

9 Report Retrieval

Clearing Participants can download files / reports between 7:00 a.m. to 3:30 a.m. on each business day directly from the Report Retrieval Solution via the secure file transfer protocol (SFTP) facility. For technical details of SFTP, please refer to the [Report Retrieval Solution for Listed Derivatives Markets Technical Guide](#).

After register the respective public SSH key with the Clearing House, Clearing Participant will be assigned with 2 SFTP user IDs for accessing the Report Retrieval Solution, i.e. CXXX001 and CXXX002, where XXX is its DCASS customer code. Clearing Participant should use either one of its SFTP user IDs, together with the respective private key to login to the SFTP facility for report retrieval.

2 folders will be available via the SFTP facility, namely COMMON and CXXX, where XXX is the DCASS customer code of the Clearing Participant. COMMON folder can be accessed by ALL Clearing Participants for retrieve of market-wide reports/data files. While CXXX being Clearing Participant specific, each Clearing Participant can only access its own CXXX folder for reports and data files. Each SFTP user ID assigned to the Clearing Participant have access to both COMMON and CXXX folders for retrieval of the same sets of reports and data files.

Reports and files will be available for download within 10 calendar days after report/file generation. Clearing Participants should download and save the reports and files daily, to avoid subsequent report re-printing request at a cost. For re-print of reports or retrieval of data files, Clearing Participants should submit a completed [request form](#) to HKEX, which is subject to charges.

All DCASS reports and Risk Parameter Files (RPF) will be available via the Report Retrieval Solution. Clearing Participants can also download RPF from HKEX website at <http://www.hkex.com.hk/tod/markinfo/riskdata.asp>. Please refer to sections below for more details.

9.1 List of DCASS Reports/Files

ID	Report/File Name	Report	Data File	Time Schedule ¹	
				HKCC	SEOCH
Clearing & Settlement					
TP001	Position Details	✓	✓	After HKCC Batch	After SEOCH Batch
TP002	Position Summary	✓		After HKCC Batch	After SEOCH Batch
TP003	Position Movement Details		✓	After HKCC Batch	After SEOCH Batch
TP004	Daily Trading Statement	✓	✓	After HKCC Batch	After SEOCH Batch
TP005	Fees & Variation	✓		After HKCC Batch	After SEOCH Batch
TP006	Transaction Fee Summary	✓	✓	After HKCC Batch	After SEOCH Batch
TP007 ²	Monthly Fee Summary	✓		After HKCC Batch	After SEOCH Batch
TP008	Premium Summary	✓			After SEOCH Batch
TP009	Exercise and Assign Summary	✓	✓	After HKCC Batch	After SEOCH Batch
TP010	Deliveries Details		✓	After HKCC Batch	After SEOCH Batch
TP011	Capital Adjustment Series	✓		After Evening Batch of the calendar day immediately prior to the system effective day of the capital adjustment	
TP012	Give-Up/Take-Up Summary	✓	✓	After HKCC Batch	After SEOCH Batch
TP013	Automatic Exercise Information for stock options	✓			~ 5:00 p.m. on the expiration day
TP014	Boundary File For Stamp Duty		✓		After Evening Batch
Risk Management Report					
RP001	Mark-to-Market Margin	✓			After Evening Batch
RP003	Margin Summary	✓		Day End - After Evening Batch	
RPI03	Margin Summary	✓		Intraday - After Intraday Margin Call	
RP004	Greeks	✓		After Evening Batch	
RP005	Theoretical Options Pricing Parameters	✓		After Evening Batch	
RP006	Series Prices	✓	✓	After distribution of Early Risk Parameters File	
RP007	Position Data File		✓	Day End - After Evening Batch	
RPI07	Position Data File		✓	Intraday - After Intraday Margin Call	
RP008	HKCC Participant Additional Deposits / SEOCH Reserve Fund Contribution Notice	✓		Before Evening Batch	
RP009	Series Greeks Data File		✓	After Evening Batch	
RP010	Net (Risk) Margin Summary	✓		After Evening Batch	
RPI10	Net (Risk) Margin Summary	✓		Intraday - After Intraday Margin Call	
RP011	Net Position Data File		✓	Day End - After Evening Batch	
RP012	Net Projected Loss	✓		After Evening Batch	
RPI11	Net Position Data File		✓	Intraday - After Intraday Margin Call	
	Risk Parameters File (RPF)		✓	<ul style="list-style-type: none"> - Intraday - After Intraday Margin Call³ - Early ~ 6:30 p.m. - Final - After Evening Batch 	
Pre-Trade Risk Management					
RX_AUDIT	PTRM Audit Report		✓	After Night Batch ⁴	
RX_UTIL	PTRM Utilization Report		✓	After Night Batch ⁴	

