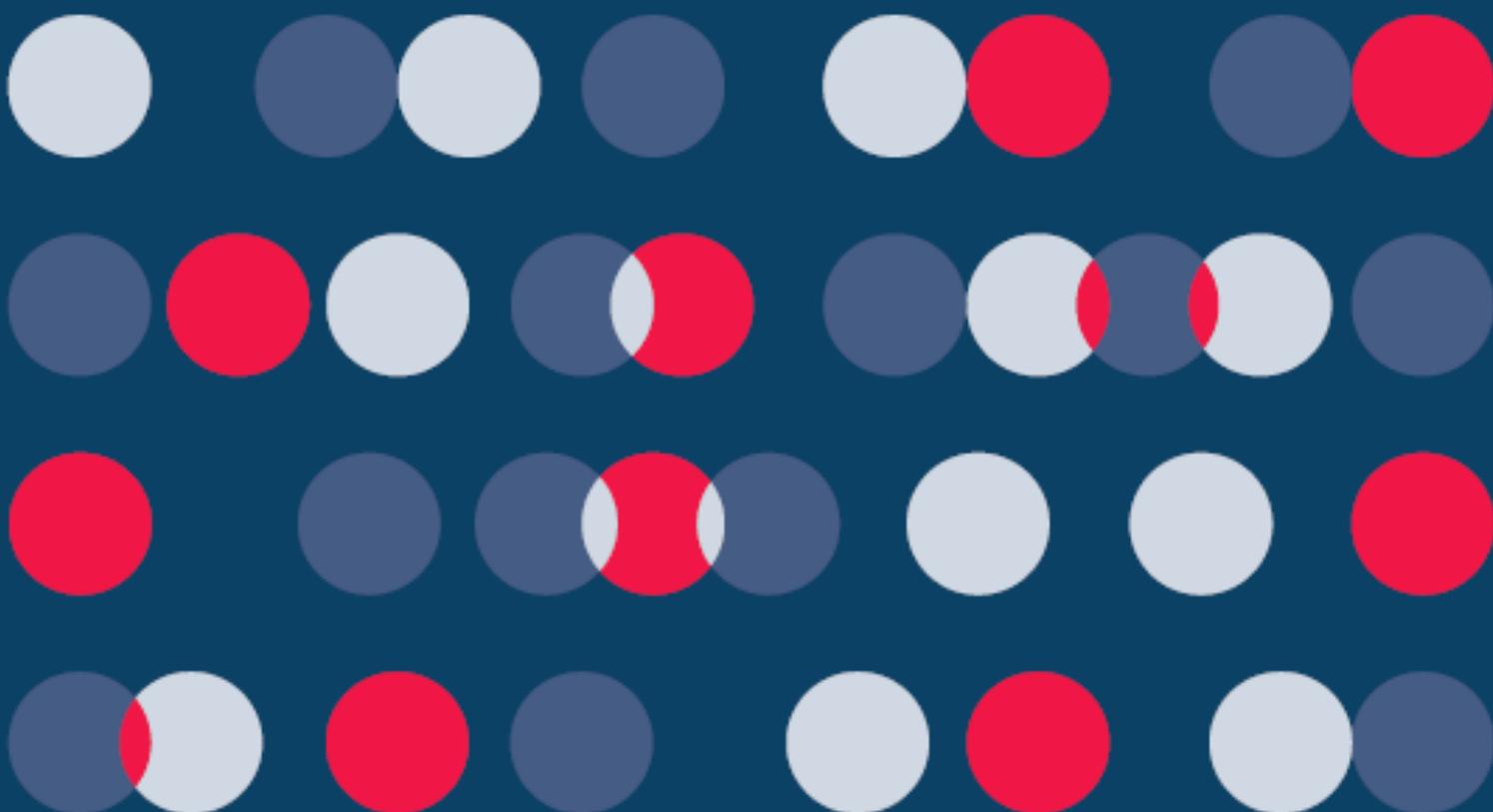


13 Jan 2020

OTC Clearing Hong Kong Limited

OTC Account Services Information System (OASIS) Report Usage Guide



Disclaimer

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The information of this document serves for education, training and/or on-boarding purposes only. HKEx assumes no responsibility for any errors, omissions or conflicts with clearing house rules, procedures and other official notice/circulars. Also, all examples in this document are used for illustration purposes only, and should not be considered the results of actual market circumstances. All matters pertaining to specifications herein are made subject to further revision and are superseded by official HKEx rules.

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Amendment Log

Updated Date	Document / Section	Description
17-Jan-2012	Trade Reports / Settlement Reports	<ul style="list-style-type: none"> - Insert remarks for interpreting the value - Remove field "Affiliate"
15-Feb-2013	Trade Reports / Settlement Reports	<ul style="list-style-type: none"> - Amendments stemming from testing members' comments during Simulation Test
27-Feb-2013	Settlement Reports	<ul style="list-style-type: none"> - New settlement projection report for Non-deliverable IRS
28 Feb 2013	Risk Management Reports and Market Data Reports	<ul style="list-style-type: none"> - Revised the timing of report publication (section 2.2)
7-Mar-2013	Trade Report / Settlement Report	<ul style="list-style-type: none"> - Insert note to clarify field definitions, e.g. novation date / novation effective date
2-Apr-2013	Risk Management Reports	<ul style="list-style-type: none"> - Revise the field definitions of unsettled VM. - Revise the field name "MFM (Concentration Margin)" - Remove WEB ERSSStressMargin report
18-Apr-2013	Trade Report / Settlement Report	<ul style="list-style-type: none"> - Insert note to clarify the meaning of "+" and "-" for different amount - Tidy up column headers in various reports
14-May-2013	TDRP07 / STRP05 /STRP09	<ul style="list-style-type: none"> - Add Fixing Source and FX Reset Date fields [TDRP07] - Add FX Rate Reset Rate field [STRP05] - Add Rate Reset Date field [STRP09]
16-July-2013	Risk Management Reports/Market Data Reports	<ul style="list-style-type: none"> - Add two fields "Type" and "Status" in RMRP01. - Revise field heading "Concentration margin" in RMRP01 and RMRP02.

		<ul style="list-style-type: none"> - Revise field heading "interest" in RMRP03 - Switch fields in the RMRP04. - Revise field heading "Type" in RMRP05 and field heading "Date" in RMRP06. - Remove fields "Quote date" and "offset" in MKDR07. - Revise field headings "bid", "ask" and "mid" in MKDR04~MKDR08 - Revise description in the column "interest" in WEB PAI report. - Mark WEB IM Call Amount report to be available in phase 2.
19-July-2013	TDRP03 / TDRP04	<ul style="list-style-type: none"> - Revise possible values for column "Trade Status"
29-July-2013	RMRP05 / RMRP02 /RMRP11	<ul style="list-style-type: none"> - Revise report frequency of RMRP05. - Revise the report name and frequency of RMRP02. - Add RMRP11 –WEB GF Recalculation Result.
14 May 2014	All trade and settlement reports / risk management reports / a few market data reports	<ul style="list-style-type: none"> - To reflect changes due to launch of client clearing and upgrade to OCASS.
15 Dec 2014	TDRP02 / TDRP04 / TDRP06 / TDRP 08 TDRP10 / STRP03 / STRP04 / STRP09 and their respective client reports, i.e. Trade and Settlement Reports for House Accounts with suffix "_C"	<ul style="list-style-type: none"> - "Trade Source ID" is replaced by "Trade Ref_HKTR" or "Trade Ref_MW" as trade identifiers
15 Dec 2014	TDRP01 / TDRP03 / TDRP05 / TDRP07 / TDRP09 / STRP02 / STRP05 and their respective client reports, i.e. Trade and Settlement Reports for House Accounts with suffix "_C"	<ul style="list-style-type: none"> - "Trade Source ID" is replaced by "Trade Ref_HKTR" or "Trade Ref_DSM" as trade identifiers
15 Dec 2014	All Trade and Settlement Reports except STRP01 / STRP08 and their respective	<ul style="list-style-type: none"> - New field "Fund" for CCP ID of the fund

	client report reports, i.e. Settlement Reports for House Account with suffix “_C”	
15 Dec 2014	TDRP08 & TDRP08_C	<ul style="list-style-type: none"> - Additional fields for further details of Rates Derivatives Contract, including: <ul style="list-style-type: none"> i. “Rcv Leg Fixed Rate” ii. “Rcv Leg Rate Index Spread” iii. “Rcv Leg Floating Rate” iv. “Rcv Leg DayCount” v. “Rcv Leg Payment Bus Day Convention” vi. “Rcv Leg Payment Frequency” vii. “Pay Leg Fixed Rate” viii. “Pay Leg Rate Index Spread” ix. “Pay Leg Floating Rate” x. “Pay Leg DayCount” xi. “Pay Leg Payment Bus Day Convention” xii. “Pay Leg Payment Frequency”
15 Dec 2014	STRP10 & STRP10_C	<ul style="list-style-type: none"> - New House Position and Client Position Reports to show projected cash flow in relation to non-cash collateral
15 Dec 2014	MKDR07	<ul style="list-style-type: none"> - New Market Data Report to show saving deposit rate in particular day on House and Client Position
30 Dec 2014	RMRP05 / RMRP06 / RMRP11 / RMRP12	<ul style="list-style-type: none"> - New fields “Clearing Broker”
30 Dec 2014	RMRP19 & RMRP20	<ul style="list-style-type: none"> - New Risk Management Reports to show IM Movement for Non-cash Collateral
30 Dec 2014	RMRP01 / RMRP02 / RMRP04 / RMRP05 / RMRP06 / RMRP07 / RMRP08 / RMRP09 / RMRP17 / RMRP18 /	<ul style="list-style-type: none"> - Value format for the field “Member/Client Account” coherent with Member ID for Trade and Settlement Reports in respect of Individual Segregated Accounts

26 Feb 2015		- Add one more report ClientPAI report in the RM section.
15Apr2015	STRP05 / STRP05_C	- Revised projected settlement amount for the coming fourteen calendar days from seven days
17Sep2015	RMRP18/RMRP19/RMRP01 /RMRP02/RMRP22/RMRP23	- Revised the field "Key" as per the enhancement of product level break-down. - Adding the field "Liquidity_AddOn" to accommodate margin add-on for cross currency swap. - Adding two new reports (WEB IM Projection report and WEB SettlementLimit report) to accommodate the incoming Cross Currency Swap clearing.
14 Dec2015	TDRP01 / TDRP02 / TDRP07 / TDRP08 / TDRP09 / TDRP10 / TDRP01_C / TDRP02_C / TDRP07_C / TDRP08_C / TDRP09_C / TDRP10_C	- Updated reports to cater for Regulatory Reporting
25 Jul 2016	TDRP02 / TDRP08 / TDRP10 / TDRP02_C / TDRP08_C / TDRP10_C /	- Updated example for Unique Reference
15 August 2016	TDRP01 / TDRP02 / TDRP04 / TDRP06 / TDRP07 / TDRP08 / TDRP09 / TDRP10 / TDRP01_C / TDRP02_C / TDRP04_C / TDRP06_C / TDRP07_C / TDRP08_C / TDRP09_C / TDRP10_C / STRP01 / STRP03 / STRP04 / STRP06 / STRP07 / STRP08 / STRP01_C / STRP03_C / STRP04_C / STRP06_C / STRP07_C / STRP08_C / MKDR04 / MKDR06 / MKDR08	- Updated reports to cater for Cross Currency Swap

<p>12 December 2016</p>	<p>TDRP03 / TDRP04 / TDRP03_C / TDRP04_C</p> <p>STRP01 / STRP01_C /</p> <p>AUDR01</p>	<ul style="list-style-type: none"> - Updated reports with new possible values - Updated report to cater for Notional Exchange - New audit report to show activities of OASIS admin user accounts
<p>15 May 2017</p>	<p>TDRP02 / TDRP04 / TDRP06 / TDRP08 / TDRP10 /</p> <p>TDRP02_C / TDRP04_C / TDRP06_C / TDRP08_C / TDRP10_C /</p> <p>STRP03 / STRP09 / STRP03_C / STRP09_C / MKDR01 / MKDR02</p>	<ul style="list-style-type: none"> - Updated reports to cater for currencies expansion of Non-deliverable IRS and basis swap - Updated the list of possible values for the relevant fields
<p>12 June 2017</p>	<p>RMRP24 / RMRP25</p>	<ul style="list-style-type: none"> - Adding 2 new reports (WEB OTCC Trade Val Report and WEB OTCC Trade Val Report_C)
<p>24 July 2017</p>	<p>RMRP23</p>	<ul style="list-style-type: none"> - Replace the original report by new one which can show 10y tenors results.
<p>24 August 2017</p>	<p>TDRP01 / TDRP02 / TDRP03 / TDRP04 / TDRP05 / TDRP06 / TDRP07 / TDRP08 / TDRP09 / TDRP10 /</p> <p>TDRP01_C / TDRP02_C / TDRP03_C / TDRP04_C / TDRP05_C / TDRP06_C / TDRP07_C / TDRP08_C / TDRP09_C / TDRP10_C /</p> <p>STRP02 / STRP03 / STRP04 / STRP05 / STRP06 / STRP07 / STRP09</p> <p>STRP02_C / STRP03_C / STRP04_C / STRP05_C /</p>	<ul style="list-style-type: none"> - Provide supplementary information on affiliate/branch field

	STRP06_C / STRP07_C / STRP09_C RMRP24 / RMRP25	
25 September 2017	STRP04 / STRP07 / STRP04_C / STRP 07_C	<ul style="list-style-type: none"> - New fields “Trade Ref_HKTR”, “Trade Ref_MW”, “Trade Ref_DSMatch” and “Trade Ref_Traiana” - Provide supplementary information on Cash Flow Reset Rate field
27 November 2017	TDRP01 / TDRP02 / TDRP03 / TDRP04 / TDRP05 / TDRP06 / TDRP07 / TDRP08 / TDRP09 / TDRP10 TDRP01_C / TDRP02_C / TDRP03_C / TDRP04_C / TDRP05_C / TDRP06_C / TDRP07_C / TDRP08_C / TDRP09_C / TDRP10_C STRP02 / STRP03 / STRP04 / STRP05 / STRP07 / STRP09 STRP02_C / STRP03_C / STRP04_C / STRP05_C / STRP07_C / STRP09_C ADHR01	<ul style="list-style-type: none"> - Updated the list of possible values for the relevant fields - Adding new report (WEB Special Message Report)
12 December 2017	RMRP15	<ul style="list-style-type: none"> - Updated the report frequency
30 April 2018	TDRP11 / TDRP12 / TDRP13 / TDRP14 / TDRP15 / TDRP11_C / TDRP12_C / TDRP13_C / TDRP14_C / TDRP15_C / STRP01 / STRP07 /STRP11 / STRP12 STRP01_C / STRP107_C /STRP11_C / STRP12_C RMRP26	<ul style="list-style-type: none"> - Updated reports to cater for Deliverable FX Derivatives and currency expansion of Cross Currency Swap

28 May 2018	RMRP27	- Updated reports to provide hypothetical IM figure on individual trade level.
9 July 2018	STRP08 / STRP08_C / TDRP08 / TDRP08_C RMRP16 / RMRP17	- New fields "Remark2" - Updated the list of possible values for Payment Frequency - Updated field descriptions
10 September 2018	TDRP01 / TDRP03 / TDRP05 / TDRP07 / TDRP09 TDRP01_C / TDRP03_C / TDRP05_C / TDRP07_C / TDRP09_C STRP02 / STRP05 / STRP07 STRP02_C / STRP05_C / STRP07_C RMRP24 / RMRP25 / RMRP27	- Replaced DSMatch with TradeServ
24 September 2018	RMRP23 / RMRP26	- Updated Settlement Limit report structure
30 January 2019	STRP12 STRP11_C / STRP12_C RMRP06/RMRP07	- Updated Report Frequency - Updated IM collateral report structure
29 April 2019	COMP01 / COMP02 / COMP03 COMP01_C / COMP02_C / COMP03_C TDRP02 / TDRP04 / TDRP06 / TDRP08 / TDRP10 TDRP02_C / TDRP04_C / TDRP06_C / TDRP08_C / TDRP10_C STRP03 / STRP04 STRP03_C / STRP04_C RMRP28 RMRP29	- Update existing Trade reports for trade division - New reports for trade compression

15 Jul 2019	STRP1 / STRP13 STRP1_C / STRP13_C RMRP30 RMRP31 RMRP32	<ul style="list-style-type: none"> - Updated existing settlement reports for bulk settlement run - New report for bulk settlement run - Updated existing IM by trade report - New report for non settlement risk limit report - New report for branch VM allocation - New report for branch PAI allocation
13 Jan 2020	AUDR02 RMRP33 RMRP34 MKDR09	<ul style="list-style-type: none"> - New report for Clearing Broker - New report for Benchmark Valuation Report - New report for Stress Test Value - New report for CM Curve IRQuotes

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Part I – General Information

1. Introduction

OASIS stands for “OTC Account Services Information System” which is a Web Portal provided by OTC Clear to its Clearing Members to manage the collateral holdings and obligations with OTC Clear.

The Report Usage Guide details the specifications of each report published by OTC Clear on OASIS, the guidance for interpreting the contents therein, and the frequency of publication of each such report.

Contents

The Report Usage Guide covers all OTC Clear reports available on OASIS. It is divided into the two following parts:

Part I

- General information of OASIS reports, e.g. the list of reports available and the frequency of report publication

Part II

- Details of each OTC Clear reports available, e.g. report Descriptions and data specification of each report

This Report Usage Guide will be subject to further amendments and changes to cover the continuous expansion of OASIS’ services.

For any suggestions and comments about the content of the Report Usage Guide, please contact:

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2. Reports Overview

2.1. Type of Reports

There are seven types of reports – Trade Reports, Settlement Reports, Risk Management Reports, Market Data, Audit, Trade Compression and Ad Hoc Reports.

Trade Reports

This type of reports is for Clearing Member to monitor their positions with OTC Clear. In respect of an Original Transaction submitted to OTC Clear for registration, the transaction will be captured in these reports with the corresponding status of registration/deregistration with OTC Clear.

Settlement Reports

This type of reports notifies Clearing Members of the amount to be settled with OTC Clear. The reports contain the amount of Settlement Component (consists of daily settlement components¹ and fees and interest) to be settled by a Clearing Member for the relevant value date.

Risk Management Reports

This type of reports contains information regarding margin requirement (including the breakdown of Initial Margin, Variation Margin & Additional Margin), collateral and guarantee fund balance.

Market Data Reports

This type of reports contains reference data for settlement and margin calculation. Reference data includes information such as non-business days for different financial centers, any interest rate, exchange rate, discount factors or price used.

Audit Reports

This type of reports contains the activities of the OASIS admin user accounts.

Trade Compression Reports

This type of reports notifies Clearing Members to monitor their positions with OTC Clear in respect to Trade Compression. The reports include information such as trades eligible for compression and trade status after compression.

2.2. Reports for Client Position Accounts

¹ For further detail on “daily settlement components”, please refer to section 3.8.1 Daily Settlement Components of the OTC Clear Rates and FX Derivatives Clearing Procedures

To support the expansion of clearing service to client clearing, Trade Reports and Settlement Reports will be split into two sets: one set for house activity only and one set for client clearing activity only.

For ease of identification, report number and report name of reports for client clearing activity will have a suffix “_C”.

2.3. *List of Reports and Availability Schedule*²

² The time of report publication will be indicative and subject to actual business volume and system run time.

No.	Report Number	Report Name	Report Frequency*	Descriptions
Trade Reports for House Position Accounts - for monitoring the house positions with OTC Clear:				
1	TDRP01	WEB Dly Regist FXNDF	Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)	The report sets out the Contracts in relation to the House Position Account that were registered or de-registered in the name of a Clearing Member at the time the report is published
2	TDRP02	WEB Dly Regist IRS		
3	TDRP03	WEB Dly Pend FXNDF Trades	Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)	The report sets out the Original Transactions submitted to be registered in the name of a Clearing Member in relation to the House Position Account that are in pending status at the time the report is published
4	TDRP04	WEB Dly Pend IRS Trades		
5	TDRP05	WEB Dly Rejc FXNDF Trades	Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)	The report sets out the Original Transactions submitted to be registered in the name of a Clearing Member in relation to the House Position Account that were rejected at the time the report is published
6	TDRP06	WEB Dly Rejc IRS Trades		
7	TDRP07	WEB Open FXNDF Trades	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out all the Contracts that are currently registered in the name of a Clearing Member in relation to the House Position Account by OTC Clear
8	TDRP08	WEB Open IRS Trades		
9	TDRP09	WEB Month Regis FXNDF	On the last OTC Clear Clearing Day of each calendar month (around 20:30 HK time)	The report sets out, in respect of a Clearing Member, the Contracts that are registered to, or de-registered from, such Clearing Member in relation to the House Position Account during a particular calendar month
10	TDRP10	WEB Month Regis IRS		

11	TDRP11	WEB Dly Regist FXD	Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)	The report sets out the Contracts in relation to the House Position Account that were registered or de-registered in the name of a Clearing Member at the time the report is published
12	TDRP12	WEB Dly Pend FXD Trades	Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)	The report sets out the Original Transactions submitted to be registered in the name of a Clearing Member in relation to the House Position Account that are in pending status at the time the report is published
13	TDRP13	WEB Dly Rejc FXD Trades	Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)	The report sets out the Original Transactions submitted to be registered in the name of a Clearing Member in relation to the House Position Account that were rejected at the time the report is published
14	TDRP14	WEB Open FXD Trades	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out all the Contracts that are currently registered in the name of a Clearing Member in relation to the House Position Account by OTC Clear
15	TDRP15	WEB Month Regis FXD	On the last OTC Clear Clearing Day of each calendar month (around 20:30 HK time)	The report sets out, in respect of a Clearing Member, the Contracts that are registered to, or de-registered from, such Clearing Member in relation to the House Position Account during a particular calendar month
Trade Reports for Client Position Accounts - for monitoring the client positions with OTC Clear:				

*The Report Frequency shown in the table above may be amended by OTC Clear from time to time. OTC Clear will notify Clearing Members of any such changes.

16	TDRP01_C	WEB Dly Regist FXNDF_C	Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)	The report sets out the Contracts in relation to the Client Position Accounts that were registered or de-registered in the name of a Clearing Member at the time the report is published
17	TDRP02_C	WEB Dly Regist IRS_C		
18	TDRP03_C	WEB Dly Pend FXNDF Trades_C	Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)	The report sets out the Original Transactions submitted to be registered in the name of a Clearing Member in relation to the Client Position Accounts that are in pending status at the time the report is published
19	TDRP04_C	WEB Dly Pend IRS Trades_C		
20	TDRP05_C	WEB Dly Rejc FXNDF Trades_C	Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)	The report sets out the Original Transactions submitted to be registered in the name of a Clearing Member in relation to the Client Position Accounts that were rejected at the time the report is published
21	TDRP06_C	WEB Dly Rejc IRS Trades_C		
22	TDRP07_C	WEB Open FXNDF Trades_C	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out all the Contracts that are currently registered in the name of a Clearing Member in relation to the Client Position Accounts by OTC Clear
23	TDRP08_C	WEB Open IRS Trades_C		
24	TDRP09_C	WEB Month Regis FXNDF_C	On the last OTC Clear Clearing Day of each calendar month (around 20:30 HK time)	The report sets out, in respect of a Clearing Member, the Contracts that are registered to, or de-registered from, such Clearing Member in relation to the Client Position Accounts during a particular calendar month
25	TDRP10_C	WEB Month Regis IRS_C		

26	TDRP11_C	WEB Dly Regist FXD_C	Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)	The report sets out the Contracts in relation to the Client Position Accounts that were registered or de-registered in the name of a Clearing Member at the time the report is published
27	TDRP12_C	WEB Dly Pend FXD Trades_C	Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)	The report sets out the Original Transactions submitted to be registered in the name of a Clearing Member in relation to the Client Position Accounts that are in pending status at the time the report is published
28	TDRP13_C	WEB Dly Rejc FXD Trades_C	Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)	The report sets out the Original Transactions submitted to be registered in the name of a Clearing Member in relation to the Client Position Accounts that were rejected at the time the report is published
29	TDRP14_C	WEB Open FXD Trades_C	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out all the Contracts that are currently registered in the name of a Clearing Member in relation to the Client Position Accounts by OTC Clear
30	TDRP15_C	WEB Month Regis FXD_C	On the last OTC Clear Clearing Day of each calendar month (around 20:30 HK time)	The report sets out, in respect of a Clearing Member, the Contracts that are registered to, or de-registered from, such Clearing Member in relation to the Client Position Accounts during a particular calendar month
Settlement Reports for House Position Account– for reviewing the amounts to be settled				

31	STRP01	WEB Money Settle	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the amount to be settled on the next OTC Clear Clearing Day by a Clearing Member in relation to the House Position Account
32	STRP02	WEB Settle Details FXNDF	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the breakdown of the settlement amount payable to or by a Clearing Member in respect of each Contract registered in its name in relation to the House Position Account
33	STRP03	WEB Settle Details IRS		
34	STRP04	WEB Settle Proj IRS	Daily on each OTC Clear Clearing Day (around 8:15 HK time)	The report sets out the projected cash flow payment for each Standard Rates Derivatives Contract and Standard Cross-Currency Rates Derivatives Contract registered in the name of a Clearing Member in relation to the House Position Account in the coming one calendar month
35	STRP05	WEB Settle Proj FXNDF	Daily on each OTC Clear Clearing Day (around 8:15 HK time)	The report sets out the projected settlement amount for each FX Derivatives Contract registered in the name of a Clearing Member in relation to the House Position Account in the coming fourteen calendar days
36	STRP06	WEB Dly Addl Fees	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the Additional Payment for each Rates Derivatives Contract registered in the name of a Clearing Member in relation to the House Position Account for a particular calendar year
37	STRP07	WEB Monthly Fees	On the fifth OTC Clear Clearing Day of each calendar month (around 20:30 HK time)	The reports set out the details of OTC Clear's fees and charges (charged at the trade level basis) payable by a Clearing Member in relation to the House Position Account for a particular calendar month

38	STRP08	WEB Monthly Fees II	On the fifth OTC Clear Clearing Day of each calendar month (around 20:30 HK time)	The reports set out the details of OTC Clear's fees and charges (charged at the account level basis) payable by a Clearing Member in relation to the House Position Account for a particular calendar month
39	STRP09	WEB Settle Proj NDS	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the projected coupon payment for each Non-Deliverable Rates Derivatives Contract registered in the name of a Clearing Member in relation to the House Position Account in the coming one calendar month
40	STRP10	WEB Corp Action	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	This report sets out the projected cash flow from non-cash collaterals submitted by a Clearing Member in relation to its House Position Account in the coming one calendar month.
41	STRP11	WEB Settle Details FXD	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the breakdown of the settlement amount payable to or by a Clearing Member in respect of each Contract registered in its name in relation to the House Position Account
42	STRP12	WEB Settle Proj FXD	Daily on each OTC Clear Clearing Day (around 8:15 HK time)	The report sets out the projected settlement amount for each Deliverable FX Derivatives Contract registered in the name of a Clearing Member in relation to the House Position Account in the coming fourteen calendar days
43	STRP13	WEB Money Settle For Stmt Bank	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	This report sets out the amount to be settled on the next OTC Clear Day in respect of the House Position Account by a Clearing Member and House Position Account of a Clearing Member in which they act as an agent bank.

				Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.
Settlement Reports for Client Position Account– for reviewing the amounts to be settled				
44	STRP01_C	WEB Money Settle_C	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the amount to be settled on the next OTC Clear Clearing Day by a Clearing Member in relation to the Client Position Accounts
45	STRP02_C	WEB Settle Details FXNDF_C	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the breakdown of the settlement amount payable to or by a Clearing Member in respect of each Contract registered in its name in relation to the Client Position Accounts
46	STRP03_C	WEB Settle Details IRS_C		
47	STRP04_C	WEB Settle Proj IRS_C	Daily on each OTC Clear Clearing Day (around 8:15 HK time)	The report sets out the projected cash flow payment for each Standard Rates Derivatives Contract and Standard Cross-Currency Rates Derivatives Contract registered in the name of a Clearing Member in relation to the Client Position Accounts in the coming one calendar month
48	STRP05_C	WEB Settle Proj FXNDF_C	Daily on each OTC Clear Clearing Day (around 8:15 HK time)	The report sets out the projected settlement amount for each FX Derivatives Contract registered in the name of a Clearing Member in relation to the Client Position Accounts in the coming fourteen calendar days

49	STRP06_C	WEB Dly Addl Fees_C	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the Additional Payment for each Rates Derivatives Contract registered in the name of a Clearing Member in relation to the Client Position Accounts for a particular calendar year
50	STRP07_C	WEB Monthly Fees_C	On the fifth OTC Clear Clearing Day of each calendar month (around 20:30 HK time)	The reports set out the details of OTC Clear's fees and charges (charged at the trade level basis) payable by a Clearing Member in relation to the Client Position Accounts for a particular calendar month
51	STRP08_C	WEB Monthly Fees II_C	On the fifth OTC Clear Clearing Day of each calendar month (around 20:30 HK time)	The reports set out the details of OTC Clear's fees and charges (charged at the account level basis) payable by a Clearing Member in relation to the Client Position Accounts for a particular calendar month
52	STRP09_C	WEB Settle Proj NDS_C	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the projected coupon payment for each Non-Deliverable Rates Derivatives Contract registered in the name of a Clearing Member in relation to the Client Position Accounts in the coming one calendar month
53	STRP10_C	WEB Corp Action_C	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	This report sets out the projected cash flow from non-cash collaterals submitted by a Clearing Member in relation to its Client Position Account in the coming one calendar month.

54	STRP11_C	WEB Settle Details FXD_C	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the breakdown of the settlement amount payable to or by a Clearing Member in respect of each Contract registered in its name in relation to the Client Position Account
55	STRP12_C	WEB Settle Proj FXD_C	Daily on each OTC Clear Clearing Day (around 8:15 HK time)	The report sets out the projected settlement amount for each Deliverable FX Derivatives Contract registered in the name of a Clearing Member in relation to the Client Position Account in the coming fourteen calendar days
56	STRP13_C	WEB Money Settle For Stmt Bank	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	This report sets out the amount to be settled on the next OTC Clear Day in respect of the Client Position Account by a Clearing Member and Client Position Account of a Clearing Member in which they act as an agent bank. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.
Risk Management Reports – margin requirements, collateral & guarantee fund balance				
57	RMRP01	WEB MRCCleared	Shortly (normally within 15 minutes) after each Portfolio Novation Cycle on each OTC Clear Clearing Day and End of Day	The report sets out the total Margin requirement (including break down of individual Margin components relating to each Position Account, i.e. Initial Margin, Variation Margin Unsettled EOD VM, and any applicable additional Margin or margin addon) for Contracts registered in the name of a Clearing Member – House and client levels.

58	RMRP02	WEB MRClearedPending	Shortly (normally within 15 minutes) after each Portfolio Novation Cycle on each OTC Clear Clearing Day and End of Day.	The report sets out the total Margin requirements (including break down of individual Margin components relating to each Position Account i.e. Initial Margin, and any applicable additional Margin) for Contracts, and “pending” Original Transactions that will be, registered in the name of a Clearing Member – House and client levels.
59	RMRP03	WEB PAI	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out information relevant for calculation of PAI registered to the name of a Clearing Member.
60	RMRP04	Web ClientPAI	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out information relevant for calculation of ClientPAI registered to the name of a Clearing Member – Client level.
61	RMRP05	WEB ERSCollateralReport	Shortly (normally within 15 minutes) after each Portfolio Novation Cycle on each OTC Clear Clearing Day and End of Day	The report sets out the details of daily Collateral movement in respect of each Collateral Account registered in the name of a Clearing Member – House and client levels.
62	RMRP06	WEB IM Collateral	Shortly (normally within 15 minutes) after each Portfolio Novation Cycle (Except for last portfolio novation cycle) on each OTC Clear Clearing Day and End of Day	The report sets out the type(s) and amount of Collateral provided by a Clearing Member in respect of each of its Collateral Account – House level, together with information relevant for determining Collateral value (including applicable Collateral Haircut, foreign exchange rate, etc.)

63	RMRP07	WEB IM Collateral_C	Shortly (normally within 15 minutes) after each Portfolio Novation Cycle (Except for last portfolio novation cycle) on each OTC Clear Clearing Day and End of Day	The report sets out the type(s) and amount of Collateral provided by a Clearing Member in respect of each of its Collateral Account – Client level, together with information relevant for determining Collateral value (including applicable Collateral Haircut, foreign exchange rate, etc.)
64	RMRP08	WEB Daily IM Mvmt – Cash	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out the details of daily Cash Collateral movement in respect of each Collateral Account registered in the name of a Clearing Member – House level.
65	RMRP09	WEB Daily IM Mvmt – Cash_C	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out the details of daily Cash Collateral movement in respect of each Collateral Account registered in the name of a Clearing Member – Client level.
66	RMRP10	WEB IM Call Amt	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out the amount of initial margin call (if any)
67	RMRP11	WEB GuaranteeFund	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out the balance of the Rates and FX Contribution contributed by a Clearing Member and the types of Collateral (and applicable Collateral Haircut applicable to each such type) delivered by such Clearing Member as Rates and FX Contribution.
68	RMRP12	WEB Intra Margin Pos	Daily on each OTC Clear Clearing Day (Around 2 p.m. Hong Kong Local Time)	The report sets out collateral balance at 2 p.m. (with currency break-down) in respect of each clearing member – House level.

69	RMRP13	WEB Intra Margin Pos_C	Daily on each OTC Clear Clearing Day (Around 2 p.m. Hong Kong Local Time)	The report sets out collateral balance at 2 p.m. (with currency break-down) in respect of each clearing member – Client level.
70	RMRP14	WEB VM Balance	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	This report sets out cumulative settled variation margin amount (up to previous business day) for each currency.
71	RMRP15	WEB GF Recalculation Result	Before EOD of 1 st business day of each month (GF determination date) 3.	This report sets out the minimum Additional Collateral Required to meet GF requirements for each clearing member.
72	RMRP16	WEB Intraday Valuation	Shortly (normally within 15 minutes) after each Portfolio Novation Cycle on each OTC Clear Clearing Day and End of Day	This report shows the NPV and daily variation margin of each single trade on House level.
73	RMRP17	WEB Intraday Valuation_C	Shortly (normally within 15 minutes) after each Portfolio Novation Cycle on each OTC Clear Clearing Day and End of Day	This report shows the NPV and daily variation margin of each single trade on Client level.
74	RMRP18	WEB ERSIMBreakdown	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	This report sets out the IM by product and aggregated IM with diversification in respect of each clearing member on House and Client levels.

³ Please refer to clearing rules and procedures for exact date.

75	RMRP19	WEB Margin Summary	Daily on each OTC Clear Clearing Day(Around 8:30 p.m. Hong Kong Local Time)	The report sets out the total Margin requirements (including break down of individual Margin components relating to each Position Account, i.e. Initial Margin, Variation Margin Unsettled EOD VM, and any applicable additional Margin or margin addon) for Contracts registered in the name of a Clearing Member – House and client levels.
76	RMRP20	WEB Daily IM Mvmt – Non Cash	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out the details of daily Non-Cash Collateral movement in respect of each Collateral Account registered in the name of a Clearing Member – House level.
77	RMRP21	WEB Daily IM Mvmt – Non Cash_C	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out the details of daily Non-Cash Collateral movement in respect of each Collateral Account registered in the name of a Clearing Member – Client level.
78	RMRP22	WEB IM Projection report	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	This sets out the information of how daily projected Initial Margin varies primarily according to the change in Liquidity_AddOn and in the forthcoming 5 OTC Clear Clearing Day.
79	RMRP23	WEB SettLimitUtil USDCNHreport	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out the settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the next 10 years.

80	RMRP24	WEB OTCC Trade Val Report	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report shows the valuation of each single trade on House level.
81	RMRP25	WEB OTCC Trade Val Report_C	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report shows the valuation of each single trade on Client level.
82	RMRP26	WEB SettLimitUtil USDHKD	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out the settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the next 10 years.
83	RMRP27	WEB IM By Trade	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The reports sets out the hypothetical IM figure on individual trade basis. The report will be produced only upon clearing members' request.
84	RMRP28	WEB Margin Call	Daily on each OTC Clear Clearing Day (Around 8:28 a.m. and 2:20 p.m. Hong Kong Local Time)	The report sets out the amount of EOD/ITD initial margin call (if any)
85	RMRP29	WEB SettLimit Margin Add on	Daily on each OTC Clear Clearing Day (Around 9:00 p.m. Hong Kong Local Time)	The report sets out the amount of settlement limit margin call (if any)

86	RMRP30	WEB NonSettleRiskLimitUsage	Daily on each OTC Clear Clearing Day (Around 9:00 p.m. Hong Kong Local Time)	The report sets out the nonsettlement limit utilization of each risk limit
87	RMRP31	WEB Branch VM Allocation	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out information relevant for calculation of VM at trade level registered to the name of a Clearing Member – House and Client.
88	RMRP32	WEB Branch PAI Allocation	Daily on each OTC Clear Clearing Day (Around 8:30 p.m. Hong Kong Local Time)	The report sets out information relevant for calculation of PAI at trade level registered to the name of a Clearing Member – House and Client.
89	RMRP33	WEB Benchmark Valuation Report	Daily on each OTC Clear Clearing Day (Around 10:00 p.m. Hong Kong Local Time)	The report sets out information of hypothetical NPV difference of discounting transition of each trade
90	RMRP34	WEB Stress Test Value	Daily on each OTC Clear Clearing Day (Around 9:50 p.m. Hong Kong Local Time)	The report sets out the amount of Stress Test Value amount.
Market Data Reports - reference data adopted for settlement and margin calculations				
91	MKDR01	WEB Appl Int Rate	Daily on each OTC Clear Clearing Day (around 8:15 HK time)	The report sets out the historical interest rates that were applied in the past year

92	MKDR02	WEB Appl FX Rate	Daily on each OTC Clear Clearing Day (around 8:15 HK time)	The report sets out the historical foreign exchange rates that were applied in the past three months
93	MKDR03	WEB Non Bus Days	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	The report sets out the non-business days for different financial centers for the coming two calendar years
94	MKDR04	WEB CurveZeroPoints	Daily on each OTC Clear Clearing Day (Around 6:30 p.m. Hong Kong Local Time)	The report sets out the zero rates of each key tenor (with maximum tenor being 10 years) in respect of each currency.
95	MKDR05	WEB CurveFXPoints	Daily on each OTC Clear Clearing Day (Around 6:30 p.m. Hong Kong Local Time)	The reports set out FX forward points for each key tenors (up to 2 years) in respect of each currency. The rates are derived from market quotes.
96	MKDR06	WEB CurveDiscountFactor	Daily on each OTC Clear Clearing Day (Around 6:30 p.m. Hong Kong Local Time)	The report sets out the daily discount factors (with maximum tenor being 10 years) in respect of each currency.
97	MKDR07	WEB Saving Rate	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	This report sets out the prevailing bank saving deposit rate for that particular day used in calculating the interests to be rebated to Clearing Member for its house and client cash margin positions.
98	MKDR08	WEB Fee FX Rate	On the last OTC Clear Clearing Day of each calendar month (around 20:30 HK time)	This report sets out the foreign exchange rates that were applied to OTC Clear's fees and charges payable by a Clearing Member for a particular calendar month into Hong Kong dollar.

99	MKDR09	WEB CM Curve IRQuotes	Daily on each OTC Clear Clearing Day (Around 6:30 p.m. Hong Kong Local Time)	The reports set out HONIA rate for each tenors (up to 15 years).
Audit Reports				
100	AUDR01	WEB ClientAdmin Audit	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	This report sets out the activities of the OASIS admin user accounts.
101	AUDR02	WEB Client	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	This report sets out the clients of the Clearing Broker.
Ad Hoc Reports				
102	ADHR01	WEB Special Message Report	Ad Hoc Basis	This report sets out ad hoc announcements to the Clearing Member
Compression Reports for House Position Account				
103	COMP01	WEB Offset Trade Details IRS	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	This report sets out all the outstanding Rates Derivatives Contracts which are eligible for trade compression with OTC Clear in respect of the House Position Account of a Clearing Member.
104	COMP02	WEB Compress Batch Details IRS	Daily on each OTC Clear Clearing Day (around 13:30 HK time)	This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of

				the House Position Account of a Clearing Member.
105	COMP03	WEB Compress ATRS Input IRS	Daily on each OTC Clear Clearing Day (around 13:30 HK time)	This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of the House Position Account of a Clearing Member.
Compression Reports for Client Position Account				
106	COMP01_C	WEB Offset Trade Details IRS_C	Daily on each OTC Clear Clearing Day (around 20:30 HK time)	This report sets out all the outstanding Rates Derivatives Contracts which are eligible for trade compression with OTC Clear in respect of the Client Position Account of a Clearing Member.
107	COMP02_C	WEB Compress Batch Details IRS_C	Daily on each OTC Clear Clearing Day (around 13:30 HK time)	This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of the Client Position Account of a Clearing Member.
108	COMP03_C	WEB Compress ATRS Input IRS_C	Daily on each OTC Clear Clearing Day (around 13:30 HK time)	This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of the Client Position Account of a Clearing Member.

2.4. Special Notes

Reports are published to OASIS in CSV format according to the frequency stated in section 2.4. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS. Clearing Member can request for historic reports

by submitting the applicable form available in HKEx website for a fee. Please refer to HKEx website for more details.

A timestamp will be added to the report name when user extracts the report from OASIS and store to user's own storage location. The timestamp indicates the time the report is published to OASIS. This is to assist user in distinguishing reports that are published multiple time during the day,

The currency "CNH" represents CNY (offshore) and has the same definition as in OTC Clear Rates and FX Derivatives Clearing Rules.

For some of the reports, the value/content shown in a particular column is for indicative purpose only. Please always refer to the specification stated in Part II of this document when interpreting the value/content of the report.

When there is no content available for a report, the message "No Record Found" will be shown under the heading of the first column.

Part II – Details of OTC Clear reports

1. Trade Report for House Position Account

1.1. TDRP01 WEB Dly Regist FXNDF

Report Descriptions:

Purpose:

This report lists out the status of the FX Derivatives Contracts that have completed the registration or deregistration process with OTC Clear for that particular day in respect of the House Position Account of a Clearing Member. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding FX Derivatives Contract or Original FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch⁴</i>	String		CCP ID of the affiliate/branch	
<i>Fund⁵</i>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR⁶</i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH001T</i>

⁴ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

⁵ This field will be empty

⁶ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Registration Time</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 08/11/2012 09:50:13
<i>Deregistration Time</i> ⁷	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 08/11/2012 10:57:12
<i>Termination Time</i> ⁸	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 20/12/2012 10:57:12
<i>Transfer Time</i> ⁹	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 22/12/2012 10:13:12
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831FXNDF123456
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
<i>FX Reset Date</i>	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	e.g. 06/01/2013

⁷ This field will be populated when the Contract is deregistered.

⁸ This field will be populated when the Contract is terminated by the clearing house.

⁹ This field will be populated when the Contract is transferred by the clearing house.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date	<i>e.g. 08/01/2013</i>
<i>Settlement Rate Options</i>	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	<i>e.g. KRW02 CNY01, TWD03, INR01</i>
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	<i>e.g. 1,080.0000</i>
<i>Prim Cur (FX)</i>	String		Primary Currency	<i>USD</i>
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ¹⁰	Primary Currency Amount	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency	<i>e.g. KRW TWD, INR, CNY</i>
<i>Sec Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ¹¹	Secondary Currency Amount	<i>e.g. 1,080,000,000.00</i>
<i>Settlement Currency (FX)</i>	String		The settlement currency of the contract	<i>USD</i>

¹⁰ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹¹ Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i> <i>The Contract is registered with OTC Clear</i></p> <p><i>DECLERED</i> <i>The Contract is deregistered from OTC Clear</i></p> <p><i>TERMINATED:</i> <i>The Contract is deregistered from OTC Clear by OTC Clear</i></p> <p><i>TRANSFERED:</i> <i>The Contract is deregistered from OTC Clear after going through the transfer process</i></p>

1.2. *TDRP02 WEB Dly Regist IRS*

Report Descriptions:

Purpose:

This report lists out the status of the Rate Derivatives Contracts that completed the registration or deregistration process with OTC Clear for that particular day in respect of the House Position Account of a Clearing Member. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Rates Derivatives Contract or Original Rates Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ¹²	String		CCP ID of the affiliate/branch	
<i>Fund</i> ¹³	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (i.e. Standard Rate Derivatives Contract)</i> <i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>

¹² Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

¹³ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR</i> ¹⁴	String		Trade ID of HKTR-MC	e.g. T20141212000003
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH001T
<i>Registration Time</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 24/10/2012 11:50:15
<i>Deregistration Time</i> ¹⁵	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 29/10/2012 11:50:15
<i>Termination Time</i> ¹⁶	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 5/11/2012 10:50:15
<i>Transfer Time</i> ¹⁷	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 29/11/2012 01:50:15
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320

¹⁴ This field is obsolete

¹⁵ This field will be populated when the Contract is deregistered

¹⁶ This field will be populated when the Contract is terminated by the clearing house.

¹⁷ This field will be populated when the Contract is transferred by the clearing house

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settle Currency¹⁸</i>	String		Settlement Currency of the Contract	e.g. USD HKD, EUR, CNH
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. USD HKD, EUR, CNY, CNH, INR, KRW, THB, TWD
<i>Pay Leg Principal</i>	Numeric	###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00

¹⁸ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Type</i>	String		Receive Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	<i>e.g. CNH</i> <i>HKD, EUR, CNY, USD, INR, KRW, THB, TWD</i>
<i>Rec Leg Principal</i>	Numeric	###,###.##	Notional of the Receive Leg Principal	<i>e.g. 6,200,000.00</i>
<i>Trade Status</i>	String		Status of the Contract	<i>CLEARED: The Contract is registered with OTC Clear</i> <i>DECLARED: The Contract is deregistered from OTC Clear</i> <i>TERMINATED: The Contract is deregistered from OTC Clear by OTC Clear</i> <i>TRANSFERED: The Contract is deregistered from OTC Clear after going through the transfer process</i>
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	<i>e.g. 1234567</i>

1.3. TDRP03 WEB Dly Pend FXNDF Trades

Report Descriptions:

Purpose:

This report lists out the FX Derivatives Contracts, in relation to the House Position Account, that does not satisfy the “Margin Process” as set out in section 4.6 of these Clearing Procedures; such Original Transaction will be put on “pending” status with OTC Clear. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding FX Derivatives Contract or Original FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Affiliate/Branch</i> ¹⁹	String		CCP ID of the affiliate/branch	
<i>Fund</i> ²⁰	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR</i> ²¹	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH002T</i>

¹⁹ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

²⁰ This field will be empty

²¹ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	e.g. 16/10/2012 13:14
<i>Trade ID</i>	Integer		Trade Id	e.g. 123456
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 16/10/2012
<i>FX Reset Date</i>	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	e.g. 06/01/2013
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date	e.g. 16/12/2012
<i>Settlement Rate Options</i>	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	e.g. KRW02 CNY01, TWD03, INR01
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
<i>Prim Cur (FX)</i>	String		Primary Currency	USD
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ²²	Primary Currency Amount	e.g. -1,000,000.00

²² A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Cur (FX)</i>	String		Secondary Currency	<i>e.g. KRW</i> <i>CNY, INR, TWD</i>
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²³	Secondary Currency Amount	<i>e.g. 1,080,000,000.00</i>
<i>Settlement Currency (FX)</i>	String		Settlement Currency	<i>USD</i>
<i>Trade Status</i>	String		Status of the Contract	<p><i>WAIT_MARGIN:</i> The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.</p> <p><i>PROCESSING:</i> The transaction is in margin process pending to be registered.</p> <p><i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.</p> <p><i>LIMITED_FAILED:</i> The transaction is failed to be registered due to the breach of position/notional limits defined by CM.</p>

²³ Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent "selling" the currency while a positive amount represent "buying"

Field	Data Type	Format	Descriptions	Example / Possible Values
				<p><i>REJECT_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILDATED_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILDATED_TERM</i> This is an interim status where the system is processing a deregistration of a Contract.</p> <p><i>VAILDATED_TRF</i> This is an interim status where the system is processing a deregistration of a Contract.</p> <p><i>PENDING_CHECK</i> This is an interim status where the system is processing a registration request of a transaction or a deregistration request submitted for a Contract.</p> <p><i>PENDING_VERIFY</i> This is an interim status where the system is processing a registration request of a transaction or a deregistration request submitted for a Contract.</p>

1.4. TDRP04 WEB Dly Pend IRS Trades

Report Descriptions:

Purpose:

This report lists out the Rate Derivatives Contracts, in relation to the House Position Account, that do not satisfy the “Margin Process” as set out in section 4.6 of these Clearing Procedures; such Original Transaction will be put on “pending” status with OTC Clear. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Rates Derivatives Contract or Original Rates Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Affiliate/Branch</i> ²⁴	String		CCP ID of the affiliate/branch	
<i>Fund</i> ²⁵	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR</i> ²⁶	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>

²⁴ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

²⁵ This field will be empty

²⁶ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 23/10/2012 16:07
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 140320
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settle Currency</i> ²⁷	String		Settlement Currency of the Contract	e.g. USD HKD, EUR, CNH
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. USD HKD, EUR, CNH, CNY, INR, KRW, THB, TWD

²⁷ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
<i>Rec Leg Type</i>	String		Receive Leg Type	e.g. Fixed Float
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	e.g. CNH HKD, EUR, USD, CNY, INR, KRW, THB, TWD
<i>Rec Leg Principal</i>	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
<i>Trade Status</i>	String		Status of the Contract	<p><i>WAIT_MARGIN:</i> The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.</p> <p><i>PROCESSING:</i> The transaction is in margin process pending to be registered.</p> <p><i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.</p> <p><i>LIMITED_FAILED:</i> The transaction is failed to be registered due to the breach of position/notional limits defined by CM.</p>

Field	Data Type	Format	Descriptions	Example / Possible Values
				<p><i>REJECT_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILDATED_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILDATED_TERM</i> This is an interim status where the system is processing a deregistration of a Contract.</p> <p><i>VAILDATED_TRF</i> This is an interim status where the system is processing a deregistration of a Contract.</p> <p><i>PENDING_CHECK</i> This is an interim status where the system is processing a registration request of a transaction or a deregistration request submitted for a Contract.</p> <p><i>PENDING_VERIFY</i> This is an interim status where the system is processing a registration request of a transaction or a deregistration request submitted for a Contract.</p>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>OriginalTrade</i> <i>Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567

1.5. TDRP05 WEB Dly Rejc FXNDF Trades

Report Descriptions:

Purpose:

This report lists the FX Derivatives Contract or Original FX Derivatives Transaction, in relation to the House Position Account, that (1) does not satisfy the eligibility requirement on forthcoming payment date, or if it contains any invalid or incomplete trade data, (2) is not accepted for registration/deregistration by the commencement of the End-of-Day Settlement Process on the OTC Clear Clearing Day immediately following the day on which such “pending” Original Transaction satisfies the applicable product eligibility requirements. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding FX Derivatives Contract or Original FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch²⁸</i>	String		CCP ID of the affiliate/branch	
<i>Fund²⁹</i>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR³⁰</i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

²⁸ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

²⁹ This field will be empty

³⁰ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH002T</i>
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	<i>e.g. 16/10/2012 13:14</i>
<i>Trade ID</i>	Integer		Trade Id	<i>e.g. 123456</i>
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	<i>e.g. 16/10/2012</i>
<i>FX Reset Date</i>	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	<i>e.g. 06/01/2013</i>
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date	<i>e.g. 16/12/2012</i>
<i>Settlement Rate Options</i>	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	<i>e.g. KRW02 CNY01, TWD03, INR01</i>
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	<i>e.g. 1,080.0000</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Cur (FX)</i>	String		Primary Currency	<i>USD</i>
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ³¹	Primary Currency Amount	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency	<i>e.g. KRW</i> <i>CNY, INR, TWD</i>
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ³²	Secondary Currency Amount	<i>e.g. 1,080,000,000.00</i>
<i>Settlement Currency</i>	String		Settlement Currency	<i>USD</i>
<i>Trade Status</i>	String		Status of the Contract	<i>REJECTED: The transaction does not pass the eligibility checks or the margin process</i> <i>REMOVED The transaction does not pass the eligibility checks or the margin process</i>
<i>Rejection Reason</i>	String		Reason for the trade in rejected or removed status	<i>e.g. Trade not processed, short of margin</i>

³¹ A negative amount represent “selling” the currency while a positive amount represent “buying”

³² Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent “selling” the currency while a positive amount represent “buying”

1.6. TDRP06 WEB Dly Rejc IRS Trades

Report Descriptions:

Purpose:

This report lists the Original Rates Derivatives Transaction or Rate Derivatives Contracts, in relation to the House Position Account, that (1) does not satisfy the eligibility requirement on forthcoming payment date, or if it contains any invalid or incomplete trade data, (2) is not accepted for registration/deregistration by the commencement of the End-of-Day Settlement Process on the OTC Clear Clearing Day immediately following the day on which such “pending” Original Transaction satisfies the applicable product eligibility requirements. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Rates Derivatives Contract or Original Rates Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Affiliate/Branch</i> ³³	String		CCP ID of the affiliate/branch	
<i>Fund</i> ³⁴	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR</i> ³⁵	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>

³³ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

³⁴ This field will be empty

³⁵ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 23/10/2012 17:48
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 140320
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settlement Currency³⁶</i>	String		Settlement Currency of the Contract	e.g. USD HKD, EUR, CNH
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. USD HKD, EUR, CNH, CNY, INR, KRW, THB, TWD

³⁶ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
<i>Rec Leg Type</i>	String		Receive Leg Type	e.g. Fixed Float
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	e.g. CNH HKD, EUR, USD, CNY, INR, KRW, THB, TWD
<i>Rec Leg Principal</i>	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
<i>Trade Status</i>	String		Status of the Contract	REJECTED: The transaction does not pass the eligibility checks or the margin process REMOVED The transaction does not pass the eligibility checks or the margin process
<i>Rejection Reason</i>	String		Reason for the trade in rejected or removed status	e.g. Trade not processed, short of margin
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567

1.7. TDRP07 WEB Open FXNDF trades

Report Descriptions:

Purpose:

This report lists all the outstanding FX Derivatives Contracts that had completed the registration process with OTC Clear in respect of the House Position Account of a Clearing Member. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding FX Derivatives Contract or Original FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Affiliate/Branch</i> ³⁷	String		CCP ID of the affiliate/branch	
<i>Fund</i> ³⁸	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR</i> ³⁹	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH002T</i>

³⁷ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

³⁸ This field will be empty

³⁹ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 08/11/2012 14:32
<i>Registration Date</i>	JDate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831FXNDF123456,
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
<i>FX Reset Date</i>	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	e.g. 06/01/2013
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
<i>Settlement Rate Options</i>	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	e.g. KRW02 CNY01, TWD03, INR01
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Cur (FX)</i>	String		Primary Currency	<i>USD</i>
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###,###.## ⁴⁰	Primary Currency Amount	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency	<i>e.g. KRW</i> <i>TWD, INR, CNY</i>
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###,###.## ⁴¹	Secondary Currency Amount	<i>e.g. 1,080,000,000.00</i>
<i>Settlement Currency (FX)</i>	String		The settlement currency of the contract	<i>USD</i>
<i>Trade Status</i>	String		Status of the Contract	<i>CLEARED:</i> <i>The Contract is registered with OTC Clear</i> <i>PEND_TRF/TRM/DCL:</i> <i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i>

⁴⁰ A negative amount represent “selling” the currency while a positive amount represent “buying”

⁴¹ Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent “selling” the currency while a positive amount represents “buying”.

