



2 November 2020

The Chief Executive
All Regulated Entities

Dear Sir / Madam,

OTC Derivatives Trade Repository of the HKMA
Updated Technical Specifications for Reporting

Further to my letter dated 8 July 2020 announcing that the revised Administrative and Interface Development Guide ("AIDG") version 1.7 was published in response to the update of the technical specifications under the over-the-counter (OTC) derivatives trade repository of the HKMA ("HKTR"), I am writing to announce that the corresponding macro program of AIDG version 1.7 is published and attached to this letter, which will start to apply from 7 December 2020.

In addition, in order to cope with the floating rate indices emerging from the markets from time to time, a regular update will be implemented to the coding scheme "FloatingRateIndex" supported in the HKTR system on a bi-monthly basis. For the detailed arrangement, please refer to the HKTR Info Page website.

If there are any questions, please contact the HKTR at (852) 8100 3115 or e-mail to hktr@hkma.gov.hk.

Thank you for your attention.

Yours faithfully,

Stanley Chan

Head, Payment Systems Operation Division
Financial Infrastructure Department

c.c. Ms Daphne Doo, Senior Director, Supervision of Markets, Securities and Futures Commission

Encl.