Notes:

1. *Please refer to Section 1.3.1 – “Operation Timeline – DCASS Activities”, for an estimated time schedule of various day end batches.*
2. *TP007 is only available at month end.*
3. *For Intraday Risk Parameters File, “YYMMDD” in the filename refers to business date. For example, if an Intraday Risk Parameters File is created at 1:00 a.m. during the T+1 Session on calendar date 20 Sep 2018, the business date on the filename will be displayed as 20180919.*
4. *Reports will be available for retrieval on next business day.*

9.2 File Name Convention

Reports and data files will be available for retrieval via COMMON or CXXX folders, as follows:

File Name	Report	Clearing House	Type
Reports & Files available in “Common” folder			
RP005_FR__12_34_HK____YYYYMMDD_000.ZIP	Theoretical Options Pricing Parameters	HKCC	Report
RP005_OR__12_20_HK____YYYYMMDD_000.ZIP	Theoretical Options Pricing Parameters	SEOCH	Report
RP006_FR__12_34_HK____YYYYMMDD_000.ZIP	Series Prices	HKCC	Report
RP006_OR__12_20_HK____YYYYMMDD_000.ZIP	Series Prices	SEOCH	Report
RP006_FD__12_34_HK____YYYYMMDD_000.ZIP	Series Prices	HKCC	Data file
RP006_OD__12_20_HK____YYYYMMDD_000.ZIP	Series Prices	SEOCH	Data file
RP009_FD__12_34_HK____YYYYMMDD_000.ZIP	Series Greeks Data File	HKCC	Data file
RP009_OD__12_20_HK____YYYYMMDD_000.ZIP	Series Greeks Data File	SEOCH	Data file
RPF____00_00__YYYYMMDD_000.ZIP	Final Risk Parameters File (Clearing House)	Both	Data file
RPP____00_00__YYYYMMDD_000.ZIP	Early Risk Parameters File (Clearing House)	Both	Data file
RPI____00_00__YYYYMMDD_nnn.ZIP	Intra-day Risk Parameters File (Clearing House)	Both	Data file
TP011_FR__12_34_HK____YYYYMMDD_000.ZIP	Capital Adjustment Series	HKCC	Report
TP011_OR__12_20_HK____YYYYMMDD_000.ZIP	Capital Adjustment Series	SEOCH	Report
TP013_OR__12_20_HK____YYYYMMDD_000.ZIP	Automatic Exercise Information for Stock opt	SEOCH	Report
Reports & Files available in “CXXX” folder			
RP001_OR__12_20_HKXXXX__YYYYMMDD_000.ZIP	Mark-to-Market Margin	SEOCH	Report
RP003_FR__12_34_HKXXXX__YYYYMMDD_000.ZIP	Margin Summary	HKCC	Report
RP003_OR__12_20_HKXXXX__YYYYMMDD_000.ZIP	Margin Summary	SEOCH	Report
RPI03_FR__12_34_HKXXXX__YYYYMMDD_nnn.ZIP	Margin Summary	HKCC	Report
RPI03_OR__12_20_HKXXXX__YYYYMMDD_nnn.ZIP	Margin Summary	SEOCH	Report
RP004_FR__12_34_HKXXXX__YYYYMMDD_000.ZIP	Greeks	HKCC	Report
RP004_OR__12_20_HKXXXX__YYYYMMDD_000.ZIP	Greeks	SEOCH	Report
RP007_FD__12_34_HKXXXX__YYYYMMDD_000.ZIP	Position Data File	HKCC	Data file
RP007_OD__12_20_HKXXXX__YYYYMMDD_000.ZIP	Position Data File	SEOCH	Data file
RPI07_FD__12_34_HKXXXX__YYYYMMDD_nnn.ZIP	Position Data File	HKCC	Data file
RPI07_OD__12_20_HKXXXX__YYYYMMDD_nnn.ZIP	Position Data File	SEOCH	Data file
RP008_FR__12_34_HKXXXX__YYYYMMDD_nnn.ZIP	HKCC Participant Additional Deposits	HKCC	Report
RP008_OR__12_20_HKXXXX__YYYYMMDD_nnn.ZIP	SEOCH Reserve Fund Contribution Notice	SEOCH	Report
RPI10_FR__12_34_HKXXXX__YYYYMMDD_nnn.ZIP	Net Margin Summary	HKCC	Report
RPI10_OR__12_20_HKXXXX__YYYYMMDD_nnn.ZIP	Net Risk Margin Summary	SEOCH	Report
RP010_FR__12_34_HKXXXX__YYYYMMDD_000.ZIP	Net Margin Summary	HKCC	Report
RP010_OR__12_20_HKXXXX__YYYYMMDD_000.ZIP	Net Risk Margin Summary	SEOCH	Report

