

## Change Log from AIDG version 1.7 to 1.8 (Reporting)

No	AIDG 1.8 Version	Document Name	Section	Change Description
				<b>Change Description</b> This change log states the update on HKTR specification from AIDG v1.7 to v1.8. It mainly includes the following: - Renamed "Unique Transaction Identifier (UTI)" to "Unique Transaction Identifier - Unique Swap Identifier (UTI-USI)" and "Prior-UTI" to "Prior-UTI-USI" in the corresponding documents and data fields in the templates - As the outdated reporting templates (i.e. file format version - CSV1.0, CSV 2.0 and FpML 5.2) published in the previous AIDG version will no longer be supported by the HKTR system, the corresponding trade submission will be rejected by the HKTR system. The associated note and validation rules are therefore revised accordingly - Updated the coding schemes supported in the HKTR reporting templates
1	AIDG 1.8	HKTR Administration and Interface Development Guide (Reporting Service) version 1.8	2.1.3 Supported File Format for Trade Submission 2.2.2.2 Valuation Requests support in CSV 2.2.5.3 Correlation of Trade and Valuation Data 4.8 Return Code 4.9 Reporting of Zero coupon swap using the "Known Amount" field	• Revised the version of excel templates • Renamed UTI to UTI-USI in trade reference types • Renamed UTI to UTI-USI in the description of the below return codes DR4043, DR4179, DR4181, DR4233, DV4008, DV4009, MT4503 • Removed the below return codes and corresponding error descriptions as the codes are applicable to CSV 1.0 and FpML 5.2 only PT0003, MT1004, MT1008, MT1016, MT1047, MT1048 • Revised the description in reporting interest rate swap
2		Appendix D - Validation Rules (Reporting)	D.1.6 ID / IDREF rules D.2.2 File Header and File Content D.2.3.1 FpML Specific Rules - Miscellaneous D.2.3.2 FpML and CSV common rules - General D.2.3.3 FpML and CSV common rules - Events D.2.3.4 FpML and CSV common rules - Interest Rate D.2.3.5 FpML and CSV common rules - Foreign Exchange D.2.4.3 FpML and CSV common rules - Valuation	• Removed the below validation rules which are applicable to FpML 5.2 only fpml-idref-8-r, fpml-idref-12-r, fpml-idref-26-r • Revised the supported version of FpML and CSV templates in the below validation rule hktr-file-header-1 • Revised the below validation rules to remove support of FpML 5.2 hktr-fpml-misc-1-r, hktr-fpml-misc-7-r, hktr-fpml-misc-11-r • Revised the description of the below validation rules to change from "ClearingService" to "ClearingOrganization" as "ClearingService" is applicable to FpML 5.2 only hktr-fpml-misc-14-r • Removed the below validation rules which are applicable to FpML 5.2 only hktr-fpml-ird-4-r, hktr-fpml-ird-5-r • Revised the description of the below validation rule to rename UTI to UTI-USI, Prior UTI to Prior UTI-USI hktr-fpml-misc-16-r • Renamed UTI to UTI-USI in the below validation rules hktr-gen-busi-4-r, hktr-gen-busi-31-r, hktr-gen-busi-48-r • Removed the below validation rules which are applicable to FpML 5.2 and CSV 1.0 only hktr-fid-fmt-1-r, hktr-fid-fmt-2-r • Revised the below validation rule to remove support of the FpML 5.2, CSV 1.0 and CSV 2.0 hktr-gen-1-r • Renamed UTI to UTI-USI and added UTI-TID in the CSV Location of Involved Field Group or Field of the below validation rules for documentation update purpose hktr-event-busi-1-r, hktr-event-busi-151-r, hktr-event-busi-163-r, hktr-event-busi-182-r, hktr-event-busi-183-r • Renamed UTI to UTI-USI and UTI Indicator to UTI-USI Indicator in the below validation rule hktr-event-busi-118-r • Revised the description of the below validation rules to remove the support of CSV 2.0 hktr-ird-busi-40-r, hktr-ird-busi-41-r, hktr-fx-busi-30-r • Renamed UTI to UTI-USI in the below validation rules hktr-vln-busi-8-r, hktr-vln-busi-9-r
3		Appendix F – Reporting - Ref - Enumerations and coding schemes (Reporting)	Coding Schemes Coding Scheme - "FloatingRateIndex"	• Added new codes in the coding scheme "InformationProvider" • Revised the supported codes in "PartyRole" (i.e. cease support of the codes "ClearingBroker" and "ClearingService" as they are applicable to CSV v1.0 and FpML v5.2 only) • Removed the coding schemes "ProductSubType" and "ProductType" as they are applicable to CSV v1.0 and FpML v5.2 only • Revised the description of the codes "HKTR" and "OTHERS" in the coding scheme "CPIdentifier" for information update • The coding scheme "FloatingRateIndex" has been updated on a bi-monthly basis from Feb 2021. For details of updates and changes, please refer to the announcements and the codes added with effective date after 7 Dec 2020 in the "Floating Rate Index Coding Scheme supported" file in the AIDG section of HKTR Info Page.
