

Change Log from AIDG version 1.8 to 2.0 (Reporting)

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| | | | | <p>Change Description This change log states the update on HKTR specification from AIDG v1.8 to v2.0. It mainly includes the following:</p> <ul style="list-style-type: none"> - Made available the "Global Unique Transaction Identifier" (Global UTI) related data fields in anticipation of the global implementation of UTI - Enhanced the Equity templates to address market feedback and cater to regulatory needs (Fields "Settlement Type", "Floating Rate Option", "Designated Maturity Period") - Amended data field descriptions to accommodate the mandating of reporting specified field values and product types (IR templates Field "Floating Rate Index", EQ templates Field "Floating Rate Option", FX and EQ templates Fields "Special Terms") - Updated the coding schemes supported in the reporting templates - Upgraded the CSV version of the reporting templates <p>For details of the regulatory changes, please refer to the Proposed updates to the Technical Specifications for OTC Derivatives Trade Reporting communicated by local regulatory authorities to the reporting entities dated on 11 October 2021.</p> |
| 1 | AIDG 2.0 | HKTR Administration and Interface Development Guide (Reporting Service) version 2.0 | <div>2.1.3 Supported File Format for Trade Submission</div> <div>2.2.2.2 Valuation Requests support in CSV</div> <div>2.2.5.3 Correlation of Trade and Valuation Data</div> <div>2.5.3 Client Software/Token Requirements</div> <div>4.8 Return Code</div> | <ul style="list-style-type: none"> • Revised the latest CSV and Excel version of the reporting templates • Added Global UTI for trade correlation • Added Chrome as supported client software (Note: As announced in HKTR Info Page website on 24 Jan 2022, the supported window version and browser will be updated for accessing to the HKTR system from 09 Apr 2022) • Revised the return code description for Global UTI DR4179, DR4233, DV4008, DV4009, MT4503 • Added new return code for Global UTI DR4358 |
| 2 | | Appendix D - Validation Rules (Reporting) | <div>D.2.2 File Header and File Content</div> <div>D.2.3.1 FpML Specific Rules - Miscellaneous</div> <div>D.2.3.2 FpML and CSV common rules - General</div> <div>D.2.3.3 FpML and CSV common rules - Events</div> <div>D.2.4.3 FpML and CSV common rules - Valuation</div> | <ul style="list-style-type: none"> • Revised the description in the below validation rule to support new CSV template version hktr-file-header-1 • Revised the description and FpML location in the below validation rule to support trade identifier types Global UTI and Prior Global UTI hktr-fpml-misc-16-r • Revised the description in the below validation rule to support new CSV template version hktr-gen-1-r • Revised the description, FpML location and CSV location in the below validation rules to support Global UTI hktr-gen-busi-31-r, hktr-gen-busi-48-r • Added new business validation rule to support Global UTI hktr-gen-busi-52-r • Revised the CSV Location in the below validation rules to support Global UTI 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 • Revised the description, FpML location and CSV location in the below validation rules to support Global UTI hktr-vln-busi-8-r, hktr-vln-busi-9-r |
| 3 | | Appendix F – Reporting - Ref - Enumerations and coding schemes (Reporting) | Coding Schemes | <ul style="list-style-type: none"> • Added new code(s) in the coding scheme "AssetMeasure", "BusinessCenter", "CommodityPriceQuoteUnits", "ContractualDefinitions", "Currency", "DayCountFraction", "InformationProvider", "PriceQuoteUnits" • Revised description of the codes in the coding scheme "BusinessCenter", "CommodityPriceQuoteUnits", "DayCountFraction", "PriceQuoteUnits" |