File Name	Report	Clearing House	Type
RP011_FD__12_34_HKXXXX__YYYYMMDD_000.ZIP	Net Position Data File	HKCC	Data file
RP011_OD__12_20_HKXXXX__YYYYMMDD_000.ZIP	Net Position Data File	SEOCH	Data file
RPI11_FD__12_34_HKXXXX__YYYYMMDD_nnn.ZIP	Net Position Data File	HKCC	Data file
RPI11_OD__12_20_HKXXXX__YYYYMMDD_nnn.ZIP	Net Position Data File	SEOCH	Data file
RP012_FR__12_34_HKXXXX__YYYYMMDD_nnn.ZIP	Net Projected Loss	HKCC	Report
RP012_OR__12_20_HKXXXX__YYYYMMDD_nnn.ZIP	Net Projected Loss	SEOCH	Report
TP001_FD__12_34_HKXXXX__YYYYMMDD_000.ZIP	Positions Details – Raw Data	HKCC	Data file
TP001_FR__12_34_HKXXXX__YYYYMMDD_000.ZIP	Positions Detail - Report	HKCC	Report
TP001_OD__12_20_HKXXXX__YYYYMMDD_000.ZIP	Positions Details – Raw Data	SEOCH	Date file
TP001_OR__12_20_HKXXXX__YYYYMMDD_000.ZIP	Positions Detail - Report	SEOCH	Report
TP002_FR__12_34_HKXXXX__YYYYMMDD_000.ZIP	Position Summary – Report	HKCC	Report
TP002_OR__12_20_HKXXXX__YYYYMMDD_000.ZIP	Position Summary – Report	SEOCH	Report
TP003_FD__12_34_HKXXXX__YYYYMMDD_000.ZIP	Position Movement Details	HKCC	Data file
TP003_OD__12_20_HKXXXX__YYYYMMDD_000.ZIP	Position Movement Details	SEOCH	Data file
TP004_FD__12_34_HKXXXX__YYYYMMDD_000.ZIP	Daily Trading Statement – Raw Data	HKCC	Data file
TP004_FR__12_34_HKXXXX__YYYYMMDD_000.ZIP	Daily Trading Statement - Report	HKCC	Report
TP004_OD__12_20_HKXXXX__YYYYMMDD_000.ZIP	Daily Trading Statement – Raw Data	SEOCH	Data file
TP004_OR__12_20_HKXXXX__YYYYMMDD_000.ZIP	Daily Trading Statement - Report	SEOCH	Report
TP005_FR__12_34_HKXXXX__YYYYMMDD_000.ZIP	Fees & Variation	HKCC	Report
TP005_OR__12_20_HKXXXX__YYYYMMDD_000.ZIP	Fees & Variation	SEOCH	Report
TP006_FD__12_34_HKXXXX__YYYYMMDD_000.ZIP	Transaction Fee Summary – Raw Data	HKCC	Data file
TP006_FR__12_34_HKXXXX__YYYYMMDD_000.ZIP	Transaction Fee Summary – Report	HKCC	Report
TP006_OD__12_20_HKXXXX__YYYYMMDD_000.ZIP	Transaction Fee Summary – Raw Data	SEOCH	Data file
TP006_OR__12_20_HKXXXX__YYYYMMDD_000.ZIP	Transaction Fee Summary – Report	SEOCH	Report
TP007_FR__12_34_HKXXXX__YYYYMMDD_000.ZIP	Monthly Fee Summary – Report	HKCC	Report
TP007_OR__12_20_HKXXXX__YYYYMMDD_000.ZIP	Monthly Fee Summary – Report	SEOCH	Report
TP008_OR__12_20_HKXXXX__YYYYMMDD_000.ZIP	Premium Summary	SEOCH	Report
TP009_FD__12_34_HKXXXX__YYYYMMDD_000.ZIP	Exercise and Assign Summary – Raw Data	HKCC	Data file
TP009_FR__12_34_HKXXXX__YYYYMMDD_000.ZIP	Exercise and Assign Summary – Report	HKCC	Report
TP009_OD__12_20_HKXXXX__YYYYMMDD_000.ZIP	Exercise and Assign Summary – Raw Data	SEOCH	Data file
TP009_OR__12_20_HKXXXX__YYYYMMDD_000.ZIP	Exercise and Assign Summary – Report	SEOCH	Report
TP010_FD__12_34_HKXXXX__YYYYMMDD_000.ZIP	Deliveries Details	HKCC	Data file
TP010_OD__12_20_HKXXXX__YYYYMMDD_000.ZIP	Deliveries Details	SEOCH	Data file
TP012_FD__12_34_HKXXXX__YYYYMMDD_000.ZIP	Give-Up/Take-up Summary – Raw data	HKCC	Data file
TP012_FR__12_34_HKXXXX__YYYYMMDD_000.ZIP	Give-Up/Take-up Summary – Report	HKCC	Report