4	AIDG 1.8 CSV 2.1 / Excel 2.9 for Trade Reporting	Appendix B - Trade Submission Through CSV Format (Reporting) Appendix C Template 1 to 8 - IR FX EQ Standard and Other CSV2.1 Excel2.9 Appendix C Template 1 to 6 - IR FX EQ Standard and Other CSV2.1 Excel2.9 Appendix C Template 9 to 10 - IR FX EQ Standard and Other Appendix C - Ref - Response CSV2.1 Excel2.9	- Field Definition - Event Field Definition - Event - -	- • Revised data field name "Unique Transaction Identifier (UTI)" to "Unique Transaction Identifier - Unique Swap Identifier (UTI-USI)" • Revised data sub-field name from "UTI Value" to "UTI-USI Value" • Renamed "Unique Transaction Identifier (UTI)" to "Unique Transaction Identifier - Unique Swap Identifier (UTI-USI)" in field group description • Revised data field name "Unique Transaction Identifier (UTI) Indicator" to "Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) Indicator" • Renamed USI to UTI-USI in data field description for the below fields "Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) Indicator", "Unique Transaction Identifier - Unique Swap Identifier (UTI-USI)", "Prior - Unique Transaction Identifier - Unique Swap Identifier (UTI-USI)" and "Bilateral Comments" • Revised the format example of data field "Confirmation Platform ID" - -

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5	AIDG 1.8 FpML 5.5 for Trade Reporting	Appendix A - Trade Submission Through XML Document (Reporting) FpML5.5	Introduction	<ul style="list-style-type: none"> <li>Removed the note regarding support of FpML 5.2</li> </ul>
			A.6.1.1 Reporting - New Trade A.6.1.2 Reporting - Amendment A.6.1.6 Reporting - Backloading	<ul style="list-style-type: none"> <li>Renamed UTI to UTI-USI under the field description column</li> </ul>
			A.6.2 Reporting - Trade	<ul style="list-style-type: none"> <li>Removed the comparison of fields in partyTradeInformation between FpML 5.2 and FpML 5.5</li> <li>Revised the description of the field "role" to remove PartyRole values supported in FpML 5.2 (field no 1.2.2.2)</li> </ul>
			A.6.3.4.6 Reporting – Party Trade Identifier / Trade Identifier	Under the field description column <ul style="list-style-type: none"> <li>Renamed UTI to UTI-USI</li> <li>Renamed Prior-UTI to Prior-UTI-USI</li> </ul>
			A.6.4.1 Common for all asset classes (under New Trade event, Backloading event or Amendment event)	Under the field name column <ul style="list-style-type: none"> <li>Renamed UTI - Issuer ID to UTI-USI - Issuer ID</li> <li>Renamed UTI - UTI Value to UTI-USI - UTI-USI Value</li> <li>Renamed UTI Indicator to UTI-USI Indicator</li> <li>Renamed Prior UTI - Issuer ID to Prior UTI-USI - Issuer ID</li> <li>Renamed Prior UTI - UTI Value to Prior UTI-USI - UTI-USI Value</li> </ul>
			A.6.4.5 Termination event	Under the field name column <ul style="list-style-type: none"> <li>Renamed UTI - Issuer ID to UTI-USI - Issuer ID</li> <li>Renamed UTI - UTI Value to UTI-USI - UTI-USI Value</li> </ul>
			A.7 Summary on Coding Schemes	Under the usage column <ul style="list-style-type: none"> <li>Renamed UTI to UTI-USI and Prior-UTI to Prior-UTI-USI for attribute name "issuerIdScheme" under [PartyTradeIdentifier]/issuerId</li> <li>Renamed UTI to UTI-USI, USI to UTI-USI, Prior-UTI to Prior-UTI-USI for attribute name "tradeIdScheme" under [PartyTradeIdentifier]/tradeId</li> </ul>
		Appendix E - Examples in XML Format (Reporting) FpML5.5	-	-
		Appendix E - Guidelines on using extended schema Trade FpML5.5	-	-
6	AIDG 1.8 CSV 3.0 / Excel 3.6 for Trade Reporting	Appendix B - Trade Submission Through CSV Format (Reporting) CSV3.0	-	-
		Appendix C Template 1 to 6 - CD CM Standard and Other CSV3.0 Excel3.6	Field Definition - Event	<ul style="list-style-type: none"> <li>Revised data field name "Unique Transaction Identifier (UTI)" to "Unique Transaction Identifier - Unique Swap Identifier (UTI-USI)"</li> <li>Revised data sub-field name from "UTI Value" to "UTI-USI Value"</li> <li>Renamed "Unique Transaction Identifier (UTI)" to "Unique Transaction Identifier - Unique Swap Identifier (UTI-USI)" in field group description</li> </ul>