1.8. TDRP08 WEB Open IRS Trades

Report Descriptions:

Purpose:

This report lists all the outstanding Rate Derivatives Contracts that had completed the registration process with OTC Clear in respect of the House Position Account of a Clearing Member. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Rates Derivatives Contract or Original Rates Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Affiliate/Branch</i> ⁴²	String		CCP ID of the affiliate/branch	
<i>Fund</i> ⁴³	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR</i> ⁴⁴	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>

⁴² Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is Pending SFC regulator approval)

⁴³ This field will be empty

⁴⁴ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 23/10/2012 09:34
<i>Registration Date</i>	JDate	DD/MM/YYYY	Registration Date of the Contract	e.g. 24/10/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settlement Currency⁴⁵</i>	String		Settlement Currency of the Contract	e.g. USD CNH, HKD, EUR

⁴⁵ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. USD,</i> <i>CNH, CNY, HKD, EUR, INR, KRW, THB, TWD</i>
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	<i>e.g. 1,000,000.00</i>
<i>Pay Leg Fixed Rate</i>	Numeric	##.#####	Fixed Rate of the Pay Leg	<i>e.g. 1.12345</i>
<i>Pay Leg Rate Index Spread</i>	Numeric	##.#####	Floating Rate Spread of the Pay Leg	<i>e.g. 1.12345</i>
<i>Pay Leg Floating Rate⁴⁶</i>	String		Floating Rate Option of the Pay Leg	<i>(Currency/Rate Index/Rate Index Tenor/Rate Index Source),</i> <i>e.g. HKD/HIBOR/3M/HKAB,</i> <i>CNY/CNREPOFIX=CFXS/1W/Reuters</i>
<i>Pay Leg DayCount</i>	String		Day Count Fraction of the Pay Leg	<i>e.g. 30/360 = 30/360,</i> <i>ACT/360 = Act/360,</i> <i>ACT/ACT = Act/Act,</i> <i>ACT/365 = Act/365 (Fixed),</i>

⁴⁶ Member should refer to the HKEx website for the list of Floating Rate Options.

Field	Data Type	Format	Descriptions	Example / Possible Values
				$30E^*/360 = 30E/360$, $30E/360 = 30E/360$ (ISDA),
Pay Leg Payment Bus Day Convention	String		Business Day Convention of the Pay Leg	e.g. MOD_FOLLOW= Modified Following, FOLLOWING= Following, PRECEDING= Preceding
Pay Leg Payment Frequency	String		Payment Frequency of the Pay Leg	e.g. MTH= Monthly, QTR= Quarterly, SA= Semi-Annually, PA= Annually ZC= Zero Coupon
Rec Leg Type	String		Receive Leg Type	e.g. Fixed Float
Rec Leg Principal Ccy	String		Currency of the Receive Leg	e.g. CNH, USD, CNY, HKD, EUR, INR, KRW, THB, TWD
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
Rec Leg Fixed Rate	Numeric	##.#####	Fixed Rate of the Receive Leg	e.g. 1.12345
Rec Leg Rate Index Spread	Numeric	##.#####	Floating Rate Spread of the Receive Leg	e.g. 1.12345

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>RecLeg Floating Rate⁴⁷</i>	String		Floating Rate Option of the Receive Leg	(Currency/Rate Index/Rate Index Tenor/Rate Index Source), e.g. HKD/HIBOR/3M/HKAB, CNY/CNREPOFIX=CFXS/1W/Reuters
<i>Rec Leg DayCount</i>	String		Day Count Fraction of the Receive Leg	e.g. 30/360 = 30/360, ACT/360 = Act/360, ACT/ACT = Act/Act, ACT/365 = Act/365 (Fixed), 30E*/360 = 30E/360, 30E/360 = 30E/360 (ISDA),
<i>Rec Leg Payment Bus Day Convention</i>	String		Business Day Convention of the Receive Leg	e.g. MOD_FOLLOW= Modified Following, FOLLOWING= Following, PRECEDING= Preceding
<i>Rec Leg Payment Frequency</i>	String		Payment Frequency of the Receive Leg	e.g. MTH= Monthly, QTR= Quarterly, SA= Semi-Annually, PA= Annually ZC= Zero Coupon
<i>Trade Status</i>	String		Status of the Contract	CLEARED: The Contract is registered with OTC Clear

⁴⁷ Member should refer to the HKEx website for the list of Floating Rate Options.

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i>
<i>OriginalTrade</i> <i>Ref_MW</i>	String		Trade ID of MW for the bilateral trade	<i>e.g. 1234567</i>

1.9. TDRP09 WEB Month Regis FXNDF

Report Descriptions:

Purpose:

This report lists all the FX Derivatives Contracts that had completed the registration/deregistration process with OTC Clear during a particular calendar month in respect of the House Position Account of a Clearing Member. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding FX Derivatives Contract or Original FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Monthly on the last OTC Clear Clearing Day of each calendar month (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch⁴⁸</i>	String		CCP ID of the affiliate/branch	
<i>Fund⁴⁹</i>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR⁵⁰</i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

⁴⁸ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is Pending SFC regulator approval)

⁴⁹ This field will be empty

⁵⁰ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260470
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
<i>Registration Date</i>	DisplayDatetime	DD/MM/YYYY	Registration Time of the Contract	e.g. 08/11/2012
<i>Deregistration Date</i> ⁵¹	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 08/11/2012 15:22:16
<i>Termination Date</i> ⁵²	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 08/14/2012 11:50:19
<i>Transfer Date</i> ⁵³	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 08/11/2012 12:50:24
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831FXNDF123456

⁵¹ This field will be populated when the Contract is deregistered.

⁵² This field will be populated when the Contract is terminated by the clearing house.

⁵³ This field will be populated when the Contract is transferred by the clearing house.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	<i>e.g. 08/11/2012</i>
<i>FX Reset Date</i>	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	<i>e.g. 06/01/2013</i>
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date	<i>e.g. 08/01/2013</i>
<i>Settlement Rate Options</i>	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	<i>e.g. KRW02 CNY01, TWD03, INR01</i>
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	<i>e.g. 1,080.0000</i>
<i>Prim Cur (FX)</i>	String		Primary Currency	<i>USD</i>
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ⁵⁴	Primary Currency Amount	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency	<i>e.g. KRW TWD, INR, CNY</i>

⁵⁴ A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ⁵⁵	Secondary Currency Amount	<i>e.g. 1,080,000,000.00</i>
<i>Settlement Currency (FX)</i>	String		The settlement currency of the contract	<i>USD</i>
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i> <i>The Contract is registered with OTC Clear</i></p> <p><i>DECLERED</i> <i>The Contract is deregistered with OTC Clear</i></p> <p><i>TERMINATED:</i> <i>The Contract is deregistered with OTC Clear</i></p> <p><i>TRANSFERED:</i> <i>The Contract is deregistered from OTC Clear after going through the transfer process</i></p> <p><i>PEND_TRF/TRM/DCL:</i> <i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i></p>

⁵⁵ Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent “selling” the currency while a positive amount represent “buying”

1.10. TDRP10 WEB Month Regis IRS

Report Descriptions:

Purpose:

This report lists all the Rate Derivatives Contracts that had complete the registration/deregistration process with OTC Clear during a particular calendar month in respect of the House Position Account of a Clearing Member. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Rates Derivatives Contract or Original Rates Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Monthly on the last OTC Clear Clearing Day of each calendar month (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Affiliate/Branch</i> ⁵⁶	String		CCP ID of the affiliate/branch	
<i>Fund</i> ⁵⁷	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR</i> ⁵⁸	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

⁵⁶ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is Pending SFC regulator approval)

⁵⁷ This field will be empty

⁵⁸ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
<i>Registration Date</i>	DisplayDatetime	DD/MM/YYYY	Registration Time of the Contract	e.g. 24/10/2012
<i>Deregistration Date</i> ⁵⁹	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 27/10/2012 11:30:11
<i>Termination Date</i> ⁶⁰	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 27/10/2012 14:30:11
<i>Transfer Date</i> ⁶¹	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 29/10/2012 10:30:12
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320

⁵⁹ This field will be populated when the Contract is deregistered.

⁶⁰ This field will be populated when the Contract is terminated by the clearing house.

⁶¹ This field will be populated when the Contract is transferred by the clearing house.

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settle Currency</i> ⁶²	String		Settlement Currency of the Contract	e.g. USD HKD, EUR, CNH
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. USD HKD, EUR, CNH, CNY, INR, KRW, THB, TWD
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00

⁶² The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Type</i>	String		Receive Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	<i>e.g. CNH</i> <i>HKD, EUR, USD, CNY, INR, KRW, THB, TWD</i>
<i>Rec Leg Principal</i>	Numeric	<i>##,###,###.##</i>	Notional of the Receive Leg Principal	<i>e.g. 6,200,000.00</i>
<i>Trade Status</i>	String		Status of the Contract	<i>CLEARED: The Contract is registered with OTC Clear</i> <i>DECLERED The Contract is deregistered with OTC Clear</i> <i>TERMINATED: The Contract is deregistered with OTC Clear</i> <i>TRANSFERED: The Contract is deregistered from OTC Clear after going through the transfer process</i> <i>PEND_TRF/TRM/DCL: The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i>
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	<i>e.g. 1234567</i>

1.11. TDRP11 WEB Dly Regist FXD

Report Descriptions:

Purpose:

This report lists out the status of the Deliverable FX Derivatives Contracts that have completed the registration or deregistration process with OTC Clear for that particular day in respect of the House Position Account of a Clearing Member. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Deliverable FX DerivativesContract or Original Deliverable FX DerivativesTransaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Affiliate/Branch</i> ⁶³	String		CCP ID of the affiliate/branch	
<i>Fund</i> ⁶⁴	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
<i>Trade Ref_Traiana</i> ⁶⁵	String		Trade ID of Traiana	<i>e.g. 18262416</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH001T</i>
<i>Registration Time</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	<i>e.g. 08/11/2012 09:50:13</i>

⁶³ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

⁶⁴ This field will be empty

⁶⁵ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Deregistration Time</i> ⁶⁶	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 08/11/2012 10:57:12
<i>Termination Time</i> ⁶⁷	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 20/12/2012 10:57:12
<i>Transfer Time</i> ⁶⁸	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 22/12/2012 10:13:12
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 20150831FXForward123456, 20150831FXSwapN123456
<i>Unique Reference Far</i> ⁶⁹	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	e.g. 20150831FXSwap123456
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012

⁶⁶ This field will be populated when the Contract is deregistered.

⁶⁷ This field will be populated when the Contract is terminated by the clearing house.

⁶⁸ This field will be populated when the Contract is transferred by the clearing house.

⁶⁹ The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 08/01/2013</i>
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ⁷⁰	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH, HKD</i>
<i>Sec Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ⁷¹	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 6,300,000.00</i>

⁷⁰ A negative amount represent “selling” the currency while a positive amount represent “buying”

⁷¹ A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Amt Far (FX) [in CCP view]</i> ⁷²	Numeric	###,###,###.## ⁷³	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. 1,000,000.00
<i>Sec Amt Far (FX) [in CCP view]</i> ⁷⁴	Numeric	###,###,###.## ⁷⁵	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. -6,800,000.00
<i>Trade Settle Date Far</i> ⁷⁶	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013
<i>Trade Status</i>	String		Status of the Contract	<p>CLEARED: <i>The Contract is registered with OTC Clear</i></p> <p>DECLARED: <i>The Contract is deregistered from OTC Clear</i></p> <p>TERMINATED: <i>The Contract is deregistered from OTC Clear by OTC Clear</i></p>

⁷² The field will not be applicable for Deliverable FX Forward Contract

⁷³ A negative amount represent “selling” the currency while a positive amount represent “buying”

⁷⁴ The field will not be applicable for Deliverable FX Forward Contract

⁷⁵ A negative amount represent “selling” the currency while a positive amount represent “buying”

⁷⁶ The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>TRANSFERED: The Contract is deregistered from OTC Clear after going through the transfer process</i>

1.12. TDRP12 WEB Dly Pend FXD Trades

Report Descriptions:

Purpose:

This report lists out the Deliverable FX Derivatives Contracts, in relation to the House Position Account, that does not satisfy the “Margin Process” as set out in section 4.6 of these Clearing Procedures; such Original Transaction will be put on “pending” status with OTC Clear. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Deliverable FX Derivatives Contract or Original Deliverable FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ⁷⁷	String		CCP ID of the affiliate/branch	
<i>Fund</i> ⁷⁸	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
<i>Trade Ref_Traiana</i> ⁷⁹	String		Trade ID of Traiana	<i>e.g. 18262416</i>

⁷⁷ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

⁷⁸ This field will be empty

⁷⁹ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH002T</i>
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	<i>e.g. 16/10/2012 13:14</i>
<i>Trade ID</i>	Integer		Trade Id	<i>e.g. 123456</i>
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	<i>e.g. 16/10/2012</i>
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 16/12/2012</i>
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ⁸⁰	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>

⁸⁰ A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH, HKD</i>
<i>Sec Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ⁸¹	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g 6,300,000.00</i>
<i>Prim Amt Far (FX) [in CCP view]</i> ⁸²	Numeric	###,###,###.## ⁸³	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. 1,000,000.00</i>
<i>Sec Amt Far (FX) [in CCP view]</i> ⁸⁴	Numeric	###,###,###.## ⁸⁵	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g -6,800,000.00</i>

⁸¹ A negative amount represent “selling” the currency while a positive amount represent “buying”

⁸² The field will not be applicable for Deliverable FX Forward Contract

⁸³ A negative amount represent “selling” the currency while a positive amount represent “buying”

⁸⁴ The field will not be applicable for Deliverable FX Forward Contract

⁸⁵ A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Settle Date Far</i> ⁸⁶	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013
<i>Trade Status</i>	String		Status of the Contract	<p><i>WAIT_MARGIN:</i> The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.</p> <p><i>PROCESSING:</i> The transaction is in margin process pending to be registered.</p> <p><i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.</p> <p><i>LIMITED_FAILED:</i> The transaction is failed to be registered due to the breach of position/notional limits defined by CM.</p> <p><i>REJECT_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p>

⁸⁶ The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
				<p><i>VAILDATED_DCLR This is an interim status where the system is processing a deregistration request submitted for a Contract.</i></p> <p><i>VAILDATED_TERM This is an interim status where the system is processing a deregistration of a Contract.</i></p> <p><i>VAILDATED_TRF This is an interim status where the system is processing a deregistration of a Contract.</i></p>

1.13. TDRP13 WEB Dly Rejc FXD Trades

Report Descriptions:

Purpose:

This report lists the Deliverable FX Derivatives Contracts or Original Deliverable FX Derivatives Transaction, in relation to the House Position Account, that (1) does not satisfy the eligibility requirement on forthcoming payment date, or if it contains any invalid or incomplete trade data, (2) is not accepted for registration/deregistration by the commencement of the End-of-Day Settlement Process on the OTC Clear Clearing Day immediately following the day on which such “pending” Original Transaction satisfies the applicable product eligibility requirements. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Deliverable FX Derivatives Contract or Original Deliverable FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch⁸⁷</i>	String		CCP ID of the affiliate/branch	
<i>Fund⁸⁸</i>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)</i>

⁸⁷ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

⁸⁸ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
<i>Trade Ref_Traiana</i> ⁸⁹	String		Trade ID of Traiana	<i>e.g. 18262416</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH002T</i>
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	<i>e.g. 16/10/2012 13:14</i>
<i>Trade ID</i>	Integer		Trade Id	<i>e.g. 123456</i>
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	<i>e.g. 16/10/2012</i>
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 16/12/2012</i>

⁸⁹ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ⁹⁰	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH,</i> <i>HKD</i>
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ⁹¹	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g 6,300,000.00</i>

⁹⁰ A negative amount represent “selling” the currency while a positive amount represent “buying”

⁹¹ A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Amt Far (FX) [in CCP view]</i> ⁹²	Numeric	###,###,###.## ⁹³	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. 1,000,000.00
<i>Sec Amt Far (FX) [in CCP view]</i> ⁹⁴	Numeric	###,###,###.## ⁹⁵	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. -6,800,000.00
<i>Trade Settle Date Far</i> ⁹⁶	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013
<i>Trade Status</i>	String		Status of the Contract	<p><i>REJECTED: The transaction does not pass the eligibility checks or the margin process</i></p> <p><i>REMOVED The transaction does not pass the eligibility checks or the margin process</i></p>

⁹² The field will not be applicable for Deliverable FX Forward Contract

⁹³ A negative amount represent “selling” the currency while a positive amount represent “buying”

⁹⁴ The field will not be applicable for Deliverable FX Forward Contract

⁹⁵ A negative amount represent “selling” the currency while a positive amount represent “buying”

⁹⁶ The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rejection Reason</i>	String		Reason for the trade in rejected or removed status	<i>e.g. Trade not processed, short of margin</i>

1.14. TDRP14 WEB Open FXD Trades

Report Descriptions:

Purpose:

This report lists all the outstanding Deliverable FX Derivatives Contracts that had completed the registration process with OTC Clear in respect of the House Position Account of a Clearing Member. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Deliverable FX Derivatives Contract or Original Deliverable FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ⁹⁷	String		CCP ID of the affiliate/branch	
<i>Fund</i> ⁹⁸	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
<i>Trade Ref_Traiana</i> ⁹⁹	String		Trade ID of Traiana	<i>e.g. 18262416</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH002T</i>

⁹⁷ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

⁹⁸ This field will be empty

⁹⁹ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 08/11/2012 14:32
<i>Registration Date</i>	JDate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	string		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 20150831FXForward123456, 20150831FXSwapN123456
<i>Unique Reference Far¹⁰⁰</i>	string		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	e.g. 20150831FXSwap123456
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 08/01/2013

¹⁰⁰ The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ¹⁰¹	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH,</i> <i>HKD</i>
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ¹⁰²	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 6,300,000.00</i>
<i>Prim Amt Far (FX)</i>	Numeric	###,###,###.## ¹⁰⁴	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. 1,000,000.00</i>

¹⁰¹ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹⁰² A negative amount represent “selling” the currency while a positive amount represent “buying”

¹⁰⁴ A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>[in CCP view]</i> ¹⁰³				
<i>Sec Amt Far (FX)</i> <i>[in CCP view]</i> ¹⁰⁵	Numeric	###,###,###.## ¹⁰⁶	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g -6,800,000.00
<i>Trade Settle Date Far</i> ¹⁰⁷	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i> <i>The Contract is registered with OTC Clear</i></p> <p><i>PEND_TRF/TRM/DCL:</i> <i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i></p>

¹⁰³ The field will not be applicable for Deliverable FX Forward Contract

¹⁰⁵ The field will not be applicable for Deliverable FX Forward Contract

¹⁰⁶ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹⁰⁷ The field will not be applicable for Deliverable FX Forward Contract

1.15. TDRP15 WEB Month Regis FXD

Report Descriptions:

Purpose:

This report lists all the Deliverable FX Derivatives Contracts that had completed the registration/deregistration process with OTC Clear during a particular calendar month in respect of the House Position Account of a Clearing Member. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Deliverable FX Derivatives Contract or Original Deliverable FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Monthly on the last OTC Clear Clearing Day of each calendar month (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch¹⁰⁸</i>	String		CCP ID of the affiliate/branch	

¹⁰⁸ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fund</i> ¹⁰⁹	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
<i>Trade Ref_Traiana</i> ¹¹⁰	String		Trade ID of Traiana	<i>e.g. 18262416</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH002T</i>
<i>Registration Date</i>	DisplayDatetime	DD/MM/YYYY	Registration Time of the Contract	<i>e.g. 08/11/2012</i>
<i>Deregistration Date</i> ¹¹¹	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	<i>e.g. 08/11/2012 15:22:16</i>

¹⁰⁹ This field will be empty

¹¹⁰ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

¹¹¹ This field will be populated when the Contract is deregistered.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Termination Date</i> ¹¹²	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 08/14/2012 11:50:19
<i>Transfer Date</i> ¹¹³	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 08/11/2012 12:50:24
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 20150831FXForward123456, 20150831FXSwapN123456
<i>Unique Reference Far</i> ¹¹⁴	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	e.g. 20150831FXSwap123456
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012

¹¹² This field will be populated when the Contract is terminated by the clearing house.

¹¹³ This field will be populated when the Contract is transferred by the clearing house.

¹¹⁴ The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 08/01/2013</i>
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ¹¹⁵	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH,</i> <i>HKD</i>
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ¹¹⁶	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 6,300,000.00</i>

¹¹⁵ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹¹⁶ A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Amt Far (FX) [in CCP view]</i> ¹¹⁷	Numeric	###,###,###.## ¹¹⁸	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. 1,000,000.00
<i>Sec Amt Far (FX) [in CCP view]</i> ¹¹⁹	Numeric	###,###,###.## ¹²⁰	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g -6,800,000.00
<i>Trade Settle Date Far</i> ¹²¹	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013
<i>Trade Status</i>	String		Status of the Contract	<i>CLEARED:</i> <i>The Contract is registered with OTC Clear</i> <i>DECLARED</i> <i>The Contract is deregistered with OTC Clear</i>

¹¹⁷ The field will not be applicable for Deliverable FX Forward Contract

¹¹⁸ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹¹⁹ The field will not be applicable for Deliverable FX Forward Contract

¹²⁰ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹²¹ The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
				<p><i>TERMINATED:</i> The Contract is deregistered with OTC Clear</p> <p><i>TRANSFERED:</i> The Contract is deregistered from OTC Clear after going through the transfer process</p> <p><i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</p>

2. Trade Report for Client Position Account

2.1. TDRP01_C WEB Dly Regist FXNDF_C

Report Descriptions:

Purpose:

This report lists out the status of the FX Derivatives Contracts that have completed the registration or deregistration process with OTC Clear for that particular day in respect of the Client Position Accounts of a Clearing Member. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding FX Derivatives Contract or Original FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ¹²²	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR</i> ¹²³	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

¹²² This field will be empty

¹²³ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>
<i>Original Cpty</i> ¹²⁴	String		Counterparty of the Original Transaction	
<i>Registration Time</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	<i>e.g. 08/11/2012 09:50:13</i>
<i>Deregistration Time</i> ¹²⁵	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	<i>e.g. 08/11/2012 10:57:12</i>
<i>Termination Time</i> ¹²⁶	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	<i>e.g. 20/12/2012 10:57:12</i>
<i>Transfer Time</i> ¹²⁷	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	<i>e.g. 22/12/2012 10:13:12</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 123456</i>
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	<i>e.g. 20150831FXNDF123456</i>
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	<i>e.g. 08/11/2012</i>

¹²⁴ This field will be empty

¹²⁵ This field will be populated when the Contract is deregistered.

¹²⁶ This field will be populated when the Contract is terminated by the clearing house.

