating Rate Index" data fields to X(255)
		Appendix C Template 2 – IR Other (New Trade, Amendment, Backloading) (Reporting) CSV2.1 Excel2.7		• Updated the data field description of data fields "Floating Rate Index"
		Appendix C Template 5 - EQ Standard (New Trade, Amendment, Backloading) (Reporting) CSV2.1 Excel2.7		• Extended the field length of "Floating Rate Option" data fields to X(255)
4	AIDG 1.6 FpML 5.5 for Trade Reporting	Appendix A - Trade Submission Through XML Document (Reporting) FpML5.5	A.6.3.1.1 Reporting - Interest Rate Swap – Basis Swap/Floating vs Fixed/Fixed vs Fixed/OIS	• Revised the data type (field length) for field "floatingRateIndex" to xsd:normalizedString (255)
			A.6.3.1.3 Reporting - Interest Rate Swap – Inflation	
			A.6.3.1.5 Reporting - Interest Rate – Floor & Cap	
			A.6.3.1.6 Reporting - Interest Rate – FRA	
			A.6.3.3.2 Reporting - Equity – Equity Swap	
5	AIDG 1.6 CSV 3.0 / Excel 3.4 for Trade Reporting	Appendix C Template 1 to 8 - CD CM Standard and Other CSV3.0 Excel3.4	Introduction	• Updated the supported Microsoft Office Excel Version to 2013, 2016 or 2019
6	AIDG 1.6 CSV 2.2 / Excel 2.8 for Valuation Reporting	Appendix C Template - Valuation (Reporting) CSV2.2 Excel2.8	Introduction	• Updated the supported Microsoft Office Excel Version to 2013, 2016 or 2019