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| | | | Coding Scheme - "FloatingRateIndex" | <ul style="list-style-type: none"> • The coding scheme "FloatingRateIndex" is updated on a bi-monthly basis from Feb 2021. For details of updates and changes, please refer to the announcements and the codes added/modified with effective date after 24 Jan 2022 in the "Floating Rate Index Coding Scheme supported" file uploaded in the AIDG section of HKTR Info Page website. • Two columns "(Calculation) Method" and "In Loan?" are added to synchronise with the latest ISDA standard |
| 4 | AIDG 2.0 CSV 4.0 / Excel 4.0 for Trade Reporting | Appendix B - Trade Submission Through CSV Format (Reporting) CSV4.0 | B.1 List of Excel Templates | <ul style="list-style-type: none"> • Revised the CSV version of the templates from 2.1 to 4.0 |
| | | Appendix C Template 1 to 8 - IR FX EQ Standard and Other CSV4.0 Excel4.0 | Field Definition - Event | <ul style="list-style-type: none"> • Added new data field "Global Unique Transaction Identifier (Global UTI)" under Event block • Added "Global Unique Transaction Identifier (Global UTI)" to field group description of data fields "Trade Reference", "Agent Trade Reference", "User Trade Reference", "Unique Transaction Identifier - Unique Swap Identifier (UTI-USI)" and "Unique Transaction Identifier - Unique Trade ID (UTI-TID)" for trade event correlation |
| | | Appendix C Template 1 to 7 - IR FX EQ Standard and Other CSV4.0 Excel4.0 | | <ul style="list-style-type: none"> • Added a "reporting requirement" column according to the communication from regulators on 11 Oct 2021 |
| | | Appendix C Template 1 to 6 - IR FX EQ Standard and Other CSV4.0 Excel4.0 | | <ul style="list-style-type: none"> • Added new data field "Global Unique Transaction Identifier (Global UTI)" and "Prior - Global Unique Transaction Identifier (Global UTI)" under Trade Header block |
| | | Appendix C Template 1 - IR Standard CSV4.0 Excel4.0 | | <ul style="list-style-type: none"> • Revised the description of the data fields "Floating Rate Index" • Revised the FpML path of the field "Settlement Method" for documentation updates |
| | | Appendix C Template 2 - IR Other CSV4.0 Excel4.0 | | <ul style="list-style-type: none"> • Revised the description of the data fields "Floating Rate Index" |
| | | Appendix C Template 3 to 4 - FX Standard and Other CSV4.0 Excel4.0 | | <ul style="list-style-type: none"> • Revised the description and the reporting requirement of data field "Special Terms" |
| | | Appendix C Template 5 - EQ Standard CSV4.0 Excel4.0 | | <ul style="list-style-type: none"> • Revised the description and the reporting requirement of the data field "Special Terms" • Revised the description of the data fields "Floating Rate Option" • Added new data field "Settlement Type" under Settlement Block |
| | | Appendix C Template 6 - EQ Other CSV4.0 Excel4.0 | | <ul style="list-style-type: none"> • Revised the description and the reporting requirement of data field "Special Terms" • Added new data fields " Floating Rate Option - Leg 1", "Floating Rate Option - Leg 2", "Designated Maturity Period - Leg 1" and "Designated Maturity Period - Leg 2" under General Trade Details Block • Added new data field "Settlement Type" under Settlement Block |
| | | Appendix C Template 9 to 10 - IR FX EQ Standard | - | - |
| | | Appendix C - Ref - Response CSV4.0 Excel4.0 | - | - |
| 5 | AIDG 2.0 FpML 5.5 for Trade Reporting | Appendix A - Trade Submission Through XML Document (Reporting) FpML5.5 | A.6.2 Reporting - Trade | <ul style="list-style-type: none"> • Revised the description of the field "tr:specialTerms" |
| | | | A.6.3.1.1 Reporting - Interest Rate Swap – Basis Swap/Floating vs Fixed/Fixed vs Fixed/OIS | <ul style="list-style-type: none"> • Revised the description of the field "floatingRateIndex" |
| | | | A.6.3.1.5 Reporting - Interest Rate – Floor & Cap | |
| | | | A.6.3.1.6 Reporting - Interest Rate – FRA | |

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| | | | <p>A.6.3.3.1 Reporting – Equity – Equity Option</p> <p>A.6.3.3.2 Reporting – Equity – Equity Swap</p> <p>A.6.3.3.3 Reporting – Equity – Variance Swap</p> <p>A.6.3.3.4 Reporting – Equity – Dividend Swap</p> | <ul style="list-style-type: none"> • Added "composite", "quanto" and "crossCurrency" fields for "fxFeature" element |
| | | | A.6.3.3.2 Reporting – Equity – Equity Swap | <ul style="list-style-type: none"> • Revised the description of the field "floatingRateIndex" |
| | | | A.6.3.4.6 Reporting – Party Trade Identifier / Trade Identifier | <ul style="list-style-type: none"> • Added Global UTI and prior Global UTI under the description column of the fields "branching" and "@tradeIdScheme" (field no. h.4) • Added Global UTI and prior Global UTI under the data type and the description column of the field "tradeId"(field no. h.4) and revised the cardinality correspondingly |
| | | | A.6.4 Fields that are subjected to mandatory reporting and Linking / Matching | <ul style="list-style-type: none"> • Revised the description for the reporting requirement according to the communication from regulators on 11 Oct 2021 |
| | | | A.6.4.1 Common for all asset classes (under New Trade event, Backloading event or Amendment event) | <ul style="list-style-type: none"> • Added "Special Terms" field |
| | | | <p>A.6.4.2.1 Interest Rate Swap (Floating Vs. Fixed / Overnight Index Swap / Basis Swap / Fixed Vs. Fixed)</p> <p>A.6.4.2.2 Inflation Swap</p> <p>A.6.4.2.3 Cross Currency Swap (Floating Vs. Fixed / Basis Swap / Fixed Vs. Fixed)</p> <p>A.6.4.2.4 CapFloor</p> <p>A.6.4.2.6 Swaption</p> | <ul style="list-style-type: none"> • Revised the FpML path of the field 'Settlement Method' for documentation updates |
| | | | <p>A.6.4.4.1 Equity Option</p> <p>A.6.4.4.2 Equity Swap</p> <p>A.6.4.4.3 Variance Swap</p> <p>A.6.4.4.4 Dividend Swap</p> | <ul style="list-style-type: none"> • Added "Settlement Type" field |
| | | | A.7 Summary on Coding Schemes | <ul style="list-style-type: none"> • Added Global UTI and prior Global UTI under the usage Column for attribute name "tradeIdScheme" |
| | | Appendix E - Examples in XML Format (Reporting) FpML5.5 | - | <ul style="list-style-type: none"> • Updated FpML examples for new data field "Settlement Type" in Equity products and new data fields "Global UTI" and "Prior Global UTI" |
| | | Appendix E - Guidelines on using extended schema Trade FpML5.5 | - | |
| 6 | AIDG 2.0 CSV 3.1 / Excel 3.7 for Trade Reporting | Appendix B - Trade Submission Through CSV Format (Reporting) CSV3.1 | B.1 List of Excel Templates | <ul style="list-style-type: none"> • Revised the CSV version of the templates from 3.0 to 3.1 |
| | | Appendix C Template 1 to 6 - CD CM Standard and Other CSV3.1 Excel3.7 | Field Definition - Event | <ul style="list-style-type: none"> • Added new data field "Global Unique Transaction Identifier (Global UTI)" under Event block • Added "Global Unique Transaction Identifier (Global UTI)" to field group description of data fields "Trade Reference", "Agent Trade Reference", "User Trade Reference", "Unique Transaction Identifier - Unique Swap Identifier (UTI-USI)" and "Unique Transaction Identifier - Unique Trade ID (UTI-TID)" for trade event correlation |