¹²⁷ This field will be populated when the Contract is transferred by the clearing house.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>FX Reset Date</i>	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	e.g. 06/01/2013
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
<i>Settlement Rate Options</i>	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	e.g. KRW02 CNY01, TWD03, INR01
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
<i>Prim Cur (FX)</i>	String		Primary Currency	USD
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ¹²⁸	Primary Currency Amount	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	String		Secondary Currency	e.g. KRW TWD, INR, CNY
<i>Sec Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ¹²⁹	Secondary Currency Amount	e.g. 1,080,000,000.00

¹²⁸ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹²⁹ Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
Settlement Currency (FX)	String		The settlement currency of the contract	USD
Trade Status	String		Status of the Contract	<p><i>CLEARED:</i> The Contract is registered with OTC Clear</p> <p><i>DECLARED:</i> The Contract is deregistered from OTC Clear</p> <p><i>TERMINATED:</i> The Contract is deregistered from OTC Clear by OTC Clear</p> <p><i>TRANSFERED:</i> The Contract is deregistered from OTC Clear after going through the transfer process</p>

2.2. [TDRP02_C](#) [WEB Dly Regist IRS_C](#)

Report Descriptions:

Purpose:

This report lists out the status of the Rate Derivatives Contracts that completed the registration or deregistration process with OTC Clear for that particular day in respect of the Client Position Accounts of a Clearing Member. Clearing Member can reconcile their registration / deregistration outstanding Rates Derivatives Contract or Original Rates Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> <small>¹³⁰</small>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (i.e. Standard Rate Derivatives Contract)</i> <i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>

¹³⁰ This field will be empty

<i>Trade Ref_HKTR</i> ¹³¹	String		Trade ID of HKTR-MC	e.g. T20141212000003
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Original Cpty</i> ¹³²	String		Counterparty of the Original Transaction	
<i>Registration Time</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 24/10/2012 11:50:15
<i>Deregistration Time</i> ¹³³	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 29/10/2012 11:50:15
<i>Termination Time</i> ¹³⁴	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 5/11/2012 10:50:15
<i>Transfer Time</i> ¹³⁵	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 29/11/2012 01:50:15

¹³¹ This field is obsolete

¹³² This field will be empty

¹³³ This field will be populated when the Contract is deregistered

¹³⁴ This field will be populated when the Contract is terminated by the clearing house.

¹³⁵ This field will be populated when the Contract is transferred by the clearing house

<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settle Currency¹³⁶</i>	String		Settlement Currency of the Contract	e.g. USD HKD, EUR, CNH
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. USD HKD, EUR, CNY, CNH, INR, KRW, THB, TWD
<i>Pay Leg Principal</i>	Numeric	###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00

¹³⁶ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<i>Rec Leg Type</i>	String		Receive Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	<i>e.g. CNH</i> <i>HKD, EUR, CNY, USD, INR, KRW, THB, TWD</i>
<i>Rec Leg Principal</i>	Numeric	<i>###,###.##</i>	Notional of the Receive Leg Principal	<i>e.g. 6,200,000.00</i>
<i>Trade Status</i>	String		Status of the Contract	<i>CLEARED: The Contract is registered with OTC Clear</i> <i>DECLARED The Contract is deregistered from OTC Clear</i> <i>TERMINATED: The Contract is deregistered from OTC Clear by OTC Clear</i> <i>TRANSFERED: The Contract is deregistered from OTC Clear after going through the transfer process</i>
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	<i>e.g. 1234567</i>

2.3. TDRP03_C WEB Dly Pend FXNDF Trades_C

Report Descriptions:

Purpose:

This report lists out the FX Derivatives Contracts, in relation to the Client Position Accounts, that does not satisfy the “Margin Process” as set out in section 4.6 of these Clearing Procedures; such Original Transaction will be put on “pending” status with OTC Clear. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding FX Derivatives Contract or Original FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ¹³⁷	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>

¹³⁷ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR¹³⁸</i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>
<i>Original Cpty¹³⁹</i>	String		Counterparty of the Original Transaction	
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	<i>e.g. 16/10/2012 13:14</i>
<i>Trade ID</i>	Integer		Trade Id	<i>e.g. 123456</i>
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	<i>e.g. 16/10/2012</i>
<i>FX Reset Date</i>	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	<i>e.g. 06/01/2013</i>

¹³⁸ This field is obsolete

¹³⁹ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date	e.g. 16/12/2012
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	e.g. KRW02 CNY01, TWD03, INR01
Forward Rate	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
Prim Cur (FX)	String		Primary Currency	USD
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## ¹⁴⁰	Primary Currency Amount	e.g. -1,000,000.00
Sec Cur (FX)	String		Secondary Currency	e.g. KRW CNY, INR, TWD
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## ¹⁴¹	Secondary Currency Amount	e.g. 1,080,000,000.00
Settlement Currency (FX)	String		Settlement Currency	USD

¹⁴⁰ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹⁴¹ Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Status	String		Status of the Contract	<p><i>WAIT_MARGIN:</i> The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.</p> <p><i>PROCESSING:</i> The transaction is in margin process pending to be registered.</p> <p><i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.</p> <p><i>LIMITED_FAILED:</i> The transaction is failed to be registered due to the breach of position/notional limits defined by CM.</p> <p><i>REJECT_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILDATED_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILDATED_TERM</i> This is an interim status where the system is processing a deregistration of a Contract.</p>

Field	Data Type	Format	Descriptions	Example / Possible Values
				<p><i>VAILDATED_TRF</i> This is an interim status where the system is processing a deregistration of a Contract.</p> <p><i>PENDING_CHECK</i> This is an interim status where the system is processing a registration request of a transaction or a deregistration request submitted for a Contract.</p> <p><i>PENDING_VERIFY</i> This is an interim status where the system is processing a registration request of a transaction or a deregistration request submitted for a Contract.</p>

2.4. *TDRP04_C* *WEB Dly Pend IRS Trades_C*

Report Descriptions:

Purpose:

This report lists out the Rate Derivatives Contracts, in relation to the Client Position Accounts, that do not satisfy the “Margin Process” as set out in section 4.6 of these Clearing Procedures; such Original Transaction will be put on “pending” status with OTC Clear. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Rates Derivatives Contract or Original Rates Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	e.g. <i>CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ¹⁴²	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	e.g. <i>FUND3</i>
<i>Product Type</i>	String		Product Type	e.g. <i>Swap (Standard Rate Derivatives Contract)</i> <i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	e.g. <i>MW (i.e. MarkitWire)</i>

¹⁴² This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR¹⁴³</i>	String		Trade ID of HKTR-MC	e.g. T20141212000003
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Original Cpty¹⁴⁴</i>	String		Counterparty of the Original Transaction	
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 23/10/2012 16:07
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 140320
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015

¹⁴³ This field is obsolete

¹⁴⁴ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Settle Currency</i> ¹⁴⁵	String		Settlement Currency of the Contract	e.g. <i>USD</i> <i>HKD, EUR, CNH</i>
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. <i>Fixed</i> <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. <i>USD</i> <i>HKD, EUR, CNH, CNY, INR, KRW, THB, TWD</i>
<i>Pay Leg Principal</i>	Numeric	###,###.##	Notional of the Pay Leg Principal	e.g. <i>1,000,000.00</i>
<i>Rec Leg Type</i>	String		Receive Leg Type	e.g. <i>Fixed</i> <i>Float</i>
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	e.g. <i>CNH</i> <i>HKD, EUR, USD, CNY, INR, KRW, THB, TWD</i>
<i>Rec Leg Principal</i>	Numeric	###,###.##	Notional of the Receive Leg Principal	e.g. <i>6,200,000.00</i>
<i>Trade Status</i>	String		Status of the Contract	<i>WAIT_MARGIN:</i> <i>The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.</i>

¹⁴⁵ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
				<p><i>PROCESSING:</i> The transaction is in margin process pending to be registered.</p> <p><i>PEND_TRF/TRM/DCL</i> The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.</p> <p><i>LIMITED_FAILED:</i> The transaction is failed to be registered due to the breach of position/notional limits defined by CM.</p> <p><i>REJECT_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILDATED_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILDATED_TERM</i> This is an interim status where the system is processing a deregistration of a Contract.</p> <p><i>VAILDATED_TRF</i> This is an interim status where the system is processing a deregistration of a Contract.</p>

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>PENDING_CHECK</i> This is an interim status where the system is processing a registration request of a transaction or a deregistration request submitted for a Contract. <i>PENDING_VERIFY</i> This is an interim status where the system is processing a registration request of a transaction or a deregistration request submitted for a Contract.
<i>OriginalTrade</i> <i>Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567

2.5. TDRP05_C WEB Dly Rejc FXNDF Trades_C

Report Descriptions:

Purpose:

This report lists the FX Derivatives Contract or Original FX Derivatives Transaction, in relation to the Client Position Accounts, that (1) does not satisfy the eligibility requirement on forthcoming payment date, or if it contains any invalid or incomplete trade data, (2) is not accepted for registration/deregistration by the commencement of the End-of-Day Settlement Process on the OTC Clear Clearing Day immediately following the day on which such “pending” Original Transaction satisfies the applicable product eligibility requirements. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding FX Derivatives Contract or Original FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	e.g. <i>CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ¹⁴⁶	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	e.g. <i>FUND3</i>
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>

¹⁴⁶ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR¹⁴⁷</i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>
<i>Original Cpty¹⁴⁸</i>	String		Counterparty of the Original Transaction	
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	<i>e.g. 16/10/2012 13:14</i>
<i>Trade ID</i>	Integer		Trade Id	<i>e.g. 123456</i>
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	<i>e.g. 16/10/2012</i>
<i>FX Reset Date</i>	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	<i>e.g. 06/01/2013</i>

¹⁴⁷ This field is obsolete

¹⁴⁸ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date	e.g. 16/12/2012
<i>Settlement Rate Options</i>	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	e.g. KRW02 CNY01, TWD03, INR01
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
<i>Prim Cur (FX)</i>	String		Primary Currency	USD
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ¹⁴⁹	Primary Currency Amount	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	String		Secondary Currency	e.g. KRW CNY, INR, TWD
<i>Sec Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ¹⁵⁰	Secondary Currency Amount	e.g. 1,080,000,000.00

¹⁴⁹ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹⁵⁰ Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
Settlement Currency	String		Settlement Currency	USD
Trade Status	String		Status of the Contract	<p><i>REJECTED:</i> <i>The transaction does not pass the eligibility checks or the margin process</i></p> <p><i>REMOVED</i> <i>The transaction does not pass the eligibility checks or the margin process</i></p>
Rejection Reason	String		Reason for the trade in rejected or removed status	<i>e.g. Trade not processed, short of margin</i>

2.6. TDRP06_C WEB Dly Rejc IRS Trades_C

Report Descriptions:

Purpose:

This report lists the Original Rates Derivatives Transaction or Rate Derivatives Contracts, in relation to the Client Position Accounts, that (1) does not satisfy the eligibility requirement on forthcoming payment date, or if it contains any invalid or incomplete trade data, (2) is not accepted for registration/deregistration by the commencement of the End-of-Day Settlement Process on the OTC Clear Clearing Day immediately following the day on which such “pending” Original Transaction satisfies the applicable product eligibility requirements. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Rates Derivatives Contract or Original Rates Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch¹⁵¹</i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>

¹⁵¹ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR</i> ¹⁵²	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Original Cpty</i> ¹⁵³	String		Counterparty of the Original Transaction	
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	<i>e.g. 23/10/2012 17:48</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 140320</i>
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	<i>e.g. 24/10/2012</i>
<i>Trade Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date	<i>e.g. 26/10/2012</i>
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>

¹⁵² This field is obsolete

¹⁵³ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Settlement Currency¹⁵⁴</i>	String		Settlement Currency of the Contract	<i>e.g. USD</i> <i>HKD, EUR, CNH</i>
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. USD</i> <i>HKD, EUR, CNH, CNY, INR, KRW, THB, TWD</i>
<i>Pay Leg Principal</i>	Numeric	###,###.##	Notional of the Pay Leg Principal	<i>e.g. 1,000,000.00</i>
<i>Rec Leg Type</i>	String		Receive Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	<i>e.g. CNH</i> <i>HKD, EUR, USD, CNY, INR, KRW, THB, TWD</i>
<i>Rec Leg Principal</i>	Numeric	###,###.##	Notional of the Receive Leg Principal	<i>e.g. 6,200,000.00</i>

¹⁵⁴ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Status	String		Status of the Contract	<p><i>REJECTED: The transaction does not pass the eligibility checks or the margin process</i></p> <p><i>REMOVED The transaction does not pass the eligibility checks or the margin process</i></p>
Rejection Reason	String		Reason for the trade in rejected or removed status	<i>e.g. Trade not processed, short of margin</i>
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	<i>e.g. 1234567</i>

2.7. [TDRP07_C](#) [WEB Open FXNDF trades_C](#)

Report Descriptions:

Purpose:

This report lists all the outstanding FX Derivatives Contracts that had completed the registration process with OTC Clear in respect of the Client Position Account of a Clearing Member. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding FX Derivatives Contract or Original FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ¹⁵⁵	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR</i> ¹⁵⁶	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

¹⁵⁵ This field will be empty

¹⁵⁶ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>
<i>Original Cpty</i> ¹⁵⁷	String		Counterparty of the Original Transaction	
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	<i>e.g. 08/11/2012 14:32</i>
<i>Registration Date</i>	JDate	DD/MM/YYYY	Registration Date of the Contract	<i>e.g. 08/11/2012</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 123456</i>
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	<i>e.g. 20150831FXNDF123456,</i>
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	<i>e.g. 08/11/2012</i>
<i>FX Reset Date</i>	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	<i>e.g. 06/01/2013</i>

¹⁵⁷ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Settle Date	JDate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	e.g. KRW02 CNY01, TWD03, INR01
Forward Rate	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
Prim Cur (FX)	String		Primary Currency	USD
Prim Amt (FX) [in CCP view]	Numeric	###,###,###,###.## ¹⁵⁸	Primary Currency Amount	e.g. -1,000,000.00
Sec Cur (FX)	String		Secondary Currency	e.g. KRW TWD, INR, CNY
Sec Amt (FX) [in CCP view]	Numeric	###,###,###,###.## ¹⁵⁹	Secondary Currency Amount	e.g. 1,080,000,000.00
Settlement Currency (FX)	String		The settlement currency of the contract	USD

¹⁵⁸ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹⁵⁹ Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent “selling” the currency while a positive amount represents “buying”.

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Status	String		Status of the Contract	<p><i>CLEARED:</i> <i>The Contract is registered with OTC Clear</i></p> <p><i>PEND_TRF/TRM/DCL:</i> <i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i></p>

2.8. [TDRP08_C](#) [WEB Open IRS Trades_C](#)

Report Descriptions:

Purpose:

This report lists all the outstanding Rate Derivatives Contracts that had completed the registration process with OTC Clear in respect of the Client Position Accounts of a Clearing Member. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Rates Derivatives Contract or Original Rates Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ¹⁶⁰	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR</i> ¹⁶¹	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

¹⁶⁰ This field will be empty

¹⁶¹ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Original Cpty</i> ¹⁶²	String		Counterparty of the Original Transaction	
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	<i>e.g. 23/10/2012 09:34</i>
<i>Registration Date</i>	JDate	DD/MM/YYYY	Registration Date of the Contract	<i>e.g. 24/10/2012</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	<i>e.g. 20150831SWAP123456</i>
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	<i>e.g. 24/10/2012</i>
<i>Trade Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date	<i>e.g. 26/10/2012</i>

¹⁶² This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settlement Currency</i> ¹⁶³	String		Settlement Currency of the Contract	e.g. USD CNH, HKD, EUR
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. USD CNH, CNY, HKD, EUR, INR, KRW, THB, TWD
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
<i>Pay Leg Fixed Rate</i>	Numeric	#####	Fixed Rate of the Pay Leg	e.g. 1.12345
<i>Pay Leg Rate Index Spread</i>	Numeric	#####	Floating Rate Spread of the Pay Leg	e.g. 1.12345
<i>Pay Leg Floating Rate</i> ¹⁶⁴	String		Floating Rate Option of the Pay Leg	(Currency/Rate Index/Rate Index Tenor/Rate Index Source), e.g. HKD/HIBOR/3M/HKAB, CNY/CNREPOFIX=CFXS/1W/Reuters

¹⁶³ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

¹⁶⁴ Member should refer to the HKEx website for the list of Floating Rate Options.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg DayCount</i>	String		Day Count Fraction of the Pay Leg	e.g. 30/360 = 30/360, ACT/360 = Act/360, ACT/ACT = Act/Act, ACT/365 = Act/365 (Fixed), 30E*/360 = 30E/360, 30E/360 = 30E/360 (ISDA),
<i>Pay Leg Payment Bus Day Convention</i>	String		Business Day Convention of the Pay Leg	e.g. MOD_FOLLOW= Modified Following, FOLLOWING= Following, PRECEDING= Preceding
<i>Pay Leg Payment Frequency</i>	String		Payment Frequency of the Pay Leg	e.g. MTH= Monthly, QTR= Quarterly, SA= Semi-Annually, PA= Annually ZC= Zero Coupon
<i>Rec Leg Type</i>	String		Receive Leg Type	e.g. Fixed Float
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	e.g. CNH USD, CNY, HKD, EUR, INR, KRW, THB, TWD
<i>Rec Leg Principal</i>	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
<i>Rec Leg Fixed Rate</i>	Numeric	##.#####	Fixed Rate of the Receive Leg	e.g. 1.12345

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Rate Index Spread</i>	Numeric	##.#####	Floating Rate Spread of the Receive Leg	e.g. 1.12345
<i>Rec Leg Floating Rate</i> ¹⁶⁵	String		Floating Rate Option of the Receive Leg	(Currency/Rate Index/Rate Index Tenor/Rate Index Source), e.g. HKD/HIBOR/3M/HKAB, CNY/CNREPOFIX=CFXS/1W/Reuters
<i>Rec Leg DayCount</i>	String		Day Count Fraction of the Receive Leg	e.g. 30/360 = 30/360, ACT/360 = Act/360, ACT/ACT = Act/Act, ACT/365 = Act/365 (Fixed), 30E*/360 = 30E/360, 30E/360 = 30E/360 (ISDA),
<i>Rec Leg Payment Bus Day Convention</i>	String		Business Day Convention of the Receive Leg	e.g. MOD_FOLLOW= Modified Following, FOLLOWING= Following, PRECEDING= Preceding
<i>Rec Leg Payment Frequency</i>	String		Payment Frequency of the Receive Leg	e.g. MTH= Monthly, QTR= Quarterly, SA= Semi-Annually, PA= Annually ZC= Zero Coupon

¹⁶⁵ Member should refer to the HKEx website for the list of Floating Rate Options.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i> <i>The Contract is registered with OTC Clear</i></p> <p><i>PEND_TRF/TRM/DCL:</i> <i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i></p>
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	<i>e.g. 1234567</i>

2.9. TDRP09_C WEB Month Regis FXNDF_C

Report Descriptions:

Purpose:

This report lists all the FX Derivatives Contracts that had completed the registration/deregistration process with OTC Clear during a particular calendar month in respect of the Client Position Accounts of a Clearing Member. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding FX Derivatives Contract or Original FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Monthly on the last OTC Clear Clearing Day of each calendar month (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch¹⁶⁶</i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR¹⁶⁷</i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

¹⁶⁶ This field will be empty

¹⁶⁷ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>
<i>Original Cpty</i> ¹⁶⁸	String		Counterparty of the Original Transaction	
<i>Registration Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	<i>e.g. 08/11/2012 09:50:15</i>
<i>Deregistration Date</i> ¹⁶⁹	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	<i>e.g. 08/11/2012 15:22:16</i>
<i>Termination Date</i> ¹⁷⁰	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	<i>e.g. 08/14/2012 11:50:19</i>
<i>Transfer Date</i> ¹⁷¹	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	<i>e.g. 08/11/2012 12:50:24</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 123456</i>

¹⁶⁸ This field will be empty

¹⁶⁹ This field will be populated when the Contract is deregistered.

¹⁷⁰ This field will be populated when the Contract is terminated by the clearing house.

¹⁷¹ This field will be populated when the Contract is transferred by the clearing house.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	<i>e.g. 20150831FXNDF123456</i>
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	<i>e.g. 08/11/2012</i>
<i>FX Reset Date</i>	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	<i>e.g. 06/01/2013</i>
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date	<i>e.g. 08/01/2013</i>
<i>Settlement Rate Options</i>	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	<i>e.g. KRW02 CNY01, TWD03, INR01</i>
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	<i>e.g. 1,080.0000</i>
<i>Prim Cur (FX)</i>	String		Primary Currency	<i>USD</i>
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ¹⁷²	Primary Currency Amount	<i>e.g. -1,000,000.00</i>

¹⁷² A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Cur (FX)</i>	String		Secondary Currency	<i>e.g. KRW</i> <i>TWD, INR, CNY</i>
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ¹⁷³	Secondary Currency Amount	<i>e.g. 1,080,000,000.00</i>
<i>Settlement Currency (FX)</i>	String		The settlement currency of the contract	<i>USD</i>
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i> <i>The Contract is registered with OTC Clear</i></p> <p><i>DECLARED</i> <i>The Contract is deregistered with OTC Clear</i></p> <p><i>TERMINATED:</i> <i>The Contract is deregistered with OTC Clear</i></p> <p><i>TRANSFERED:</i> <i>The Contract is deregistered from OTC Clear after going through the transfer process</i></p> <p><i>PEND_TRF/TRM/DCL:</i> <i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i></p>

¹⁷³ Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent “selling” the currency while a positive amount represent “buying”

2.10. TDRP10_C WEB Month Regis IRS_C

Report Descriptions:

Purpose:

This report lists all the Rate Derivatives Contracts that had complete the registration/deregistration process with OTC Clear during a particular calendar month in respect of the Client Position Accounts of a Clearing Member. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Rates Derivatives Contract or Original Rates Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Monthly on the last OTC Clear Clearing Day of each calendar month (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Affiliate/Branch</i> ¹⁷⁴	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR</i> ¹⁷⁵	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>

¹⁷⁴ This field will be empty

¹⁷⁵ This field is obsolete

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Original Cpty</i> ¹⁷⁶	String		Counterparty of the Original Transaction	
<i>Registration Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 24/10/2012 11:50:11
<i>Deregistration Date</i> ¹⁷⁷	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 27/10/2012 11:30:11
<i>Termination Date</i> ¹⁷⁸	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 27/10/2012 14:30:11
<i>Transfer Date</i> ¹⁷⁹	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 29/10/2012 10:30:12
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012

¹⁷⁶ This field will be empty

¹⁷⁷ This field will be populated when the Contract is deregistered.

¹⁷⁸ This field will be populated when the Contract is terminated by the clearing house.

¹⁷⁹ This field will be populated when the Contract is transferred by the clearing house.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date	<i>e.g. 26/10/2012</i>
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>
<i>Settle Currency</i> ¹⁸⁰	String		Settlement Currency of the Contract	<i>e.g. USD</i> <i>HKD, EUR, CNH</i>
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. USD</i> <i>HKD, EUR, CNH, CNY, INR, KRW, THB, TWD</i>
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	<i>e.g. 1,000,000.00</i>
<i>Rec Leg Type</i>	String		Receive Leg Type	<i>e.g. Fixed</i> <i>Float</i>

¹⁸⁰ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	<i>e.g. CNH</i> <i>HKD, EUR, USD, CNY, INR, KRW, THB, TWD</i>
<i>Rec Leg Principal</i>	Numeric	<i>##,###,###.##</i>	Notional of the Receive Leg Principal	<i>e.g. 6,200,000.00</i>
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED: The Contract is registered with OTC Clear</i></p> <p><i>DECLARED The Contract is deregistered with OTC Clear</i></p> <p><i>TERMINATED: The Contract is deregistered with OTC Clear</i></p> <p><i>TRANSFERED: The Contract is deregistered from OTC Clear after going through the transfer process</i></p> <p><i>PEND_TRF/TRM/DCL: The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i></p>
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	<i>e.g. 1234567</i>

2.11. TDRP11_C WEB Dly Regist FXD_C

Report Descriptions:

Purpose:

This report lists out the status of the Deliverable FX Derivatives Contracts that have completed the registration or deregistration process with OTC Clear for that particular day in respect of the Client Position Accounts of a Clearing Member. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Deliverable FX Derivatives Contract or Original Deliverable FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> <small>¹⁸¹</small>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>

¹⁸¹ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)</i> <i>FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
<i>Trade Ref_Traiana</i> ¹⁸²	String		Trade ID of Traiana	<i>e.g. 18262416</i>
<i>Original Cpty</i> ¹⁸³	String		Counterparty of the Original Transaction	
<i>Registration Time</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	<i>e.g. 08/11/2012 09:50:13</i>
<i>Deregistration Time</i> ¹⁸⁴	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	<i>e.g. 08/11/2012 10:57:12</i>
<i>Termination Time</i> ¹⁸⁵	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	<i>e.g. 20/12/2012 10:57:12</i>

¹⁸² For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

¹⁸³ This field will be empty

¹⁸⁴ This field will be populated when the Contract is deregistered.

¹⁸⁵ This field will be populated when the Contract is terminated by the clearing house.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Transfer Time</i> ¹⁸⁶	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 22/12/2012 10:13:12
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 20150831FXForward123456, 20150831FXSwapN123456
<i>Unique Reference Far</i> ¹⁸⁷	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	e.g. 20150831FXSwap123456
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 08/01/2013

¹⁸⁶ This field will be populated when the Contract is transferred by the clearing house.