File Name	Report	Clearing House	Type
TP012_OD__12_20_HKXXXX__YYYYMMDD_000.ZIP	Give-Up/Take-up Summary – Raw data	SEOCH	Data file
TP012_OR__12_20_HKXXXX__YYYYMMDD_000.ZIP	Give-Up/Take-up Summary – Report	SEOCH	Report
TP014_OD__12_20_HKXXXX__YYYYMMDD_000.ZIP	Boundary File for Stp Duty	SEOCH	Data file
RX_AUDIT__00_00_HKXXXX__YYYYMMDD_000.ZIP	PTRM Audit Report	Both	Data file
RX_UTIL__00_00_HKXXXX__YYYYMMDD_000.ZIP	PTRM Utilization Report	Both	Data file

Notes:

1. *OR, OD, FR and FD stand for SEOCH report, SEOCH raw data file, HKCC report and HKCC raw data file respectively. Reports are NOT supported for machine reading.*
2. *CXXX stands for DCASS Customer Code. For example, CZZZ may stand for a Clearing Participant named “ZZZ Futures Ltd”.*
3. *YYYYMMDD stands for the business date of that report referring to.*
4. *nnn stands for the version number of intra-day reports and files. e.g. 001 is the first version and 002 is the second version.*
5. *Reports & files will be compressed in zipped format. The file name of common reports/files will be standardized and will not carry the DCASS Customer Code “CXXX”. The naming conventions of the embedded files in zip will be the same as above except the file extension is LIS rather than ZIP.*
6. *TP013 is a common report which can be found in COMMON folder, (former file name: CL_INF).*