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| | | Appendix C Template 1 to 5 - CD CM Standard and Other CSV3.1 Excel3.7 | | • Added a "reporting requirement" column according to the communication from regulators on 11 Oct 2021 |
| | | Appendix C Template 1 to 4 - CD CM Standard and Other CSV3.1 Excel3.7 | | • Added new data field "Global Unique Transaction Identifier (Global UTI)" and "Prior - Global Unique Transaction Identifier (Global UTI)" under Trade Header block |
| | | Appendix C Template 7 to 8 - CD CM Standard and Other CSV3.1 Excel3.7 | - | - |
| | | Appendix C - Ref - Response CSV3.1 Excel3.7 | - | - |
| 7 | AIDG 2.0 FpML 5.7 for Trade Reporting | Appendix A - Trade Submission Through XML Document (Reporting) FpML5.7 | A.6.3.3.7 Reporting – Party Trade Identifier / Trade Identifier | <ul style="list-style-type: none"> • Added Global UTI and prior Global UTI under the description column of the fields "branching" and "@tradeldScheme" (field no. h.4) • Added Global UTI and prior Global UTI under the data type and the description column of the field "tradeld"(field no. h.4) and revised the cardinality correspondingly |
| | | | A.6.4 Fields that are subjected to mandatory reporting and Linking / Matching | • Revised the description for the reporting requirement according to the communication from regulators on 11 Oct 2021 |
| | | | A.7 Summary on Coding Schemes | • Added Global UTI and prior Global UTI under the usage Column for attribute name "tradeldScheme" |
| | | Appendix E - Examples in XML Format (Reporting) FpML5.7 | - | • Updated FpML examples for new data fields "Global UTI" and "Prior Global UTI" |
| | | Appendix E - Guidelines on using extended schema Trade FpML5.7 | - | - |
| 8 | AIDG 2.0 CSV 2.2 / Excel 2.11 for Valuation Reporting | Appendix B - Valuation Submission Through CSV | - | - |
| | | Appendix C Template - Valuation (Reporting) CSV2.2 Excel2.11 | Field Definition - Valuation | <ul style="list-style-type: none"> • Added new data field "Global Unique Transaction Identifier (Global UTI)" under Trade correlation • Added "Global Unique Transaction Identifier (Global UTI)" to field group description of data fields "Trade Reference", "Agent Trade Reference", "User Trade Reference", "Unique Transaction Identifier - Unique Swap Identifier (UTI-USI)" and "Unique Transaction Identifier - Unique Trade ID (UTI-TID)" for trade event correlation • Added a "reporting requirement" column according to the communication from regulators on 11 Oct 2021 |
| | | Appendix C - Ref-Response (Reporting) CSV2.2 | - | - |
| 9 | AIDG 2.0 FpML 5.5 for Valuation Reporting | Appendix G - Valuation Submission Through XML Document FpML5.5 | G.4.6.4 PartyTradeldentifier Component | <ul style="list-style-type: none"> • Added Global UTI under the description column of the field "branching" and "@tradeldScheme" (field no. 1.4) • Added Global UTI under the data type and the description column of the field "tradeld" (field no. 1.4) |
| | | | G.6 Fields that are subjected to mandatory reporting | • Revised the description for the reporting requirement according to the communication from regulators on 11 Oct 2021 |
| | | | G.7 Summary of Coding Schemes | • Added Global UTI and prior Global UTI under the usage Column for attribute name "tradeldScheme" |
| | | Appendix H - Examples in XML Format FpML5.5 | - | - |
| | | Appendix H - Guidelines on using extended schema Valuation FpML5.5 | - | - |