¹⁸⁷ The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ¹⁸⁸	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH,</i> <i>HKD</i>
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ¹⁸⁹	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g 6,300,000.00</i>

¹⁸⁸ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹⁸⁹ A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> ¹⁹⁰	Numeric	###,###,###.## ¹⁹¹	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. 1,000,000.00</i>
<i>Sec Amt Far (FX)</i> <i>[in CCP view]</i> ¹⁹²	Numeric	###,###,###.## ¹⁹³	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g -6,800,000.00</i>
<i>Trade Settle Date Far</i> ¹⁹⁴	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	<i>e.g. 12/12/2013</i>
<i>Trade Status</i>	String		Status of the Contract	<p>CLEARED: <i>The Contract is registered with OTC Clear</i></p> <p>DECLARED: <i>The Contract is deregistered from OTC Clear</i></p> <p>TERMINATED: <i>The Contract is deregistered from OTC Clear by OTC Clear</i></p>

¹⁹⁰ The field will not be applicable for Deliverable FX Forward Contract

¹⁹¹ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹⁹² The field will not be applicable for Deliverable FX Forward Contract

¹⁹³ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹⁹⁴ The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>TRANSFERED: The Contract is deregistered from OTC Clear after going through the transfer process</i>

2.12. TDRP12_C WEB Dly Pend FXD Trades_C

Report Descriptions:

Purpose:

This report lists out the Deliverable FX Derivatives Contracts, in relation to the Client Position Accounts, that does not satisfy the “Margin Process” as set out in section 4.6 of these Clearing Procedures; such Original Transaction will be put on “pending” status with OTC Clear. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Deliverable FX Derivatives Contract or Original Deliverable FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ¹⁹⁵	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	e.g. <i>FUND3</i>
<i>Product Type</i>	String		Product Type	e.g. <i>FX, FXForward (i.e. Deliverable FX Forward Contract)</i> <i>FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
<i>Trade Ref_Traiana</i> ¹⁹⁶	String		Trade ID of Traiana	e.g. <i>18262416</i>
<i>Original Cpty</i> ¹⁹⁷	String		Counterparty of the Original Transaction	
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	e.g. <i>16/10/2012 13:14</i>

¹⁹⁵ This field will be empty

¹⁹⁶ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

¹⁹⁷ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade ID</i>	Integer		Trade Id	<i>e.g. 123456</i>
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	<i>e.g. 16/10/2012</i>
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 16/12/2012</i>
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ¹⁹⁸	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH, HKD</i>

¹⁹⁸ A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ¹⁹⁹	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g 6,300,000.00</i>
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> ²⁰⁰	Numeric	###,###,###.## ²⁰¹	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. 1,000,000.00</i>
<i>Sec Amt Far (FX)</i> <i>[in CCP view]</i> ²⁰²	Numeric	###,###,###.## ²⁰³	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g -6,800,000.00</i>
<i>Trade Settle Date Far</i> ²⁰⁴	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	<i>e.g. 12/12/2013</i>

¹⁹⁹ A negative amount represent “selling” the currency while a positive amount represent “buying”

²⁰⁰ The field will not be applicable for Deliverable FX Forward Contract

²⁰¹ A negative amount represent “selling” the currency while a positive amount represent “buying”

²⁰² The field will not be applicable for Deliverable FX Forward Contract

²⁰³ A negative amount represent “selling” the currency while a positive amount represent “buying”

²⁰⁴ The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Status	String		Status of the Contract	<p><i>WAIT_MARGIN:</i> The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.</p> <p><i>PROCESSING:</i> The transaction is in margin process pending to be registered.</p> <p><i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.</p> <p><i>LIMITED_FAILED:</i> The transaction is failed to be registered due to the breach of position/notional limits defined by CM.</p> <p><i>REJECT_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILDATED_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILDATED_TERM</i> This is an interim status where the system is processing a deregistration of a Contract.</p>

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>VAILDATED_TRF This is an interim status where the system is processing a deregistration of a Contract.</i>

2.13. TDRP13_C WEB Dly Rejc FXD Trades_C

Report Descriptions:

Purpose:

This report lists the Deliverable FX Derivatives Contract or Original Deliverable FX Derivatives Transaction, in relation to the Client Position Accounts, that (1) does not satisfy the eligibility requirement on forthcoming payment date, or if it contains any invalid or incomplete trade data, (2) is not accepted for registration/deregistration by the commencement of the End-of-Day Settlement Process on the OTC Clear Clearing Day immediately following the day on which such “pending” Original Transaction satisfies the applicable product eligibility requirements. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Deliverable FX Derivatives Contract or Original Deliverable FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Shortly after each Portfolio Novation Cycle on each OTC Clear Clearing Day and after the end-of-day process is completed (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	e.g. <i>CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> <small>²⁰⁵</small>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	e.g. <i>FUND3</i>
<i>Product Type</i>	String		Product Type	e.g. <i>FX, FXForward (i.e. Deliverable FX Forward Contract)</i> <i>FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
<i>Trade Ref_Traiana</i> ²⁰⁶	String		Trade ID of Traiana	e.g. <i>18262416</i>

²⁰⁵ This field will be empty

²⁰⁶ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Original Cpty</i> ²⁰⁷	String		Counterparty of the Original Transaction	
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	e.g. 16/10/2012 13:14
<i>Trade ID</i>	Integer		Trade Id	e.g. 123456
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 16/10/2012
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 16/12/2012
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	USD

²⁰⁷ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²⁰⁸	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. CNH, HKD
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²⁰⁹	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g 6,300,000.00
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> ²¹⁰	Numeric	###,###,###.## ²¹¹	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. 1,000,000.00

²⁰⁸ A negative amount represent “selling” the currency while a positive amount represent “buying”

²⁰⁹ A negative amount represent “selling” the currency while a positive amount represent “buying”

²¹⁰ The field will not be applicable for Deliverable FX Forward Contract

²¹¹ A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Amt Far (FX) [in CCP view]</i> ²¹²	Numeric	###,###,###.## ²¹³	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g -6,800,000.00
<i>Trade Settle Date Far</i> ²¹⁴	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013
<i>Trade Status</i>	String		Status of the Contract	<i>REJECTED:</i> The transaction does not pass the eligibility checks or the margin process <i>REMOVED</i> The transaction does not pass the eligibility checks or the margin process
<i>Rejection Reason</i>	String		Reason for the trade in rejected or removed status	e.g. Trade not processed, short of margin

²¹² The field will not be applicable for Deliverable FX Forward Contract

²¹³ A negative amount represent “selling” the currency while a positive amount represent “buying”

²¹⁴ The field will not be applicable for Deliverable FX Forward Contract

2.14. TDRP14_C WEB Open FXD Trades_C

Report Descriptions:

Purpose:

This report lists all the outstanding Deliverable FX Derivatives Contracts that had completed the registration process with OTC Clear in respect of the Client Position Account of a Clearing Member. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Deliverable FX Derivatives Contract or Original Deliverable FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> <small>²¹⁵</small>	String		CCP ID of the affiliate/branch	

²¹⁵ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
<i>Trade Ref_Traiana</i> ²¹⁶	String		Trade ID of Traiana	<i>e.g. 18262416</i>
<i>Original Cpty</i> ²¹⁷	String		Counterparty of the Original Transaction	
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	<i>e.g. 08/11/2012 14:32</i>
<i>Registration Date</i>	JDate	DD/MM/YYYY	Registration Date of the Contract	<i>e.g. 08/11/2012</i>

²¹⁶ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

²¹⁷ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 123456</i>
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR of the near leg of a Deliverable Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 20150831FXForward123456, 20150831FXSwapN123456</i>
<i>Unique Reference Far²¹⁸</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	<i>e.g. 20150831FXSwap123456</i>
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	<i>e.g. 08/11/2012</i>
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 08/01/2013</i>
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>

²¹⁸ The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²¹⁹	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH,</i> <i>HKD</i>
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²²⁰	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g 6,300,000.00</i>
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> ²²¹	Numeric	###,###,###.## ²²²	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. 1,000,000.00</i>

²¹⁹ A negative amount represent “selling” the currency while a positive amount represent “buying”

²²⁰ A negative amount represent “selling” the currency while a positive amount represent “buying”

²²¹ The field will not be applicable for Deliverable FX Forward Contract

²²² A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Amt Far (FX) [in CCP view]</i> ²²³	Numeric	###,###,###.## ²²⁴	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g -6,800,000.00
<i>Trade Settle Date Far</i> ²²⁵	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i> <i>The Contract is registered with OTC Clear</i></p> <p><i>PEND_TRF/TRM/DCL:</i> <i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i></p>

2.15. TDRP15_C WEB Month Regis FXD_C

Report Descriptions:

²²³ The field will not be applicable for Deliverable FX Forward Contract

²²⁴ A negative amount represent “selling” the currency while a positive amount represent “buying”

²²⁵ The field will not be applicable for Deliverable FX Forward Contract

Purpose:

This report lists all the Deliverable FX Derivatives Contracts that had completed the registration/deregistration process with OTC Clear during a particular calendar month in respect of the Client Position Accounts of a Clearing Member. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Deliverable FX Derivatives Contract or Original Deliverable FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Monthly on the last OTC Clear Clearing Day of each calendar month (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch²²⁶</i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>

²²⁶ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
<i>Trade Ref_Traiana</i> ²²⁷	String		Trade ID of Traiana	<i>e.g. 18262416</i>
<i>Original Cpty</i> ²²⁸	String		Counterparty of the Original Transaction	
<i>Registration Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	<i>e.g. 08/11/2012 09:50:15</i>
<i>Deregistration Date</i> ²²⁹	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	<i>e.g. 08/11/2012 15:22:16</i>

²²⁷ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

²²⁸ This field will be empty

²²⁹ This field will be populated when the Contract is deregistered.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Termination Date</i> ²³⁰	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 08/14/2012 11:50:19
<i>Transfer Date</i> ²³¹	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 08/11/2012 12:50:24
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR of the near leg of a Deliverable Swap Contract or a Deliverable FX Forward Contract	e.g. 20150831FXForward123456, 20150831FXSwapN123456
<i>Unique Reference Far</i> ²³²	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	e.g. 20150831FXSwap123456
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012

²³⁰ This field will be populated when the Contract is terminated by the clearing house.

²³¹ This field will be populated when the Contract is transferred by the clearing house.

²³² The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 08/01/2013</i>
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²³³	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH,</i> <i>HKD</i>

²³³ A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²³⁴	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g 6,300,000.00</i>
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> ²³⁵	Numeric	###,###,###.## ²³⁶	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. 1,000,000.00</i>
<i>Sec Amt Far (FX)</i> <i>[in CCP view]</i> ²³⁷	Numeric	###,###,###.## ²³⁸	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g -6,800,000.00</i>
<i>Trade Settle Date</i> <i>Far</i> ²³⁹	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	<i>e.g. 12/12/2013</i>

²³⁴ A negative amount represent “selling” the currency while a positive amount represent “buying”

²³⁵ The field will not be applicable for Deliverable FX Forward Contract

²³⁶ A negative amount represent “selling” the currency while a positive amount represent “buying”

²³⁷ The field will not be applicable for Deliverable FX Forward Contract

²³⁸ A negative amount represent “selling” the currency while a positive amount represent “buying”

²³⁹ The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i> The Contract is registered with OTC Clear</p> <p><i>DECLERED</i> The Contract is deregistered with OTC Clear</p> <p><i>TERMINATED:</i> The Contract is deregistered with OTC Clear</p> <p><i>TRANSFERED:</i> The Contract is deregistered from OTC Clear after going through the transfer process</p> <p><i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</p>

3. Settlement Reports for House Position Account

3.1. STRP01 WEB Money Settle

Report Descriptions:

Purpose:

This report sets out the amount to be settled on the next OTC Clear Day in respect of the House Position Account by a Clearing Member. The daily settlement components published in this report shall be final and conclusive, and shall be settled on the relevant "Value Date" as stipulated. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
CCP Trade ID	Integer		The ID of the settlement component with OTC Clear	e.g. 135044

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Payment Type</i>	String		Type of payment	<i>VARIATION_MARGIN:</i> End-of-day variation margin requirement <i>CASHFLOW</i> Consideration of the contract <i>INTEREST:</i> Price Alignment Interest or Coupon from Non-cash Collaterals <i>PRINCIPAL</i> Notional Exchange from the contract <i>FEES:</i> Fee <i>ADDNL_PAYMENT:</i> Additional Payments from the contract
<i>Payment sub-type</i>	String		Further classification on the type of payment	<i>SimpleTransfer</i> Settlements related to registered contracts <i>Bond</i> Settlements related to non-cash collaterals
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	e.g. <i>RECEIPT</i> <i>PAYMENT</i>
<i>Value Date</i>	JDate	<i>DD/MM/YYYY</i>	Payment Value Date	e.g. <i>07/11/2012</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Expected Settle Date</i>	JDate	<i>DD/MM/YYYY</i>	Expected Settle Date	<i>e.g. 07/11/2012</i>
<i>Ccy Pair</i> ²⁴⁰	String		Currency Pair of Notional Exchange	<i>e.g. USD/CNH, USD/HKD</i>
<i>Settle Currency</i>	String		Settlement Currency	<i>e.g. USD HKD, EUR, CNH</i>
<i>Transfer Amount</i> ²⁴¹	Numeric	<i>###,###,###.##</i>	Amount to be settle	<i>e.g. 60,123.45</i>
<i>Settle Method</i> ²⁴²				

²⁴⁰ The field will only be applicable for Notional Exchange

²⁴¹ A positive figure will be populated when CCP Pay/Rec field is "RECEIPT" and a negative figure will be populated when CCP Pay/Rec is "PAYMENT"

²⁴² This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Split ID</i> ²⁴³				

3.2. STRP02 WEB Settle Details FXNDF

Report Descriptions:

Purpose:

This report sets out the amount to be settled for FX Derivatives Contracts, at the trade level, on the next OTC Clear Day in respect of the House Position Account by a Clearing Member. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member/Client ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>

²⁴³ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ²⁴⁴	String		CCP ID of the affiliate/branch	
<i>Fund</i> ²⁴⁵	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR</i> ²⁴⁶	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHH001T or EFGFHH002T</i>

²⁴⁴ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

²⁴⁵ This field will be empty

²⁴⁶ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Registration Date</i>	JDate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
<i>Prim Cur (FX)</i>	String		Primary Currency	USD
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ²⁴⁷	Primary Currency Amount	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	String		Secondary Currency	e.g. KRW TWD, INR, CNY
<i>Sec Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ²⁴⁸	Secondary Currency Amount	e.g. 1,080,000,000.00

²⁴⁷ A negative amount represent “selling” the currency while a positive amount represent “buying”

²⁴⁸ Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i> The Contract is registered with OTC Clear</p> <p><i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</p> <p><i>DECLERED</i> The Contract is deregistered from OTC Clear</p> <p><i>TRANSFERED</i> The Contract is deregistered from OTC Clear after going through the transfer process</p> <p><i>TERMINATED</i> The Contract is deregistered from OTC Clear</p>
<i>Term/Trf/Deregistration Date</i> ²⁴⁹	JDate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declear Date	e.g. 19/112012 15:11:32
<i>Posting Date</i>	JDate	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/112012
<i>Yesterday's NPV</i>	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
<i>EOD NPV</i>	Numeric	###,###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10

²⁴⁹ Populated only when the contract is DECLERED, TRANSFERED or TERMINATED; the time figure presented in this field is only indicative, for the exact time, please refer to the relevant trade report.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>VM</i> ²⁵⁰	Numeric	###,###,###.##	Variation margin amount	<i>e.g. 20,000.00</i>
<i>VM Value Date</i>	JDate	DD/MM/YYYY	Variation margin value date	<i>e.g. 20/11/2012</i>
<i>Settlement Currency</i>	String		The settlement currency of the contract	<i>USD</i>
<i>Settlement Amount</i> ²⁵¹	Numeric	###,###,###.##	The settlement amount for the contract	<i>e.g. 56,789.30</i>
<i>Settlement Value Date</i>	JDate	DD/MM/YYYY	Value Date of the Settlement Amount	<i>e.g. 20/11/2012</i>

3.3. STRP03 WEB Settle Details IRS

Report Descriptions:

Purpose:

This report sets out the amount to be settled for Rates Derivatives Contracts, at the trade level, on the next OTC Clear Day in respect of the House Position Account by a Clearing Member. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

²⁵⁰ Please note Yesterday's NPV, EOD NPV and VM are presented in USD; a positive figure means a receipt while a negative figure means payment

²⁵¹ A positive figure means a receipt and a negative figures means a payment

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member/Client ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch²⁵²</i>	String		CCP ID of the affiliate/branch	
<i>Fund²⁵³</i>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract) NDS (i.e. Non-deliverable Rate Derivatives Contract)</i>

²⁵² Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

²⁵³ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>SwapCrossCurrency (i.e. Standard Cross-currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR²⁵⁴</i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH002T</i>
<i>Registration Date</i>	JDate	DD/MM/YYYY	Registration Date of the Contract	<i>e.g. 08/11/2012</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	<i>e.g. 24/10/2012</i>

²⁵⁴ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. USD HKD, EUR, CNH, CNY, INR, KRW, THB, TWD
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
<i>Rec Leg Type</i>	String		Receive Leg Type	e.g. Fixed Float
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	e.g. CNH HKD, EUR, USD, CNY, INR, KRW, THB, TWD
<i>Rec Leg Principal</i>	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
<i>Trade Status</i>	String		Status of the Contract	CLEARED: The Contract is registered with OTC Clear

Field	Data Type	Format	Descriptions	Example / Possible Values
				<p><i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a pending deregistration request was submitted and under processing</p> <p><i>DECLERED</i> The Contract is deregistered from OTC Clear</p> <p><i>TRANSFERED:</i> The Contract is deregistered from OTC Clear after going through the transfer process</p> <p><i>TERMINATED</i> The Contract is deregistered from OTC Clear</p>
<i>Term/Trf/Deregistration Date</i> ²⁵⁵	JDate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Deregistered Date	e.g. 19/112012 16:22:11
<i>Posting Date</i>	JDate	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/112012
<i>Yesterday's NPV</i> ²⁵⁶	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
<i>Yesterday's NPV (CCS Pay Leg)</i>	Numeric	###,###,###.##	CCS Pay Leg's Yesterday's Net Present Value	e.g. 1,234,377.10

²⁵⁵ Populated only when the contract is either *DECLERED*, *TRANSFERED* or *TERMINATED*; the time figure presented in this field is only indicative, for the exact time, please refer to the relevant trade report.

²⁵⁶ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
Yesterday's NPV (CCS Rec Leg)	Numeric	###,###,###.##	CCS Receive Leg's Yesterday's Net Present Value	e.g. 1,234,377.10
EOD NPV ²⁵⁷	Numeric	###,###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
EOD NPV (CCS Pay Leg)	Numeric	###,###,###.##	End of Day Net Present Value of the whole contract If Principal Currency of Pay Leg is "USD", Otherwise, it is End of Day accrued interest of the coming payment in CCS Pay Leg	e.g. 1,254,377.10
EOD NPV (CCS Rec Leg)	Numeric	###,###,###.##	End of Day Net Present Value of the whole contract If Principal Currency of Rec Leg is "USD", Otherwise, it is End of Day accrued interest of the coming payment in CCS Rec Leg	e.g. 1,254,377.10
VM ²⁵⁸	Numeric	###,###,###.##	Variation margin amount	e.g. 20,000.00
VM Value Date ²⁵⁹	JDate	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012

²⁵⁷ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

²⁵⁸ Please note Yesterday's NPV, EOD NPV and VM are presented in the settlement currency; a positive figure means a receipt while a negative figure means a payment. The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

²⁵⁹ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>VM (CCS Pay Leg)</i>	Numeric	###,###,###.##	CCS Pay Leg's Variation margin amount	e.g. 20,000.00
<i>VM Value Date (CCS Pay Leg)</i>	JDate	DD/MM/YYYY	CCS Pay Leg's Variation margin value date	e.g. 20/11/2012
<i>VM (CCS Rec Leg)</i>	Numeric	###,###,###.##	CCS Receive Leg's Variation margin amount	e.g. 20,000.00
<i>VM Value Date (CCS Rec Leg)</i>	JDate	DD/MM/YYYY	CCS Receive Leg's Variation margin value date	e.g. 20/11/2012
<i>Settle Cur.²⁶⁰</i>	String		Settlement Currency of the Contract	e.g. USD HKD, EUR, CNH
<i>Cash Flow Amount²⁶¹</i>	Numeric	###,###,###.##	Amount of the Cashflow	e.g. 5,678.11
<i>Cash Flow Value Date²⁶²</i>	JDate	DD/MM/YYYY	Cashflow amount value date	e.g. 26/01/2013
<i>Cash Flow Amount (CCS Pay Leg)</i>	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Pay Leg	e.g. - 1,000,000.00
<i>Cash Flow Value Date (CCS Pay Leg)</i>	JDate	DD/MM/YYYY	Cashflow amount value date for CCS Pay Leg	e.g. 26/01/2013

²⁶⁰ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

²⁶¹ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

²⁶² The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
Cash Flow Amount (CCS Rec Leg)	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Receive Leg	e.g. 1,000,000.00
Cash Flow Value Date (CCS Rec Leg)	JDate	DD/MM/YYYY	Cashflow amount value date for CCS Receive Leg	e.g. 26/01/2013
Addnl Payment Currency ²⁶³	String		Currency of the Additional Payment	e.g. USD HKD, EUR, CNH
Addnl Payment Amount ²⁶⁴	Numeric	###,###,###.##	Amount of the Additional Payment	e.g. 100.00
Addnl Payment Val Date ²⁶⁵	JDate	DD/MM/YYYY	Additional Payment value date	e.g. 26/10/2012
Principal Ccy (CCS Pay Leg)	String		Currency of the Initial or Final Exchange for CCS Pay Leg	e.g. USD HKD, EUR, CNH

²⁶³ Populated only when Additional Payments is applicable. Clearing member should always refer to the report STRP06 WEB Daily Additional Fees for the exact amount payable/receivable for each Contract on a given date.

²⁶⁴ Populated only when Additional Payments is applicable; a positive figure means a payment while a negative figure means a receipt; please note this is an indicative amount, clearing member should always refer to the report STRP06 WEB Daily Additional Fees for the exact amount payable/receivable for each Contract on a given date.

²⁶⁵ Populated only when Additional Payments is applicable. Please note this field provide intend to provide indicative value only, the date populated is the Value Date entered in the Original Transaction. Clearing member should always refer to the report STRP06 WEB Daily Additional Fees for the exact amount payable/receivable for each Contract on a given date.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Principal Amount (CCS Pay Leg)</i>	Numeric	###,###,###.##	Amount of the Initial or Final Exchange for CCS Pay Leg	e.g. 1,000,000.00
<i>Principal Value Date (CCS Pay Leg)</i>	JDate	DD/MM/YYYY	Principal Value Date for CCS Pay Leg	e.g. 26/10/2012
<i>Principal Ccy (CCS Rec Leg)</i>	String		Currency of the Initial or Final Exchange for CCS Receive Leg	e.g. CNH HKD, EUR, USD
<i>Principal Amount (CCS Rec Leg)</i>	Numeric	###,###,###.##	Amount of the Initial or Final Exchange for CCS Receive Leg	e.g. - 6,200,000.00
<i>Principal Value Date (CCS Rec Leg)</i>	JDate	DD/MM/YYYY	Principal Value Date for CCS Receive Leg	e.g. 26/10/2012
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567

3.4. STRP04 WEB Settle Proj IRS

Report Descriptions:

Purpose:

This report sets out the projected cash flow payment for each Standard Rates Derivatives Contract and Standard Cross-currency Rates Derivatives Contract

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registered in the name of a Clearing Member in relation to its House Position Account in the coming one calendar month. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear. **Please note**, when the Cash Flow Reset Date equal the report published date, the figures in the CCP Pay Amt and CCP Rec Amt are projected amount based on pricing curves for indicative purpose only

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 8:15 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHHK001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch²⁶⁶</i>	String		CCP ID of the affiliate/branch	
<i>Fund²⁶⁷</i>	String		CCP ID of the fund	

²⁶⁶ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

²⁶⁷ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR²⁶⁸</i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH002T</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Cash Flow Type</i>	String		Cash Flow Type	<i>e.g. INTEREST,</i> <i>PRINCIPAL</i>
<i>Cash Flow Reset Date²⁶⁹</i>	JDate	DD/MM/YYYY	Reset Date of the projected cash flow	<i>e.g. 19/112012</i>

²⁶⁸ This field is obsolete

²⁶⁹ This field will be populated when the cashflow is generated from the float leg

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Cash Flow Reset Rate</i> ²⁷⁰	Numeric	###.####	Rate used to determine the projected cash flow	e.g. 1.5000
<i>Cash Flow Date</i>	JDate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. 20/11/2012
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	e.g. USD HKD, EUR, CNH
<i>CCP Pay Amt</i> ²⁷¹	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	e.g. - 5,678.11
<i>CCP Rec Amt</i> ²⁷²	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	e.g. 5,678.11
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567

²⁷⁰ This rate includes the spread. Prior to the cash flow reset date, the rate shown in this field is the spread.

²⁷¹ This field will be populated when OTC Clear is to pay the cash flow and the figure will be negative. Only one of the fields “CCP Pay Amt” and “CCP Rec Amt” will be populated for each Contract

²⁷² This field will be populated when OTC Clear is to receive the cash flow and the figure will be positive. Only one of the fields “CCP Pay Amt” and “CCP Rec Amt” will be populated for each Contract.

3.5. STRP05 WEB Settle Proj FXNDF

Report Descriptions:

Purpose:

This report sets out the projected settlement amount for each FX Derivatives Contract registered in the name of a Clearing Member in relation to its House Position Account in the coming fourteen Calendar Days. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear. **Please note**, when the FX Reset Date is later or equal to the report published date, the figures in the CCP Pay Amt and CCP Rec Amt are projected amount based on pricing curves for indicative purpose only

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 8:15 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Affiliate/Branch</i> ²⁷³	String		CCP ID of the affiliate/branch	
<i>Fund</i> ²⁷⁴	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR</i> ²⁷⁵	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH002T</i>

²⁷³ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

²⁷⁴ This field will be empty

²⁷⁵ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 135806</i>
<i>Cash Flow Type</i>	String		Cash Flow Type	<i>PRINCIPAL</i>
<i>FX Reset Date</i>	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	<i>e.g. 19/11/2012</i>
<i>FX Reset Rate</i>	Numeric	###,###.####	The currency exchange rate determined in accordance with the specified Settlement Rate Option,	<i>e.g. 1030.0000</i>
<i>Cash Flow Date</i>	JDate	DD/MM/YYYY	Value Date of the projected cash flow	<i>e.g. 21/11/2012</i>
<i>Prim Cur (FX)</i>	String		Primary Currency of the contract	<i>USD</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency of the contract	<i>e.g. KRW</i> <i>TWD, INR, CNY</i>
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	<i>USD</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
CCP Pay Amt ²⁷⁶	Numeric	###,###,###.##	Amount of the cashflow to be paid by OTC Clear	e.g. - 5,678.11
CCP Rec Amt ²⁷⁷	Numeric	###,###,###.##	Amount of the cashflow to be received by OTC Clear	e.g. 5,678.11

3.6. STRP06 WEB Dly Addl Fees

Report Descriptions:

Purpose:

This report sets out the Additional Payment for each Rates Derivatives Contract registered in the name of a Clearing Member in relation to its House Position Account for a particular calendar year. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear. Please note on the Registration Date of the Contract, the value date of the Additional Payment entered in the Original Transaction will be published as the Fee Date of the relevant Additional Payment. For subsequent OTC Clearing Day following the Registration Date of the Contract, the Fee Date published, where applicable, will be the adjusted Value Date of the relevant Additional Payment

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

²⁷⁶ This field will be populated when OTC Clear is to pay the cash flow and the figure will be negative. Only one of the fields “CCP Pay Amt” and “CCP Rec Amt” will be populated for each Contract

²⁷⁷ This field will be populated when OTC Clear is to receive the cash flow and the figure will be positive. Only one of the fields “CCP Pay Amt” and “CCP Rec Amt” will be populated for each Contract

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ²⁷⁸	String		CCP ID of the affiliate/branch	
<i>Fund</i> ²⁷⁹	String		CCP ID of the fund	
<i>Trade ID</i>	Integer		OCASS Trade ID of the Contract with the additional payment	<i>e.g. 135806</i>
<i>Fee Type</i>	String		Entry Type	<i>ADDNL_PAYMENT</i>
<i>Fee Applied Date</i>	JDate	DD/MM/YYYY	Posting Date of the Additional Payment	<i>e.g. 27/09/2012</i>

²⁷⁸ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

²⁷⁹ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fee Date</i>	JDate	DD/MM/YYYY	Value Date of the Additional Payment	<i>e.g. 21/11/2012</i>
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	<i>e.g. PAY</i> <i>REC</i>
<i>Fee Currency</i>	String		Currency of the Additional Payment	<i>e.g. USD</i> <i>HKD, EUR, CNH</i>
<i>Fee Amount</i> ²⁸⁰	Numeric	###,###,###.##	Amount of the additional payment	<i>e.g. -10,500.50</i>

3.7. STRP07 WEB Monthly Fees

Report Descriptions:

Purpose:

This reports set out the details of OTC Clear's fees and charges (that were calculated on a trade/request level basis) payable by a Clearing Member in relation to its House Position Account for a particular calendar month. Clearing Member can reconcile their trade activities and follow-up any discrepancy with OTC Clear. This report will provide Registration Fee and Deregistration Fee on a trade level basis. Member should refer to Appendix I for the type of fees charged by OTC Clear. All fees and charges listed in this report are **due on the 15th Hong Kong business days** following the months the fees and charges are posted

²⁸⁰ A positive figure when OTC Clear is to receive the amount while a negative figure when OTC Clear is to pay the amount.