		Appendix C Template 1 to 4 - CD CM Standard and Other CSV3.0 Excel3.6	Field Definition - Event	<ul style="list-style-type: none"> <li>Revised data field name "Unique Transaction Identifier (UTI) Indicator" to "Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) Indicator"</li> <li>Renamed USI to UTI-USI in data field description for the below fields                "Unique Transaction Identifier - Unique Swap Identifier (UTI-USI) Indicator", "Unique Transaction Identifier - Unique Swap Identifier (UTI-USI)", "Prior - Unique Transaction Identifier - Unique Swap Identifier (UTI-USI)" and "Bilateral Comments"</li> <li>Revised the format example of data field "Confirmation Platform ID"</li> </ul>
		Appendix C Template 7 to 8 - CD CM Standard and Other CSV3.0 Excel3.6	-	-
		Appendix C - Ref - Response CSV3.0 Excel3.6	-	-
7	AIDG 1.8 FpML 5.7 for Trade Reporting	Appendix A - Trade Submission Through XML Document (Reporting) FpML5.7	Introduction	<ul style="list-style-type: none"> <li>Removed the note regarding support of FpML 5.2</li> </ul>
			A.6.1.1 Reporting - New Trade A.6.1.2 Reporting - Amendment A.6.1.6 Reporting - Backloading	<ul style="list-style-type: none"> <li>Renamed UTI to UTI-USI under the field description column</li> </ul>
			A.6.3.3.7 Reporting – Party Trade Identifier / Trade Identifier	Under the field description column <ul style="list-style-type: none"> <li>Renamed UTI to UTI-USI</li> <li>Renamed Prior-UTI to Prior-UTI-USI</li> </ul>
			A.6.4.1 Common for all asset classes (under New Trade event, Backloading event or Amendment event)	Under the field name column <ul style="list-style-type: none"> <li>Renamed UTI - Issuer ID to UTI-USI - Issuer ID</li> <li>Renamed UTI - UTI Value to UTI-USI - UTI-USI Value</li> <li>Renamed UTI Indicator to UTI-USI Indicator</li> <li>Renamed Prior UTI - Issuer ID to Prior UTI-USI - Issuer ID</li> <li>Renamed Prior UTI - UTI Value to Prior UTI-USI - UTI-USI Value</li> </ul>
			A.6.4.4 Termination event	Under the field name column <ul style="list-style-type: none"> <li>Renamed UTI - Issuer ID to UTI-USI - Issuer ID</li> <li>Renamed UTI - UTI Value to UTI-USI - UTI-USI Value</li> </ul>
			A.7 Summary on Coding Schemes	Under the usage column <ul style="list-style-type: none"> <li>Renamed UTI to UTI-USI and Prior-UTI to Prior-UTI-USI for attribute name "issuerIdScheme" under [PartyTradeIdentifier]/issuerId</li> <li>Renamed UTI to UTI-USI, USI to UTI-USI, Prior-UTI to Prior-UTI-USI for attribute name "tradeIdScheme" under [PartyTradeIdentifier]/tradeId</li> </ul>
		Appendix E - Examples in XML Format (Reporting) FpML5.7	-	-
		Appendix E - Guidelines on using extended schema Trade FpML5.7	-	-
8	AIDG 1.8 CSV 2.2 /	Appendix B - Valuation Submission Through CSV Format	-	-

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	<b>Excel 2.10 for Valuation Reporting</b>	Appendix C Template - Valuation (Reporting) CSV2.2 Excel2.10	Field Definition - Valuation	<ul style="list-style-type: none"><li>• Revised data field name "Unique Transaction Identifier (UTI)" to "Unique Transaction Identifier - Unique Swap Identifier (UTI-USI)"</li><li>• Revised data sub-field name from "UTI Value" to "UTI-USI Value"</li><li>• Renamed "Unique Transaction Identifier (UTI)" to "Unique Transaction Identifier - Unique Swap Identifier (UTI-USI)" in field group description</li></ul>
		Appendix C - Ref-Response (Reporting) CSV2.2 Excel2.10	-	-
9	<b>AIDG 1.8 FpML 5.5 for Valuation Reporting</b>	Appendix G - Valuation Submission Through XML Document FpML5.5	Introduction	• Removed the note regarding FpML 5.2
			G.4.6.4 PartyTradeldentifier Component	• Renamed UTI to UTI-USI under the field description column
			G.6 Fields that are subjected to mandatory reporting	Under the field name column <ul style="list-style-type: none"><li>• Renamed UTI - Issuer ID to UTI-USI - Issuer ID</li><li>• Renamed UTI - UTI Value to UTI-USI - UTI-USI Value</li></ul>
			G.7 Summary of Coding Schemes	Under the usage column <ul style="list-style-type: none"><li>• Renamed UTI to UTI-USI for attribute name "issuerIdScheme" under [PartyTradeldentifier]/issuerId</li><li>• Renamed UTI to UTI-USI, USI to UTI-USI for attribute name "tradeldScheme" under [PartyTradeldentifier]/tradeld</li></ul>
		Appendix H - Examples in XML Format FpML5.5	-	-
		Appendix H - Guidelines on using extended schema Valuation FpML5.5		