Time Available on OASIS:

After the end-of-day process is completed on the fifth OTC Clear Clearing Day and when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Monthly on the fifth OTC Clear Clearing Day of each calendar month (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch²⁸¹</i>	String		CCP ID of the affiliate/branch	
<i>Fund²⁸²</i>	String		CCP ID of the fund	
<i>Trade ID</i>	Integer		<i>Trade ID with OTC Clear</i>	<i>e.g. 135806</i>
<i>Product Type</i>	String		<i>Product Type</i>	<i>e.g. FXNDF</i>

²⁸¹ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

²⁸² This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
				Swap, NDS, Margin Call ²⁸³ , SwapCrossCurrency, FX, FXForward, FXSwap
Fee Type	String		Fee Type	CLEARING_FEE Charge for registering a contract DECLEAR_FEE Charge for deregistering a contract TRANSACTION_FEE Charge for each non-cash collateral movement request
Fee Applied Date	JDate	DD/MM/YYYY	Posting Date of the Fee	e.g. 27/10/2012
CCP Pay/Rec	String		Pay or Receive from CCP perspective	e.g. REC, PAY (if discount, rebate, or adjustment)
Fee Currency ²⁸⁴	String		Currency of the Fee	e.g. HKD USD
Fee Amount	Numeric	###,###,###.##	Amount of the Fee	e.g. 500.00

²⁸³ This value is relevant to non-cash collateral movement request

²⁸⁴ For fees which are not in Hong Kong dollar, please refer to MKDR08 for the FX rate for conversion to Hong Kong dollar

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR</i> ²⁸⁵	String		Trade ID of HKTR-MC	e.g. T20141212000003
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260470
<i>Trade Ref_Traiana</i> ²⁸⁶	String		Trade ID of Traiana	e.g. 18262416

3.8. STRP08 WEB Monthly Fees II

Report Descriptions:

Purpose:

These reports set out the details of OTC Clear's fees and charges (calculated on a member level basis) payable by a Clearing Member in relation to its House Position Account for a particular calendar month. Clearing Member can reconcile their trade activities and follow-up any discrepancy with OTC Clear. The report will provide detail on fees other than Registration and Deregistration such as Maintenance Fee. Clearing Member should refer to Appendix I for the type of fees charged by OTC Clear. All fees and charges listed in this report are **due on the 15th Hong Kong business days** on the months the fees and charges are posted

Time Available on OASIS:

²⁸⁵ This field is obsolete

²⁸⁶ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

After the end-of-day process is completed on the fifth OTC Clear Clearing Day and when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Monthly on the fifth OTC Clear Clearing Day of each calendar month (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 135807</i>
<i>Fee Type</i>	String		Fee Type	<i>MAINTENANCE_FEE</i> <i>Charge for maintaining a registered contract with OTC Clear</i> <i>ANNUAL_FEE</i> <i>Annual fee of being an Active Clearing Member</i> <i>ADJUSTMENT_FEE</i> <i>Adjustment for fee charged</i> <i>DISCOUNT</i> <i>Discount on fee charged</i> <i>OTHER_FEE</i> <i>Any other fees</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fee Applied Date</i>	JDate	DD/MM/YYYY	Posting Date of the Fee	<i>e.g. 27/10/2012</i>
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	<i>e.g. Receive</i> <i>Pay (if discount, rebate, or adjustment)</i>
<i>Fee Currency</i>	String		Currency of the Fee	<i>e.g. HKD</i> <i>USD</i>
<i>Fee Amount</i> ²⁸⁷	Numeric	###,###,###.##	Amount of the Fee	<i>e.g. 500.00</i>
<i>Remark</i>	String		Special remark for the entry when applicable	
<i>Remark2</i>	String		Breakdown of Maintenance fee by product. For other fees, breakdown by Member/Client ID	<i>e.g. Swap</i> <i>SwapCrossCurrency</i> <i>NDS</i> <i>Member/Client ID</i>

²⁸⁷ A negative figure when OTC Clear is to pay the amount while a positive figure when OTC Clear is to receive the amount

3.9. STRP09 WEB Settle Proj NDS

Report Descriptions:

Purpose:

This report sets out the projected coupon payment for each Non Deliverable Rates Derivatives Contract registered in the name of a Clearing Member in relation to its House Position Account in the coming one calendar month. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear. Please note when the FX Rate of the Contract is not reset, the CCP Pay Amt and CCP Rec Amt fields will be zero

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch²⁸⁸</i>	String		CCP ID of the affiliate/branch	

²⁸⁸ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fund</i> ²⁸⁹	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR</i> ²⁹⁰	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH002T</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Cash Flow Type</i>	String		Cash Flow Type	<i>INTEREST</i>
<i>Cash Flow Date</i>	JDate	DD/MM/YYYY	Value Date of the projected cash flow	<i>e.g. 20/11/2012</i>
<i>Trade Currency</i>	String		Currency of the Contract	<i>CNY,</i>

²⁸⁹ This field will be empty

²⁹⁰ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>INR, KRW, THB, TWD</i>
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	<i>USD</i>
<i>CCP Pay Amt</i> ²⁹¹	Numeric	###,###,###.##	Amount of the Coupon to be paid by OTC Clear	<i>e.g. -5,678.11</i>
<i>CCP Rec Amt</i> ²⁹²	Numeric	###,###,###.##	Amount of the Coupon to be received by OTC Clear	<i>e.g. 5,678.11</i>
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	<i>e.g. 1234567</i>

3.10. STRP10 WEB Corp Action

Report Descriptions:

Purpose:

This report sets out the projected cash flow from non-cash collaterals submitted by a Clearing Member in relation to its House Position Account in the coming one calendar month. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

²⁹¹ This field will be populated when OTC Clear is to pay the cash flow and the figure will be negative. Only one of the fields “CCP Pay Amt” and “CCP Rec Amt” will be populated for each Contract.

²⁹² This field will be populated when OTC Clear is to receive the cash flow and the figure will be positive. Only one of the fields “CCP Pay Amt” and “CCP Rec Amt” will be populated for each Contract.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>ISIN</i>	String		ISIN of the non-cash collateral	<i>e.g. US912828NP10</i>
<i>Description</i>	String		Description of the non-cash collateral	<i>e.g. BondUST Bonds Jul15 /54M/31/07/2015/1.75%</i>
<i>Nominal</i>	Numeric	<i>#,###,###</i>	Nominal amount of the non-cash collateral held	<i>e.g. 5,000,000</i>
<i>CA Type</i>	String		The type of cash flow	<i>e.g. INTEREST</i> <i>REDEMPTION</i>
<i>Cash Flow Reset Rate</i>	Numeric	<i>###.####</i>	Rate used to determine the projected cash flow	<i>e.g. 1.1234</i>
<i>Cash Flow Date</i>	JDate	DD/MM/YYYY	Value Date of the projected cash flow	<i>e.g. 20/11/2012</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	<i>USD</i>
<i>CCP Pay Amt</i>	Numeric	###,###,###.##	Amount of the Coupon to be paid by OTC Clear to the Clearing Member	<i>e.g. 5,678.11</i>

3.11. STRP11 WEB Settle Details FXD

Report Descriptions:

Purpose:

This report sets out the amount to be settled for Deliverable FX Derivatives Contracts, at the trade level, on the next OTC Clear Day in respect of the House Position Account by a Clearing Member. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member/Client ID</i>	String		Clearing Member ID	<i>e.g. ABCDHHKHH001T</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ²⁹³	String		CCP ID of the affiliate/branch	
<i>Fund</i> ²⁹⁴	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)</i> <i>FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
<i>Trade Ref_Traiana</i> ²⁹⁵	String		Trade ID of Traiana	<i>e.g. 18262416</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH002T</i>

²⁹³ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

²⁹⁴ This field will be empty

²⁹⁵ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Registration Date</i>	JDate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 08/01/2013
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	USD
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²⁹⁶	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. -1,000,000.00

²⁹⁶ A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. <i>CNH</i> <i>HKD</i>
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²⁹⁷	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. <i>6,300,000.00</i>
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> ²⁹⁸	Numeric	###,###,###.## ²⁹⁹	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. <i>1,000,000.00</i>
<i>Sec Amt Far (FX)</i> <i>[in CCP view]</i> ³⁰⁰	Numeric	###,###,###.## ³⁰¹	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. <i>-6,800,000.00</i>

²⁹⁷ A negative amount represent “selling” the currency while a positive amount represent “buying”

²⁹⁸ The field will not be applicable for Deliverable FX Forward Contract

²⁹⁹ A negative amount represent “selling” the currency while a positive amount represent “buying”

³⁰⁰ The field will not be applicable for Deliverable FX Forward Contract

³⁰¹ A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Settle Date Far</i> ³⁰²	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i> The Contract is registered with OTC Clear</p> <p><i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</p> <p><i>DECLERED</i> The Contract is deregistered from OTC Clear</p> <p><i>TRANSFERED</i> The Contract is deregistered from OTC Clear after going through the transfer process</p> <p><i>TERMINATED</i> The Contract is deregistered from OTC Clear</p>
<i>Term/Trf/Deregistration Date</i> ³⁰³	JDate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declear Date	e.g. 19/112012 15:11:32

³⁰² The field will not be applicable for Deliverable FX Forward Contract

³⁰³ Populated only when the contract is *DECLERED*, *TRANSFERED* or *TERMINATED*; the time figure presented in this field is only indicative, for the exact time, please refer to the relevant trade report.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Posting Date</i>	Date	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/11/2012
<i>Yesterday's NPV</i>	Numeric	###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
<i>EOD NPV</i>	Numeric	###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
<i>VM</i>	Numeric	###,###.##	Variation margin amount	e.g. 20,000.00
<i>VM Value Date</i>	Date	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
<i>Principal Ccy (Prim Leg)</i>	String		Currency of the Principal Exchange for the Primary Leg	e.g. <i>USD</i>
<i>Principal Amount (Prim Leg)</i> ³⁰⁴	Numeric	###,###,###.##	Amount of the Principal Exchange for the Primary Leg	e.g. <i>1,000,000.00</i>
<i>Principal Value Date (Prim Leg)</i>	JDate	DD/MM/YYYY	Principal Value Date for the Primary Leg	e.g. <i>08/01/2013</i>
<i>Principal Ccy (Sec Leg)</i>	String		Currency of the Principal Exchange for the Secondary Leg	e.g. <i>CNH</i> <i>HKD</i>

³⁰⁴ A positive figure means a receipt and a negative figures means a payment

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Principal Amount (Sec Leg)</i> ³⁰⁵	Numeric	###,###,###.##	Amount of the Principal Exchange for the Secondary Leg	e.g. - 6,300,000.00
<i>Principal Value Date (Sec Leg)</i>	JDate	DD/MM/YYYY	Principal Value Date for the Secondary Leg	e.g. 08/01/2013

3.12. STRP12 WEB Settle Proj FXD

Report Descriptions:

Purpose:

This report sets out the amount to be settled for Deliverable FX Derivatives Contracts, at the trade level, on the next OTC Clear Day in respect of the House Position Account by a Clearing Member. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 8:15 HK time)

Field Descriptions & Data Format:

³⁰⁵ A positive figure means a receipt and a negative figures means a payment

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member/Client ID</i>	String		Clearing Member ID	<i>e.g. ABCDHHK001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ³⁰⁶	String		CCP ID of the affiliate/branch	
<i>Fund</i> ³⁰⁷	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)</i> <i>FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
<i>Trade Ref_Traiana</i> ³⁰⁸	String		Trade ID of Traiana	<i>e.g. 18262416</i>

³⁰⁶ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

³⁰⁷ This field will be empty

³⁰⁸ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH002T</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 123456</i>
<i>Cash Flow Type</i>	String		Cash Flow Type	<i>e.g. PRINCIPAL</i>
<i>Prim Cur (FX)</i>	String		Primary Currency	<i>e.g. USD</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency	<i>e.g. CNH HKD</i>
<i>Cash Flow Date</i>	JDate	DD/MM/YYYY	Value Date of the projected cash flow	<i>e.g. 20/11/2012</i>
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	<i>e.g. USD CNH, HKD</i>
<i>CCP Pay Amt</i> ³⁰⁹	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	<i>e.g. - 100,000.00</i>

³⁰⁹ This field will be populated when OTC Clear is to pay the cash flow and the figure will be negative. Only one of the fields “CCP Pay Amt” and “CCP Rec Amt” will be populated for each Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
CCP Rec Amt ³¹⁰	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	e.g. 600,000.00

³¹⁰ This field will be populated when OTC Clear is to receive the cash flow and the figure will be positive. Only one of the fields “CCP Pay Amt” and “CCP Rec Amt” will be populated for each Contract.

3.13. STRP13 WEB Money Settle For Stmt Bank

Report Descriptions:

Purpose:

This report sets out the amount to be settled on the next OTC Clear Day in respect of the House Position Account by a Clearing Member and House Position Account of a Clearing Member in which they act as an agent bank. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Agent CM ID</i>	String		Agent Bank Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Member BIC</i>	String		Clearing Member BIC Code	<i>e.g. ABCDEFGHXXX</i>
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>CCP Trade ID</i>	Integer		The ID of the settlement component with OTC Clear	e.g. 135044
<i>Payment Type</i>	String		Type of payment	<i>PRINCIPAL</i> <i>Notional Exchange from the contract</i>
<i>Payment sub-type</i>	String		Further classification on the type of payment	<i>SimpleTransfer</i> <i>Settlements related to registered contracts</i>
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	e.g. <i>RECEIPT</i> <i>PAYMENT</i>
<i>Value Date</i>	JDate	<i>DD/MM/YYYY</i>	Payment Value Date	e.g. <i>07/11/2012</i>
<i>Expected Settle Date</i>	JDate	<i>DD/MM/YYYY</i>	Expected Settle Date	e.g. <i>07/11/2012</i>
<i>Ccy Pair</i> ³¹¹	String		Currency Pair of Notional Exchange	e.g. <i>USD/CNH</i> ,

³¹¹ The field will only be applicable for Notional Exchange

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>USD/HKD</i>
<i>Settle Currency</i>	String		Settlement Currency	<i>e.g. USD</i> <i>HKD, CNH</i>
<i>Transfer Amount</i> ³¹²	Numeric	<i>###,###,###.##</i>	Amount to be settle	<i>e.g. 60,123.45</i>
<i>Settle Method</i> ³¹³				
<i>Split ID</i> ³¹⁴				

³¹² A positive figure will be populated when CCP Pay/Rec field is "RECEIPT" and a negative figure will be populated when CCP Pay/Rec is "PAYMENT"

³¹³ This field will be empty

³¹⁴ This field will be empty

4. Settlement Reports for Client Position Account

4.1. *STRP01_C* *WEB Money Settle_C*

Report Descriptions:

Purpose:

This report sets out the amount to be settled on the next OTC Clear Day in respect of the Client Position Accounts by a Clearing Member. The daily settlement components published in this report shall be final and conclusive, and shall be settled on the relevant “Value Date” as stipulated. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>CCP Trade ID</i>	Integer		The ID of the settlement component with OTC Clear	<i>e.g. 135044</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Payment Type</i>	String		Type of payment	<i>VARIATION_MARGIN:</i> End-of-day variation margin requirement <i>CASHFLOW</i> Consideration of the contract <i>INTEREST:</i> Price Alignment Interest or Coupon from Non-cash Collaterals <i>PRINCIPAL:</i> Notional exchange from the contract <i>FEES:</i> Fee <i>ADDNL_PAYMENT:</i> Additional Payments from the contract
<i>Payment sub-type</i>	String		Further classification on the type of payment	<i>SimpleTransfer</i> Settlements related to registered contracts <i>Bond</i> Settlements related to non-cash collaterals
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	e.g. <i>RECEIPT</i> <i>PAYMENT</i>
<i>Value Date</i>	JDate	<i>DD/MM/YYYY</i>	Payment Value Date	e.g. <i>07/11/2012</i>
<i>Expected Settle Date</i>	JDate	<i>DD/MM/YYYY</i>	Expected Settle Date	e.g. <i>07/11/2012</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Ccy Pair</i> ³¹⁵	String		Currency Pair of Notional Exchange	e.g. <i>USD/CNH</i> , <i>USD/HKD</i>
<i>Settle Currency</i>	String		Settlement Currency	e.g. <i>USD</i> <i>HKD, EUR, CNH</i>
<i>Transfer Amount</i> ³¹⁶	Numeric	###,###,###.##	Amount to be settle	e.g. <i>60,123.45</i>
<i>Settle Method</i> ³¹⁷				
<i>Split ID</i> ³¹⁸				

³¹⁵ This field will only be applicable for Notional Exchange

³¹⁶ A positive figure will be populated when CCP Pay/Rec field is "RECEIPT" and a negative figure will be populated when CCP Pay/Rec is "PAYMENT"

³¹⁷ This field will be empty

³¹⁸ This field will be empty

4.2. STRP02_C WEB Settle Details FXNDF_C

Report Descriptions:

Purpose:

This report sets out the amount to be settled for FX Derivatives Contracts, at the trade level, on the next OTC Clear Day in respect of the Client Position Accounts by a Clearing Member. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member/Client ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch³¹⁹</i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>

³¹⁹ This field should be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR</i> ³²⁰	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>
<i>Original Cpty</i> ³²¹	String		Counterparty of the Original Transaction	
<i>Registration Date</i>	JDate	DD/MM/YYYY	Registration Date of the Contract	<i>e.g. 08/11/2012</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 123456</i>
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	<i>e.g. 08/11/2012</i>
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date	<i>e.g. 08/01/2013</i>

³²⁰ This field is obsolete

³²¹ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
<i>Prim Cur (FX)</i>	String		Primary Currency	USD
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ³²²	Primary Currency Amount	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	String		Secondary Currency	e.g. KRW TWD, INR, CNY
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ³²³	Secondary Currency Amount	e.g. 1,080,000,000.00
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i> <i>The Contract is registered with OTC Clear</i></p> <p><i>PEND_TRF/TRM/DCL:</i> <i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i></p> <p><i>DECLEARED</i> <i>The Contract is deregistered from OTC Clear</i></p>

³²² A negative amount represent “selling” the currency while a positive amount represent “buying”

³²³ Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
				<p><i>TRANSFERED</i> <i>The Contract is deregistered from OTC Clear after going through the transfer process</i></p> <p><i>TERMINATED</i> <i>The Contract is deregistered from OTC Clear</i></p>
<i>Term/Trf/Deregistration Date</i> ³²⁴	JDate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declear Date	e.g. 19/112012 15:33:23
<i>Posting Date</i>	JDate	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/112012
<i>Yesterday's NPV</i>	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
<i>EOD NPV</i>	Numeric	###,###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
<i>VM</i> ³²⁵	Numeric	###,###,###.##	Variation margin amount	e.g. 20,000.00
<i>VM Value Date</i>	JDate	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
<i>Settlement Currency</i>	String		The settlement currency of the contract	<i>USD</i>

³²⁴ Populated only when the contract is DECLERAED, TRANSFERED or TERMINATED; the time figure presented in this field is only indicative, for the exact time, please refer to the relevant trade report.

³²⁵ Please note Yesterday's NPV, EOD NPV and VM are presented in USD; a positive figure means a receipt while a negative figure means payment

Field	Data Type	Format	Descriptions	Example / Possible Values
Settlement Amount ³²⁶	Numeric	###,###,###.##	The settlement amount for the contract	e.g. 56,789.30
Settlement Value Date	JDate	DD/MM/YYYY	Value Date of the Settlement Amount	e.g. 20/11/2012

4.3. STRP03_C WEB Settle Details IRS_C

Report Descriptions:

Purpose:

This report sets out the amount to be settled for Rates Derivatives Contracts, at the trade level, on the next OTC Clear Day in respect of the Client Position Accounts by a Clearing Member. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

³²⁶ A positive figure means a receipt and a negative figures means a payment

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member/Client ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ³²⁷	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR</i> ³²⁸	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

³²⁷ This field will be empty

³²⁸ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Original Cpty</i> ³²⁹	String		Counterparty of the Original Transaction	
<i>Registration Date</i>	JDate	DD/MM/YYYY	Registration Date of the Contract	<i>e.g. 08/11/2012</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	<i>e.g. 24/10/2012</i>
<i>Trade Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date	<i>e.g. 26/10/2012</i>
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. USD</i> <i>HKD, EUR, CNH, CNY, INR, KRW, THB, TWD</i>

³²⁹ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
<i>Rec Leg Type</i>	String		Receive Leg Type	e.g. Fixed Float
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	e.g. CNH HKD, EUR, USD, CNY, INR, KRW, THB, TWD
<i>Rec Leg Principal</i>	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
<i>Trade Status</i>	String		Status of the Contract	<p>CLEARED: The Contract is registered with OTC Clear</p> <p>PEND_TRF/TRM/DCL: The Contract is registered with OTC Clear and a pending deregistration request was submitted and under processing</p> <p>DECLERED The Contract is deregistered from OTC Clear</p> <p>TRANSFERED: The Contract is deregistered from OTC Clear after going through the transfer process</p> <p>TERMINATED The Contract is deregistered from OTC Clear</p>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Term/Trf/Deregistration Date</i> ³³⁰	JDate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Deregistered Date	e.g. 19/112012 16:22:36
<i>Posting Date</i>	JDate	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/112012
<i>Yesterday's NPV</i> ³³¹	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
<i>Yesterday's NPV (CCS Pay Leg)</i>	Numeric	###,###,###.##	Yesterday's Net Present Value of the whold contract If Principal Currency of Pay Leg is "USD", Otherwise, it is Yesterday's accrued interest of the coming payment in CCS Pay Leg	e.g. 1,234,377.10
<i>Yesterday's NPV (CCS Rec Leg)</i>	Numeric	###,###,###.##	Yesterday's Net Present Value of the whold contract If Principal Currency of Rec Leg is "USD", Otherwise, it is Yesterday's accrued interest of the coming payment in CCS Rec Leg	e.g. 1,234,377.10
<i>EOD NPV</i> ³³²	Numeric	###,###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10

³³⁰ Populated only when the contract is either DECLERAED, TRANSFERED or TERMINATED; the time figure presented in this field is only indicative, for the exact time, please refer to the relevant trade report.

³³¹ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

³³² The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>EOD NPV (CCS Pay Leg)</i>	Numeric	###,###,###.##	End of Day Net Present Value of the whole contract If Principal Currency of Pay Leg is "USD", Otherwise, it is End of Day accrued interest of the coming payment in CCS Pay Leg	<i>e.g. 1,254,377.10</i>
<i>EOD NPV (CCS Rec Leg)</i>	Numeric	###,###,###.##	End of Day Net Present Value of the whole contract If Principal Currency of Rec Leg is "USD", Otherwise, it is End of Day accrued interest of the coming payment in CCS Rec Leg	<i>e.g. 1,254,377.10</i>
<i>VM</i> ³³³	Numeric	###,###,###.##	Variation margin amount	<i>e.g. 20,000.00</i>
<i>VM Value Date</i> ³³⁴	JDate	DD/MM/YYYY	Variation margin value date	<i>e.g. 20/11/2012</i>
<i>VM (CCS Pay Leg)</i>	Numeric	###,###,###.##	CCS Pay Leg's Variation margin amount	<i>e.g. 20,000.00</i>
<i>VM Value Date (CCS Pay Leg)</i>	JDate	DD/MM/YYYY	CCS Pay Leg's Variation margin value date	<i>e.g. 20/11/2012</i>
<i>VM (CCS Rec Leg)</i>	Numeric	###,###,###.##	CCS Receive Leg's Variation margin amount	<i>e.g. 20,000.00</i>

³³³ Please note Yesterday's NPV, EOD NPV and VM are presented in the settlement currency; a positive figure means a receipt while a negative figure means a payment. The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

³³⁴ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>VM Value Date (CCS Rec Leg)</i>	JDate	DD/MM/YYYY	CCS Receive Leg's Variation margin value date	<i>e.g. 20/11/2012</i>
<i>Settle Cur.</i> ³³⁵	String		Settlement Currency of the Contract	<i>e.g. USD HKD, EUR, CNH</i>
<i>Cash Flow Amount</i> ³³⁶	Numeric	###,###,###.##	Amount of the Cashflow	<i>e.g. 5,678.11</i>
<i>Cash Flow Value Date</i> ³³⁷	JDate	DD/MM/YYYY	Cashflow amount value date	<i>e.g. 26/01/2013</i>
<i>Cash Flow Amount (CCS Pay Leg)</i>	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Pay Leg	<i>e.g. - 1,000,000.00</i>
<i>Cash Flow Value Date (CCS Pay Leg)</i>	JDate	DD/MM/YYYY	Cashflow amount value date for CCS Pay Leg	<i>e.g. 26/01/2013</i>
<i>Cash Flow Amount (CCS Rec Leg)</i>	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Receive Leg	<i>e.g. 1,000,000.00</i>

³³⁵ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

³³⁶ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

³³⁷ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
Cash Flow Value Date (CCS Rec Leg)	JDate	DD/MM/YYYY	Cashflow amount value date for CCS Receive Leg	e.g. 26/01/2013
Addnl Payment Currency ³³⁸	String		Currency of the Additional Payment	e.g. USD HKD, EUR, CNH
Addnl Payment Amount ³³⁹	Numeric	###,###,###.##	Amount of the Additional Payment	e.g. 100.00
Addnl Payment Val Date ³⁴⁰	JDate	DD/MM/YYYY	Additional Payment value date	e.g. 26/10/2012
Principal Ccy (CCS Pay Leg)	String		Currency of the Initial or Final Exchange for CCS Pay Leg	e.g. USD HKD, EUR, CNH
Principal Amount (CCS Pay Leg)	Numeric	###,###,###.##	Amount of the Initial or Final Exchange for CCS Pay Leg	e.g. 1,000,000.00

³³⁸ Populated only when Additional Payments is applicable. Clearing member should always refer to the report STRP06 WEB Daily Additional Fees for the exact amount payable/receivable for each Contract on a given date.

³³⁹ Populated only when Additional Payments is applicable; a positive figure means a payment while a negative figure means a receipt; please note this is an indicative amount, clearing member should always refer to the report STRP06 WEB Daily Additional Fees for the exact amount payable/receivable for each Contract on a given date.

³⁴⁰ Populated only when Additional Payments is applicable. Please note this field provide intend to provide indicative value only, the date populated is the Value Date entered in the Original Transaction. Clearing member should always refer to the report STRP06 WEB Daily Additional Fees for the exact amount payable/receivable for each Contract on a given date.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Principal Value Date (CCS Pay Leg)</i>	JDate	DD/MM/YYYY	Principal Value Date for CCS Pay Leg	e.g. 26/10/2012
<i>Principal Ccy (CCS Rec Leg)</i>	String		Currency of the Initial or Final Exchange for CCS Receive Leg	e.g. CNH HKD, EUR, USD
<i>Principal Amount (CCS Rec Leg)</i>	Numeric	###,###,###.##	Amount of the Initial or Final Exchange for CCS Receive Leg	e.g. - 6,200,000.00
<i>Principal Value Date (CCS Rec Leg)</i>	JDate	DD/MM/YYYY	Principal Value Date for CCS Receive Leg	e.g. 26/10/2012
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567

4.4. STRP04_C WEB Settle Proj IRS_C

Report Descriptions:

Purpose:

This report sets out the projected cash flow payment for each Standard Rates Derivatives Contract and Standard Cross-currency Derivatives Contract registered in the name of a Clearing Member in relation to its Client Position Accounts in the coming one calendar month. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear. **Please note**, when the Cash Flow Reset Date equal the report published date, the figures in the CCP Pay Amt and CCP Rec Amt are projected amount based on pricing curves for indicative purpose only

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 8:15 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch³⁴¹</i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract) SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>

³⁴¹ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR</i> ³⁴²	String		Trade ID of HKTR-MC	e.g. T20141212000003
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Original Cpty</i> ³⁴³	String		Counterparty of the Original Transaction	
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Cash Flow Type</i>	String		Cash Flow Type	e.g. INTEREST, PRINCIPAL
<i>Cash Flow Reset Date</i> ³⁴⁴	JDate	DD/MM/YYYY	Reset Date of the projected cash flow	e.g. 19/112012
<i>Cash Flow Reset Rate</i> ³⁴⁵	Numeric	####.####	Rate used to determine the projected cash flow	e.g. 1.5000
<i>Cash Flow Date</i>	JDate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. 20/11/2012

³⁴² This field is obsolete

³⁴³ This field will be empty

³⁴⁴ This field will be populated when the cashflow is generated from the float leg

³⁴⁵ This rate includes the spread. Prior to the cash flow reset date, the rate shown in this field is the spread.

Field	Data Type	Format	Descriptions	Example / Possible Values
Cash Flow Ccy	String		Currency of the Cash Flow	e.g. USD HKD, EUR, CNH
CCP Pay Amt ³⁴⁶	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	e.g. - 5,678.11
CCP Rec Amt ³⁴⁷	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	e.g. 5,678.11
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	e.g. 1234567

4.5. STRP05_C WEB Settle Proj FXNDF_C

Report Descriptions:

Purpose:

This report sets out the projected settlement amount for each FX Derivatives Contract registered in the name of a Clearing Member in relation to its Client Position Accounts in the coming fourteen Calendar Days. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear. **Please note,** when the FX Reset Date is later or equal to the report published date, the figures in the CCP Pay Amt and CCP Rec Amt are projected amount based on pricing curves for indicative purpose only

³⁴⁶ This field will be populated when OTC Clear is to pay the cash flow and the figure will be negative. Only one of the fields “CCP Pay Amt” and “CCP Rec Amt” will be populated for each Contract

³⁴⁷ This field will be populated when OTC Clear is to receive the cash flow and the figure will be positive. Only one of the fields “CCP Pay Amt” and “CCP Rec Amt” will be populated for each Contract.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 8:15 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	e.g. <i>CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ³⁴⁸	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	e.g. <i>FUND3</i>
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>

³⁴⁸ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR</i> ³⁴⁹	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>
<i>Original Cpty</i> ³⁵⁰	String		Counterparty of the Original Transaction	
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 135806</i>
<i>Cash Flow Type</i>	String		Cash Flow Type	<i>PRINCIPAL</i>
<i>FX Reset Date</i>	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	<i>e.g. 19/11/2012</i>
<i>FX Reset Rate</i>	Numeric	#####.#####	The currency exchange rate determined in accordance with the specified Settlement Rate Option,	<i>e.g. 1030.0000</i>
<i>Cash Flow Date</i>	JDate	DD/MM/YYYY	Value Date of the projected cash flow	<i>e.g. 21/11/2012</i>

³⁴⁹ This field is obsolete

³⁵⁰ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Cur (FX)</i>	String		Primary Currency of the contract	<i>USD</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency of the contract	<i>e.g. KRW</i> <i>TWD, INR, CNY</i>
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	<i>USD</i>
<i>CCP Pay Amt</i> ³⁵¹	Numeric	###,###,###.##	Amount of the cashflow to be paid by OTC Clear	<i>e.g. - 5,678.11</i>
<i>CCP Rec Amt</i> ³⁵²	Numeric	###,###,###.##	Amount of the cashflow to be received by OTC Clear	<i>e.g. 5,678.11</i>

4.6. STRP06_C WEB Dly Addl Fees_C

Report Descriptions:

Purpose:

This report sets out the Additional Payment for each Rates Derivatives Contract registered in the name of a Clearing Member in relation to its Client Position Accounts for a particular calendar year. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear. Please

³⁵¹ This field will be populated when OTC Clear is to pay the cash flow and the figure will be negative. Only one of the fields “CCP Pay Amt” and “CCP Rec Amt” will be populated for each Contract

³⁵² This field will be populated when OTC Clear is to receive the cash flow and the figure will be positive. Only one of the fields “CCP Pay Amt” and “CCP Rec Amt” will be populated for each Contract

note on the Registration Date of the Contract, the value date of the Additional Payment entered in the Original Transaction will be published as the Fee Date of the relevant Additional Payment. For subsequent OTC Clearing Day following the Registration Date of the Contract, the Fee Date published, where applicable, will be the adjusted Value Date of the relevant Additional Payment

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ³⁵³	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>

³⁵³ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade ID</i>	Integer		OCASS Trade ID of the Contract with the additional payment	e.g. 135806
<i>Fee Type</i>	String		Entry Type	ADDNL_PAYMENT
<i>Fee Applied Date</i>	JDate	DD/MM/YYYY	Posting Date of the Additional Payment	e.g. 27/09/2012
<i>Fee Date</i>	JDate	DD/MM/YYYY	Value Date of the Additional Payment	e.g. 21/11/2012
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	e.g. PAY REC
<i>Fee Currency</i>	String		Currency of the Additional Payment	e.g. USD HKD, EUR, CNH
<i>Fee Amount</i> ³⁵⁴	Numeric	###,###,###.##	Amount of the additional payment	e.g. -10,500.50

4.7. *STRP07_C WEB Monthly Fees_C*

Report Descriptions:

³⁵⁴ A positive figure when OTC Clear is to receive the amount while a negative figure when OTC Clear is to pay the amount.

Purpose:

This reports set out the details of OTC Clear's fees and charges (that were calculated on a trade/request level basis) payable by a Clearing Member in relation to its Client Position Account for a particular calendar month. Clearing Member can reconcile their trade activities and follow-up any discrepancy with OTC Clear. This report will provide Registration Fee and Deregistration Fee on a trade level basis; and Transaction Fee on a collateral movement request level basis. Member should refer to Appendix I for the type of fees charged by OTC Clear. All fees and charges listed in this report are **due on the 15th Hong Kong business days** following the months the fees and charges are posted

Time Available on OASIS:

After the end-of-day process is completed on the fifth OTC Clear Clearing Day and when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Monthly on the fifth OTC Clear Clearing Day of each calendar month (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch³⁵⁵</i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>

³⁵⁵ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade ID	Integer		Trade ID with OTC Clear	e.g. 135806
Product Type	String		Product Type	e.g. FXNDF SWAP, NDS, MARGIN CALL ³⁵⁶ , SWAPCROSSCURRENCY
Fee Type	String		Fee Type	CLEARING_FEE Charge for registering a contract DECLEAR_FEE Charge for deregistering a contract TRANSACTION_FEE Charge for each non-cash collateral movement request
Fee Applied Date	JDate	DD/MM/YYYY	Posting Date of the Fee	e.g. 27/10/2012
CCP Pay/Rec	String		Pay or Receive from CCP perspective	e.g. REC, PAY (if discount, rebate, or adjustment)
Fee Currency ³⁵⁷	String		Currency of the Fee	e.g. HKD USD

³⁵⁶ This value is relevant to non-cash collateral movement request

³⁵⁷ For fees which are not in Hong Kong dollar, please refer to MKDR08 for the FX rate for conversion to Hong Kong dollar

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fee Amount</i>	Numeric	###,###,###.##	Amount of the Fee	e.g. 500.00
<i>Trade Ref_HKTR</i> ³⁵⁸	String		Trade ID of HKTR-MC	e.g. T20141212000003
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260470
<i>Trade Ref_Traiana</i> ³⁵⁹	String		Trade ID of Traiana	e.g. 18262416

4.8. STRP08_C WEB Monthly Fees II_C

Report Descriptions:

Purpose:

These reports set out the details of OTC Clear's fees and charges (calculated on a member level basis) payable by a Clearing Member in relation to its Client Position Accounts for a particular calendar month. Clearing Member can reconcile their trade activities and follow-up any discrepancy with OTC Clear. The report will provide detail on fees other than non-cash collateral movement request, Registration and Deregistration such as Maintenance Fee. Clearing Member should refer to Appendix I for the type of fees charged by OTC Clear. All fees and charges listed in this report are **due on the 15th Hong Kong business days** on the months the fees and charges are posted

³⁵⁸ This field is obsolete

³⁵⁹ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

Time Available on OASIS:

After the end-of-day process is completed on the fifth OTC Clear Clearing Day and when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Monthly on the fifth OTC Clear Clearing Day of each calendar month (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	e.g. <i>CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 135807
<i>Fee Type</i>	String		Fee Type	<i>MAINTENANCE_FEE</i> Charge for maintaining a registered contract with OTC Clear <i>ANNUAL_FEE</i> Annual fee of being an Active Clearing Member <i>ADJUSTMENT_FEE</i> Adjustment for fee charged <i>DISCOUNT</i> Discount on fee charged <i>OTHER_FEE</i> Any other fees

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fee Applied Date</i>	JDate	DD/MM/YYYY	Posting Date of the Fee	<i>e.g. 27/10/2012</i>
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	<i>e.g. Receive</i> <i>Pay (if discount, rebate, or adjustment)</i>
<i>Fee Currency</i>	String		Currency of the Fee	<i>HKD</i>
<i>Fee Amount</i> ³⁶⁰	Numeric	###,###,###.##	Amount of the Fee	<i>e.g. 500.00</i>
<i>Remark</i>	String		Special remark for the entry when applicable	
<i>Remark2</i>	String		Breakdown of Maintenance fee by product. For other fees, breakdown by Member/Client ID	<i>e.g. Swap</i> <i>SwapCrossCurrency</i> <i>NDS</i> <i>Member/Client ID</i>

³⁶⁰ A negative figure when OTC Clear is to pay the amount while a positive figure when OTC Clear is to receive the amount

4.9. STRP09_C WEB Settle Proj NDS_C

Report Descriptions:

Purpose:

This report sets out the projected coupon payment for each Non Deliverable Rates Derivatives Contract registered in the name of a Clearing Member in relation to its Client Position Accounts in the coming one calendar month. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear. Please note when the FX Rate of the Contract is not reset, the CCP Pay Amt and CCP Rec Amt fields will be zero

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch³⁶¹</i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>

³⁶¹ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Product Type</i>	String		Product Type	<i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR³⁶²</i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Original Cpty³⁶³</i>	String		Counterparty of the Original Transaction	
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Cash Flow Type</i>	String		Cash Flow Type	<i>INTEREST</i>
<i>Cash Flow Date</i>	JDate	DD/MM/YYYY	Value Date of the projected cash flow	<i>e.g. 20/11/2012</i>
<i>Trade Currency</i>	String		Currency of the Contract	<i>CNY, INR, KRW, THB, TWD</i>

³⁶² This field is obsolete

³⁶³ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	<i>USD</i>
<i>CCP Pay Amt</i> ³⁶⁴	Numeric	###,###,###.##	Amount of the Coupon to be paid by OTC Clear	<i>e.g. -5,678.11</i>
<i>CCP Rec Amt</i> ³⁶⁵	Numeric	###,###,###.##	Amount of the Coupon to be received by OTC Clear	<i>e.g. 5,678.11</i>
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	<i>e.g. 1234567</i>

4.10. STRP10_C WEB Corp Action_C

Report Descriptions:

Purpose:

This report sets out the projected cash flow from non-cash collaterals submitted by a Clearing Member in relation to its Client Position Account in the coming one calendar month. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

³⁶⁴ This field will be populated when OTC Clear is to pay the cash flow and the figure will be negative. Only one of the fields “CCP Pay Amt” and “CCP Rec Amt” will be populated for each Contract.

³⁶⁵ This field will be populated when OTC Clear is to receive the cash flow and the figure will be positive. Only one of the fields “CCP Pay Amt” and “CCP Rec Amt” will be populated for each Contract.

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	e.g. <i>CLIENT</i>
<i>ISIN</i>	String		ISIN of the non-cash collateral	e.g. <i>US912828NP10</i>
<i>Description</i>	String		Description of the non-cash collateral	e.g. <i>BondUST Bonds Jul15 /54M/31/07/2015/1.75%</i>
<i>Nominal</i>	Numeric	<i>#,###,###</i>	Nominal amount of the non-cash collateral held	e.g. <i>5,000,000</i>
<i>CA Type</i>	String		The type of cash flow	e.g. <i>INTEREST</i> <i>REDEMPTION</i>
<i>Cash Flow Reset Rate</i>	Numeric	<i>###.####</i>	Rate used to determine the projected cash flow	e.g. <i>1.75</i>
<i>Cash Flow Date</i>	JDate	<i>DD/MM/YYYY</i>	Value Date of the projected cash flow	e.g. <i>20/11/2012</i>

<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	<i>USD</i>
<i>CCP Pay Amt</i>	Numeric	###,###,###.##	Amount of the Coupon to be paid by OTC Clear to the Clearing Member	<i>e.g. 5,678.11</i>

4.11. *STRP11_C WEB Settle Details FXD_C*

Report Descriptions:

Purpose:

This report sets out the amount to be settled for Deliverable FX Derivatives Contracts, at the trade level, on the next OTC Clear Day in respect of the Client Position Account by a Clearing Member. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member/Client ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ³⁶⁶	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
<i>Trade Ref_Traiana</i> ³⁶⁷	String		Trade ID of Traiana	<i>e.g. 18262416</i>
<i>Original Cpty</i> ³⁶⁸	String		Counterparty of the Original Transaction	

³⁶⁶ This field will be empty

³⁶⁷ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

³⁶⁸ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Registration Date</i>	JDate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
<i>Trade Settle Date</i>	JDate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
<i>Prim Cur (FX)</i>	String		Primary Currency	USD
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ³⁶⁹	Primary Currency Amount	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	String		Secondary Currency	e.g. CNH HKD
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ³⁷⁰	Secondary Currency Amount	e.g. 6,300,000.00
<i>Prim Amt Far (FX)</i>	Numeric	###,###,###.## ³⁷²	Primary Currency Amount for the far leg	e.g. 1,000,000.00

³⁶⁹ A negative amount represent “selling” the currency while a positive amount represent “buying”

³⁷⁰ A negative amount represent “selling” the currency while a positive amount represent “buying”

³⁷² A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>[in CCP view]</i> ³⁷¹				
Sec Amt Far (FX) <i>[in CCP view]</i> ³⁷³	Numeric	###,###,###.## ³⁷⁴	Secondary Currency Amount for the far leg	e.g. -6,800,000.00
Trade Settle Date Far ³⁷⁵	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg	e.g. 12/12/2013
Trade Status	String		Status of the Contract	<p>CLEARED: <i>The Contract is registered with OTC Clear</i></p> <p>PEND_TRF/TRM/DCL: <i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i></p> <p>DECLEARED <i>The Contract is deregistered from OTC Clear</i></p> <p>TRANSFERED <i>The Contract is deregistered from OTC Clear after going through the transfer process</i></p>

³⁷¹ The field will not be applicable for Deliverable FX Forward Contract

³⁷³ The field will not be applicable for Deliverable FX Forward Contract

³⁷⁴ A negative amount represent “selling” the currency while a positive amount represent “buying”

³⁷⁵ The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>TERMINATED</i> <i>The Contract is deregistered from OTC Clear</i>
<i>Term/Trf/Deregistration Date</i> ³⁷⁶	JDate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declare Date	e.g. 19/112012 15:11:32
<i>Posting Date</i>	Date	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/11/2012
<i>Yesterday's NPV</i>	Numeric	###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
<i>EOD NPV</i>	Numeric	###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
<i>VM</i>	Numeric	###,###.##	Variation margin amount	e.g. 20,000.00
<i>VM Value Date</i>	Date	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
<i>Principal Ccy (Prim Leg)</i>	String		Currency of the Principal Exchange for the Primary Leg	e.g. <i>USD</i>
<i>Principal Amount (Prim Leg)</i> ³⁷⁷	Numeric	###,###,###.##	Amount of the Principal Exchange for the Primary Leg	e.g. 1,000,000.00

³⁷⁶ Populated only when the contract is DECLARAED, TRANSFERED or TERMINATED; the time figure presented in this field is only indicative, for the exact time, please refer to the relevant trade report.

³⁷⁷ A positive figure means a receipt and a negative figures means a payment

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Principal Value Date (Prim Leg)</i>	JDate	DD/MM/YYYY	Principal Value Date for the Primary Leg	e.g. 08/01/2013
<i>Principal Ccy (Sec Leg)</i>	String		Currency of the Principal Exchange for the Secondary Leg	e.g. CNH HKD
<i>Principal Amount (Sec Leg)</i> ³⁷⁸	Numeric	###,###,###.##	Amount of the Principal Exchange for the Secondary Leg	e.g. - 6,300,000.00
<i>Principal Value Date (Sec Leg)</i>	JDate	DD/MM/YYYY	Principal Value Date for the Secondary Leg	e.g. 08/01/2013

4.12. STRP12_C WEB Settle Proj FXD_C

Report Descriptions:

Purpose:

This report sets out the amount to be settled for Deliverable FX Derivatives Contracts, at the trade level, on the next OTC Clear Day in respect of the Client Position Account by a Clearing Member. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

³⁷⁸ A positive figure means a receipt and a negative figures means a payment

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 8:15 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member/Client ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ³⁷⁹	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>

³⁷⁹ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_Traiana</i> ³⁸⁰	String		Trade ID of Traiana	e.g. 18262416
<i>Original Cpty</i> ³⁸¹	String		Counterparty of the Original Transaction	
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Cash Flow Type</i>	String		Cash Flow Type	e.g. PRINCIPAL
<i>Prim Cur (FX)</i>	String		Primary Currency	e.g. USD
<i>Sec Cur (FX)</i>	String		Secondary Currency	e.g. CNH HKD
<i>Cash Flow Date</i>	JDate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. 20/11/2012
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	e.g. USD CNH, HKD

³⁸⁰ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

³⁸¹ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
CCP Pay Amt ³⁸²	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	e.g. - 100,000.00
CCP Rec Amt ³⁸³	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	e.g. 600,000.00

³⁸² This field will be populated when OTC Clear is to pay the cash flow and the figure will be negative. Only one of the fields “CCP Pay Amt” and “CCP Rec Amt” will be populated for each Contract

³⁸³ This field will be populated when OTC Clear is to receive the cash flow and the figure will be positive. Only one of the fields “CCP Pay Amt” and “CCP Rec Amt” will be populated for each Contract.

4.13. STRP13_C WEB Money Settle For Stmt Bank_C

Report Descriptions:

Purpose:

This report sets out the amount to be settled on the next OTC Clear Day in respect of the Client Position Account by a Clearing Member and Client Position Account of a Clearing Member in which they act as an agent bank. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Agent CM ID</i>	String		Agent Bank Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Member BIC</i>	String		Clearing Member BIC Code	<i>e.g. ABCDEFGHXXX</i>
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>CCP Trade ID</i>	Integer		The ID of the settlement component with OTC Clear	e.g. 135044
<i>Payment Type</i>	String		Type of payment	<i>PRINCIPAL</i> <i>Notional Exchange from the contract</i>
<i>Payment sub-type</i>	String		Further classification on the type of payment	<i>SimpleTransfer</i> <i>Settlements related to registered contracts</i>
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	e.g. <i>RECEIPT</i> <i>PAYMENT</i>
<i>Value Date</i>	JDate	<i>DD/MM/YYYY</i>	Payment Value Date	e.g. <i>07/11/2012</i>
<i>Expected Settle Date</i>	JDate	<i>DD/MM/YYYY</i>	Expected Settle Date	e.g. <i>07/11/2012</i>
<i>Ccy Pair</i> ³⁸⁴	String		Currency Pair of Notional Exchange	e.g. <i>USD/CNH</i> ,

³⁸⁴ The field will only be applicable for Notional Exchange

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>USD/HKD</i>
<i>Settle Currency</i>	String		Settlement Currency	<i>e.g. USD</i> <i>HKD, CNH</i>
<i>Transfer Amount</i> ³⁸⁵	Numeric	<i>###,###,###.##</i>	Amount to be settle	<i>e.g. 60,123.45</i>
<i>Settle Method</i> ³⁸⁶				
<i>Split ID</i> ³⁸⁷				

³⁸⁵ A positive figure will be populated when CCP Pay/Rec field is "RECEIPT" and a negative figure will be populated when CCP Pay/Rec is "PAYMENT"

³⁸⁶ This field will be empty

³⁸⁷ This field will be empty

5. Risk Management Reports

5.1. *RMRP01 WEB MRCleared*

Report Descriptions:

Purpose:

The report sets out the total Margin requirement (including break down of individual Margin components relating to each Position Account, i.e. Initial Margin, Variation Margin, and any applicable additional Margin) for Contracts registered in the name of a Clearing Member.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member Name</i>	String		Clearing Member Name	CM4
<i>Member/Client Account</i>	String		The name of position account in house and client levels.	House name: CM4 Client name: CLRM1
<i>Status</i>	String		Display type of trade status. Currently "Cleared" and "Pending" are supported.	CLEARED
<i>VAR</i>	Numeric	###,###.##	Shows 5-Day Value at Risk for house and 7-day VAR for clients. Please note the VaR figure is for reference only.	33,560.14
<i>ETL</i>	Numeric	###,###.##	Expected Tail Loss (Expected Shortfall) over 5-day portfolio holding period for house and 7-day portfolio holding period for clients. This represents the initial margin stipulated in clearing rules and procedure.	75,042.74
<i>DiscretionaryMargin</i>	Numeric	###,###.##	A margin amount OTC Clear may impose to a member's house or client account due to market conditions stipulated in clearing rules or procedures.	0.00
<i>ConcentrationMargin</i>	Numeric	###,###.##	A scale factor to address concentration risk and liquidity add-on of members' portfolio.	0.00

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<i>Liquidity_AddOn</i>	Numeric	###,###.##	A margin amount automatically imposed to a member's house or client account based on the level of cross currency swap & FXD products' principal exchange amount within the specified period of time e.g., in the next 5 days.	0.00
<i>Margin</i>	Numeric	###,###.##	the amount equals to ETL multiplied by <i>ConcentrationMargin minus Liquidity_AddOn</i>	0.00
<i>CreditMultiplier</i>	Numeric	###,###.##	The multiplier used to calculate credit margin per member's house/client account	0.00
<i>CreditAddOn</i>	Numeric	###,###.##	Credit margin amount - ETL multiplied by credit multiplier	0.00
<i>HolidayMultiplier</i>	Numeric	###,###.##	The multiplier to calculate holiday margin per member's house/client account.	0.00
<i>HolidayAddOn</i>	Numeric	###,###.##	Holiday Margin amount - ETL multiplied by Holiday multiplier	0.00
<i>IM</i>	Numeric	###,###.##	Total Initial Margin including all margin addons, so it will be sum of ETL, Margin, Liquidity_AddOn, Credit AddOn, Holiday AddOn and Discretionary Margin	75,042.74

<i>UnsettledEODVM</i>	Numeric	###,###.##	Unsettled Variation Margin, which is the (accumulated) VM not paid by members up to End of prior day.	0.00
<i>CollateralizedVM</i>	Numeric	###,###.##	Intra-day Variation Margin due to market fluctuations.	-210,078.35
<i>TotalMargin</i>	Numeric	###,###.##	Shows the overall margin requirement of members/clients. It's the sum of UnsettledEODVM, Collateralized VM and Initial Margin	0.00

5.2. *RMRP02 WEB MRClearedPending*

Report Descriptions:

Purpose:

The report sets out the total Margin requirements (including break down of individual Margin components relating to each Position Account i.e. Initial Margin, and any applicable additional Margin) for "cleared" and "pending" Original Transactions that will be registered in the name of a Clearing Member.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example	
<i>Member</i>	String	Member name	Clearing Member Name.	CM4	CM4
<i>Member/Client Account</i>	String		The name of position account in house and client levels.	House name: CM4 Client name: CLRM1	House name: CM4 Client name: CLRM1
<i>Account name</i>	String		The name of the position account in house and client levels for cleared and pending status shown in two separate rows.	House name: CM4_House, CM4_house_P Client Name: CB4_SEG_CLAXCB 4 CB4_SEG_CLAXCB 4_P	House name: CM4_House, CM4_house_P Client Name: CB4_SEG_CLAXCB 4 CB4_SEG_CLAXCB 4_P

<i>Status</i>	String		Display type of trade status. Currently "Cleared" and "Pending" are supported.	CLEARED	PENDING
<i>VAR</i>	Numeric	###,###.##	Shows 5-Day Value at Risk for house and 7 day VAR for clients. Please note the VaR figure is for reference only.	122,209.64	111,646.26
<i>ETL</i>	Numeric	###,###.##	Expected Tail Loss (Expected Shortfall) over 5-day portfolio holding period for house and 7-day portfolio holding period for client. This represents the initial margin stipulated in clearing rules and procedure.	273,269.07	249,648.62
<i>DiscretionaryMargin</i>	Numeric	###,###.##	A margin amount OTC Clear may impose to a member's house or client account due to market condition stipulated in clearing rules or procedures.	0.00	0.00
<i>ConcentrationMargin</i>	Numeric	###,###.##	A scale factor to address concentration risk and liquidity add-on of members' portfolio.	1.20	1.20

<i>Liquidity_Ad dOn</i>	Numeric	###,###.##	A margin amount automatically imposed to a member's house or client account based on the level of cross currency swap & FXD products' principal exchange amount within the specified period of time e.g., in the next 5 days.	0.00	0.00
<i>Margin</i>	Numeric	###,###.##	The amount equals to ETL multiplied by <i>MFM ConcentrationMargin</i>	327,922.88	299,578.34
<i>CreditMultipl ier</i>	Numeric	###,###.##	The multiplier used to calculate credit margin per member's house/client account	0.00	0.00
<i>CreditAddO n</i>	Numeric	###,###.##	Credit margin amount - ETL multiplied by credit multiplier	0.00	0.00
<i>HolidayMulti plier</i>	Numeric	###,###.##	The multiplier to calculate holiday margin per member's house/client account.	0.00	0.00
<i>HolidayAdd On</i>	Numeric	###,###.##	Holiday Margin amount - ETL multiplied by Holiday adjustment	0.00	0.00

<i>IM</i>	Numeric	###,###.##	Total Initial Margin including all Margin AddOns, so it will be - Sum of ETL, Liquidity_AddOn, Margin, Credit AddOn, Holiday AddOn and Discretionary Margin	601,191.95	549,226.96
<i>UnsettledEODVM</i>	Numeric	###,###.##	Unsettled Variation Margin, which is the (accumulated) VM not paid by members up to End of prior day.	0.00	0.00
<i>CollateralizedVM</i>	Numeric	###,###.##	Intra-day Variation Margin due to market fluctuation.	5,866.07	2,474.15
<i>TotalMargin</i>	Numeric	###,###.##	Shows the overall margin requirement of members/clients. It's the sum of UnsettledEODVM, Collateralized VM and Initial Margin	607,058.02	551,701.11

5.3. RMRP03 WEB PAI

Report Descriptions:

Purpose:

The report sets out information relevant for calculation of PAI for each Contract registered to the name of a Clearing Member. Please note that the PAI number in this report is aggregated and displayed by each currency and the actual PAI to be settled by clearing member is subject to interest amount stated in money settlement report.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member</i>	String		Member name	CM4
<i>Origin</i>	String		Either house or client account	House
<i>Currency</i>	String		Collateral position currency	USD
<i>VM Balance</i>	Numeric	###,###.##	Cumulative settled variation margin up to previous business day in the contract currency. Positive figure means member has accumulative unrealized loss and vice versa.	6,339,199.99
<i>Rate Index</i>	String		Reference index used to calculate collateral interest	FEDFUNDS
<i>Tenor</i>	String		The tenor of Rate index which is applied to calculate PAI.	1D
<i>Spread</i>	Numeric	###,###.##	The spread added to Rate index	0

<i>Day Count</i>	String		Day count convention used to calculate PAI. This could be either act /360 or act/365	ACT/360
<i>Interest Rate</i>	String		Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08
<i>No of Days</i>	Integer		Number of days interest is calculated	1
<i>Interest</i>	Numeric	###,###.##	Price alignment Interest amount. Negative figures means member has to pay to OTC Clear and vice versa. Please note that the amount is indicative and please refer to WEB Money Settlement report for actual PAI amount to be settled.	-14.09
<i>Value Date</i>	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011

5.4. *RMRP04 WEB ClientPAI*

Report Descriptions:

Purpose:

The report sets out information relevant for calculation of PAI for each Contract registered to the name of a Clearing Member – Client level. Please note that the PAI number in this report is displayed by each currency and the actual PAI to be settled by clearing member is subject to interest amount stated in money settlement report.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule.

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member</i>	String		Member name	CB4
<i>Client</i>	String		Client account	CLAXCB4
<i>Currency</i>	String		Collateral position currency	USD
<i>Adjusted NPV</i>	Numeric	###,###.##	End of Day Mark-to-Market value.	14,703
<i>PAI</i>	Numeric	###,###.##	Price alignment Interest amount. Negative figures means member has to pay to OTC Clear and vice versa. Please note that the amount is indicative and please refer to WEB Money Settlement report for actual PAI amount to be settled.	1.2

5.5. *RMRP05 WEB ERSCollateralReport*

Report Descriptions:

Purpose:

The report sets out the balance standing to the credit of each Collateral Account registered in the name of a Clearing Member, margin requirement and the amount of Excess Collateral (HK dollar equivalent) for each such Collateral Account provided by such Clearing Member. Please note that all figures in the report are in base currency (HKD).

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member</i>	String		Member short name	CM4
<i>Member/Client Account</i>	String	-	The name of position account in house and client levels	House name: CM4 Client name: CLRM1
<i>AvailableCollateral</i>	Numeric	###,###.##	Aggregated after haircut collateral value in base currency equivalent.	100,000,000.00
<i>Used</i>	Numeric	###,###.##	Total Margin requirement for Cleared trades	5,652,762.96
<i>Initial Margin</i>	Numeric	###,###.##	Refer to "IM" column in RMRP01.	4,000,000
<i>CollateralizedVM</i>	Numeric	###,###.##	Refer to the Descriptions in RMRP01.	-5,866.07
<i>Unsettled EOD VM</i>	Numeric	###,###.##	Refer to the Descriptions in RMRP01.	0.00
<i>Excess(Deficit)for Clearing</i>	Numeric	###,###.##	Available Collateral amount less the Used amount Positive value indicates the room to clear more	94,347,237.04

			trades.	
<i>Excess(Deficit)for Withdrawal</i>	Numeric	###,###.##	The indicative (after haircut) excess collateral amount which CCP allows members to withdraw during the day (up to collateral they actually post). The excessive collateral for withdrawal is calculated as follow: Collateral Balance - Max (IM+CVM+UVM, 0) IM : Initial Margin CVM : CollateralizedVM UVM : UnsettledEODVM	94,341,370.97

5.6. RMRP06 WEB IM Collateral

Report Descriptions:

Purpose:

The report sets out the type(s) and amount of Collateral in respect of House Collateral Account, together with information relevant for determining Collateral value (including applicable Collateral Haircut, foreign exchange rate, etc.).

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member/Client Account</i>	String		The name of position account in house levels.	CM4
<i>Clearing Broker</i>	String		Parent name	CM4
<i>Type</i>	String		Collateral Type	Cash
<i>Description</i>	String		Collateral currency or security name	USD
<i>Nominal</i>	Numeric	###,###.##	Nominal	16,069.64
<i>Clean Price</i>	Numeric	###,###.##	Collateral market price.	1
<i>Currency</i>	String		Collateral currency	USD
<i>Value</i>	Numeric	###,###.##	Face value	16,069.64
<i>Haircut</i>	Numeric	###,###.##	Haircut Ratio applied to the collateral (example: 0.5 mean 0.5%)	0.5

<i>All-In Value</i>	Numeric	###,###.##	Collateral value after haircut in collateral currency	15,989.29
<i>FX rate</i>	Numeric	##.#####	FX Rate used to convert to contract value in HKD (in 6 decimal places) and is indicative only.	7.7524
<i>Contract Value</i>	Numeric	###,###.##	After haircut collateral value in base currency	123,955.37
<i>Maturity Date</i>	Date	dd/mm/yyyy	Maturity Date (For non-cash collateral)	26/10/2016
<i>Security Identifier</i>	String		To help CM locate the non-cash collateral	HK0000475779
<i>Margin Type</i>	String		Margin call details	IM/Intraday VM

5.7. *RMRP07 WEB IM Collateral_C*

Report Descriptions:

Purpose:

The report sets out the type(s) and amount of Collateral in respect of each of client collateral account, together with information relevant for determining Collateral value (including applicable Collateral Haircut, foreign exchange rate, etc.).

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member/Client Account</i>	String		The name of client position account	CLC
<i>Clearing Broker</i>	String		Parent name	CM4
<i>Type</i>	String		Collateral Type	Cash
<i>Description</i>	String		Collateral currency or security name	USD
<i>Nominal</i>	Numeric	###,###.##	Nominal	16,069.64
<i>Clean Price</i>	Numeric	###,###.##	Collateral market price.	1
<i>Currency</i>	String		Collateral currency	USD
<i>Value</i>	Numeric	###,###.##	Face value	16,069.64
<i>Haircut</i>	Numeric	###,###.##	Haircut Ratio applied to the collateral (example: 0.5 mean 0.5%)	0.5
<i>All-In Value</i>	Numeric	###,###.##	Collateral value after haircut in collateral currency	15,989.29
<i>FX rate</i>	Numeric	##.#####	FX Rate used to convert to contract value in HKD (in 6 decimal places) and is indicative only.	7.7524

<i>Contract Value</i>	Numeric	###,###.##	After haircut collateral value in base currency	123,955.39
<i>Maturity Date</i>	Date	dd/mm/yyyy	Maturity Date (For non-cash collateral)	26/10/2016
<i>Security Identifier</i>	String		To help CM locate the non-cash collateral	HK0000475779
<i>Margin Type</i>	String		Margin call details	IM/Intraday VM

5.8. RMRP08 WEB Daily IM Mvmt - Cash

Report Descriptions:

Purpose:

The report sets out the details of daily Cash Collateral movement in respect of each Collateral Account registered in the name of a Clearing Member – House level.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example	
<i>Member/Client Account</i>	String		The name of position account in house levels.	CM4	CM4

<i>Currency</i>	String		Original Collateral currency	USD	USD
<i>Movement Type</i>	String		Either Balance or Movements	Balance	Movements
<i>Date (DD-MMM-YY)</i>	Numeric	###,###.##	Shows end of day balance of the collateral in original currency.	852,308.88	2,000.00

5.9. RMRP09 WEB Daily IM Mvmt – Cash_C

Report Descriptions:

Purpose:

The report sets out the details of daily Cash Collateral movement in respect of each Collateral Account registered in the name of a Clearing Member – Client level.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
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<i>Member/Client Account</i>	String		The name of position account in client levels.	CLC	CLC
<i>Currency</i>	String		Original Collateral currency	USD	USD
<i>Movement Type</i>	String		Either Balance or Movements	Balance	Movements
<i>Date (DD-MMM-YY)</i>	Numeric	###,###.##	Shows end of day balance of the collateral in original currency.	852,308.88	2,000.00

5.10. RMRP10 WEB IM Call Amt

Report Descriptions:

Purpose:

The report sets out the amount of initial margin call in base currency (if any). Please note this is indicative amount and actual call amount will be subject to the margin call record in the web portal.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Daily on each OTC Clear Clearing Day (For detailed indicative time of report publication please refer to List of Reports and Availability Schedule)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
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<i>Member</i>	String		Member name	CM4
<i>Member/Client Account</i>	String		The name of position account in house and client levels.	House name: CM4 Client name: CLC
<i>Aggregated Collaterals in HKD</i>	Numeric	###,###.##	The aggregated value of (HKD equivalent) collateral posted by member after haircut	165,391,191.94
<i>Initial Margin</i>	Numeric	###,###.##	Member's initial margin requirement for cleared portfolio (HKD equivalent)	187,158,910.1
<i>IM Call Amount</i>	Numeric	###,###.##	The margin call amount in HKD. The formula of calculation is: (Aggr. Collateral in HKD – Initial Margin) / (1-haircut ratio of HKD). In the example the haircut is 1%. Please note if aggregated collateral in HKD is greater than initial margin, the value of IM Call amount will be zero.	21,987,594.1

5.11. RMRP11 WEB GuaranteeFund

Report Descriptions:

Purpose:

The report sets out the collateral balance of the Rates and FX Contribution contributed by a Clearing Member and the types of Collateral (and applicable

Collateral Haircut applicable to each such type) delivered by such Clearing Member as Rates and FX Contribution.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Daily on each OTC Clear Clearing Day (For detailed indicative time of report publication please refer to List of Reports and Availability Schedule)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example	
<i>Member</i>	String	<Member name>	Member name	CM4	CM4
<i>Type</i>	String		Collateral Type Cash and non-cash: e.g. security	Cash	Collateral
<i>Description</i>	String		Collateral currency or security name	USD	EUR
<i>Nominal</i>	Numeric	###,###.##	Notional value of collateral	16,069.64	100,000.00
<i>Clean Price</i>	Numeric	###,###.##	Security market price		
<i>Currency</i>	String		Collateral currency	USD	EUR
<i>Value</i>	String	###,###.##	Face value	16,069.64	100,000.00
<i>Haircut</i>	Numeric	###,###.##	Haircut	0	0
<i>All-In Value</i>	Numeric	###,###.##	Collateral value after haircut in collateral currency	16,069.64	100,000.00

<i>FX rate</i>	Numeric	##.#####	FX Rate used to convert to contract value in HKD (in 6 decimal places) and is indicative only.	7.7524	10.2246
<i>Contract Value</i>	Numeric	###,###.##	Collateral value in HKD	125,024.34	933,626.94
<i>Next Coupon Date</i>	Date	dd/mm/yyyy	Coupon payment date in the next payment	15/07/2014	

5.12. RMRP12 WEB Intra Margin Pos

Report Descriptions:

Purpose:

The report sets out collateral balance at 2 p.m. (with currency break-down) in respect of each clearing member. The balance will be the base for calculating monthly interest on collateral – House level.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Daily on each OTC Clear Clearing Day (For detailed indicative time of report publication please refer to List of Reports and Availability Schedule)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
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<i>Member/Client Account</i>	String		The name of position account in house levels	CM4
<i>Clearing Broker</i>	String		Parent Name	CM4
<i>Type</i>	String		Collateral Type Cash and non-cash: e.g. security	Cash or Security
<i>Description</i>	String		Collateral currency or security name	USD
<i>Nominal</i>	Numeric	###,###.##	Notional value of collateral	16,069.64
<i>Currency</i>	String		Currency of the collateral	USD
<i>Value</i>	Numeric	###,###.##	Value of the collateral	16069.64

5.13. RMRP13 WEB Intra Margin Pos_C

Report Descriptions:

Purpose:

The report sets out collateral balance at 2 p.m. (with currency break-down) in respect of each clearing member – Client level. The balance will be the base for calculating monthly interest on collateral.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Daily on each OTC Clear Clearing Day (For detailed indicative time of report publication please refer to List of Reports and Availability Schedule)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member/Client Account</i>	String		The name of position account in client levels	CLC
<i>Clearing Broker</i>	String		Parent Name	CM4
<i>Type</i>	String		Collateral Type Cash and non-cash: e.g. security	Cash or Security
<i>Description</i>	String		Collateral currency or security name	USD
<i>Nominal</i>	Numeric	###,###.##	Notional value of collateral	16,069.64
<i>Currency</i>	String		Currency of the collateral	USD
<i>Value</i>	Numeric	###,###.##	Value of the collateral	16069.64

5.14. RMRP14 WEB VM Balance

Report Descriptions:

Purpose:

This report sets out cumulative settled variation margin amount for each currency. Such a balance is used to calculate daily PAI.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS

Frequency:

Daily on each OTC Clear Clearing Day (For detailed indicative time of report publication please refer to List of Reports and Availability Schedule)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member/Client ID</i>	String	<Member name>	Member name	CM4
<i>Origin</i>	String		Type of Account	Client
<i>Currency</i>	String		The currency of VM balance	USD
<i>Amount</i>	Numeric	###,###.##	Showing cumulative settled variation margin amount. Positive figure means member has accumulative unrealized loss and vice versa.	123,456.78

5.15. RMRP15 WEB GF Recalculation Result

Report Descriptions:

Purpose:

This report sets out the recalculation result of Clearing Member's Guarantee Fund requirement (in base currency).

Time Available on OASIS:

No later than day-end of GF determination date.

Frequency:

Monthly and ad hoc basis – Please refer to List of Reports and Availability Schedule.

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member</i>	String	-	Member name	CM4
<i>Currency</i>	String	-	The currency of GF requirement	HKD
<i>GF Requirement</i>	Numeric	###,###.##	Latest required Guarantee Fund contribution calculated by OTC Clear.	100,000,000
<i>Value Date</i>	Date	dd/mm/yyyy	The date in which the report is published	02/05/2013

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<i>Current GF Balance (after haircut)</i>	Numeric	###,###.##	Current balance of Guarantee Fund account after haircut	50,000,000
<i>Minimum Additional Collateral Required</i>	Numeric	###,###.##	Collateral amount that needs to top up to fulfil the GF requirement deficit.	1,000,000
<i>Excess(after haircut)</i>	Numeric	###,###.##	Excess of guaranteed fund amount after haircut.	0

5.16. RMRP16 WEB INTRADAY VALUATION

Report Descriptions:

Purpose:

This report sets out the NPV and variation margin of each trade cleared in house position account based on latest market data during the day..

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule.

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member/Client Account</i>	String		The name of house position account	CM4
<i>Trade Id</i>	String		The identification no of the trade	170335
<i>Product Description</i>	String		Trade description of each trade	FXNDF/USD/CNY/14/05/2014
<i>TradeStatus</i>	String		Trade status	Cleared
<i>Book</i>	String		Name of the members' or client's position account.	CM4_House
<i>Trade Currency</i>	String	-	Swap & NDS: Refers to notional currency.	Swap: HKD/EUR/USD/CNH NDS: CNY/INR/KRW/TWD/MYR/THB

			NDF: Refers to non-deliverable currency. FXD: Refers to secondary currency	NDF: CNY/INR/KRW/TWD FXD: Refers to secondary currency
<i>Swap Settlement Ccy</i>	String		Swap & NDS: this refers to settlement currency. NDF: Secondary Ccy = non-deliverable currency FXD: Secondary Ccy	Swap: HKD/EUR/USD/CNH NDS: USD NDF: CNY/INR/KRW/TWD FXD: HKD/CNH
<i>NDF Settlement Ccy</i>	String		NDF: this refers to settlement currency.	NDF: USD
<i>Pricer.NPV</i>	Numeric	###,###.##	Latest Net present value.. For NDS, NDF and FXD: US dollar For other IRS: trade currency	157.68
<i>Pricer.Daily_Variation_Margin</i>	Numeric	###,###.##	Latest daily VM figures of the respective trade in settlement currency For NDS, NDF and FXD: US dollar For other IRS: trade currency	10.88

5.17. RMRP17 WEB INTRADAY VALUATION_C

Report Descriptions:

Purpose:

This report sets out the NPV and variation margin of each trade cleared in client position account based on latest market data during the day.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule.

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member/Client Account</i>	String		The name of Client position account	CLC
<i>Trade Id</i>	String		The identification no of the trade	170335
<i>Product Description</i>	String		Trade description of each trade	FXNDF/USD/CNY/14/05/2014
<i>TradeStatus</i>	String		Trade status	Cleared
<i>Book</i>	String		Name of the members' or client's position account.	CM4_Client
<i>Trade Currency</i>	String	-	Swap & NDS: Refers to notional currency. NDF: Refers to non-deliverable currency. FXD: Refers to secondary currency	Swap: HKD/EUR/USD/CNH NDS: CNY/INR/KRW/TWD/MYR/THB NDF: CNY/INR/KRW/TWD FXD: HKD/CNH
<i>Swap Settlement Ccy</i>	String		Swap & NDS: this refers to settlement currency. NDF: Secondary Ccy = non-deliverable currency	Swap: HKD/EUR/USD/CNH NDS: USD NDF: CNY/INR/KRW/TWD

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			FXD: Secondary Ccy	FXD: HKD/CNH
<i>NDF Settlement Ccy</i>	String		NDF: this refers to settlement currency.	NDF: USD
<i>Pricer.NPV</i>	Numeric	###,###.##	Latest Net present value.. For NDS, NDF and FXD: US dollar For other IRS: trade currency	157.68
<i>Pricer.Daily_Variation_Margin</i>	Numeric	###,###.##	Latest daily VM figures of the respective trade in settlement currency For NDS, NDF and FXD: US dollar For other IRS: trade currency	10.88

5.18. RMRP18 WEB ERSIMBreakdown

Report Descriptions:

Purpose:

This report sets out the initial margin (without any margin add-on) breakdown by product level e.g. USD/CNY NDF, as well as the aggregated and diversification levels for each clearing member and its client accounts.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member</i>	String		Member name	CM4
<i>Member/Client Account</i>	String		The name of position account in house and client levels.	House name: CM4 Client name: CM4_CLC
<i>Key</i>	String		The classification of the IM by product level	[Member/Client Account]_NDFUSDCNY
<i>Value</i>	Numeric	###,###.##	The IM figures with respect to the classification (in base currency)	123,456.78

5.19. RMRP19 WEB Margin Summary

Report Descriptions:

Purpose:

The report sets out the Initial Margin requirement (excluding Variation Margin and margin add-ons) relating to each Position Account for Contracts registered in the name of house account, each segregated client account and each end client under omnibus account of the clearing member.

Time Available on OASIS:

On EOD of each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user

for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member</i>	String		Member name	CM4
<i>Member/Client Account</i>	String		The name of position account in house and client levels.	House name: CM4 Client name: CLC
<i>Status</i>	String		Display type of trade status. Currently "Cleared" and "Pending" are supported.	CLEARED
<i>VAR</i>	Numeric	###,###.##	Shows 5-Day Value at Risk for house and 7 day VAR for clients.	33,560.14
<i>ETL</i>	Numeric	###,###.##	Expected Tail Loss (Expected Shortfall) over 5 day portfolio holding period for house and 7 day portfolio holding period for client.	75,042.74

5.20. RMRP20 WEB Daily IM Mvmt - Non Cash

Report Descriptions:

Purpose:

The report sets out the details of daily Non-Cash Collateral movement in respect of each Collateral Account registered in the name of a Clearing Member – House level.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member/Client Account</i>	String		The name of position account in client levels.	CLC

<i>Product Code</i>	String		ISIN code	HK0000123585
<i>Prd Description</i>	String		Detailed description of non-cash collateral	BondHKEFN 0.25%/0D/18/09/2017/0.25% HKD Movements 10.0000000
<i>Currency</i>	String		3-digit ISO currency code	HKD
<i>Movement Type</i>	String		"Movement"	Movement
<i>Date</i>	String	###,###.##	The net movement in terms of minimum tradable amount on the report date	300

5.21. RMRP21 WEB Daily IM Mvmt - Non Cash_C

Report Descriptions:

Purpose:

The report sets out the details of daily Non-Cash Collateral movement in respect of each Collateral Account registered in the name of a Clearing Member – Client level.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve

OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member/Client Account</i>	String		The name of position account in client levels.	CLC_OMNI1
<i>Product Code</i>	String		ISIN code	HK0000123585
<i>Prd Description</i>	String		Detailed description of non-cash collateral	BondHKEFN 0.25%/0D/18/09/2017/0.25 % HKD Movements 10.0000000
<i>Currency</i>	String		3-digit ISO currency code	HKD
<i>Movement Type</i>	String		"Movement"	Movement
<i>Date</i>	String	###,###.##	The net movement in terms of minimum tradable amount on the report date	300

5.22. RMRP22 WEB IM Projection report

Report Descriptions:

Purpose:

This sets out the information of how daily projected Initial Margin varies primarily according to the change in Liquidity_AddOn (due to the variation in principal payment amount in a rolling window e.g., in the following 20 days) and in the forthcoming 5 OTC Clear Clearing Day so that Clearing Member will be able to identify the spike of Initial Margin and prepare collateral in advance.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member Name</i>	String		The name of Clearing Member	RMDUMMY2
<i>Account Name</i>	String		The name of the position account in house and client levels	RMDUMMY2_OMNI1
<i>Date</i>	String	dd/mm/yyyy	The date on which initial margin is projected.	12/4/2015

<i>IM Currency</i>	String		The currency in which Initial Margin is denominated. Currently it's HKD.	HKD
<i>Initial Margin</i>	Numeric	###,###.##	The projected Initial Margin amount (including all margin addons)	10000.12

5.23. RMRP23 WEB SettLimitUtil USDCNH

Report Descriptions:

Purpose:

The report sets out the daily settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the forthcoming 3660 calendar days.

To reduce the amount of information to be shown in the report, any date which the clearing member does not have FX settlement exposure will be skipped and not to be shown in the report. In other words, clearing member can assume the available settlement limit on any date not found in the report to be equal to Limit Amount specified in the report.

Time Available on OASIS:

On each calendar day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member Name</i>	String		Clearing Member Name	RMDUMMY2
<i>Member/Client Account</i>	String		The name of position account in house and client levels	RMDUMMY2
<i>Date</i>	String	dd/mm/yyyy	The date of settlement limit applies	15/08/2016
<i>CCY</i>	String		Currency in which the limit is defined	USD
<i>Outstanding Exposure</i>	Numeric	###,###.##	The netted principal exchange amount as of date in CCY. Negative value means member pay netted principal amount to CCP on Date Positive value means member receive principal amount by CCP on Date	-1,000,000
<i>Limit Amount</i>	Numeric	###,###.##	The settlement limit amount in CCY	5,000,000
<i>Outstanding Trading Limit</i>	Numeric	###,###.##	Outstanding trading limit in CCY for new trades. Negative value means the amount exceeding the limit on Date Positive value means the amount remaining for new trade on Date	4,000,000
<i>Utilization Ratio(%)</i>	%	###.##	Percentage on utilization of settlement limit	33.33

<i>Breach</i>	String	"Yes"/"No"	Indicate whether settlement limit is breached. If Utilization Ratio is over 100%, "Yes" will be shown, otherwise "No"	No
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5.24. *RMRP24 WEB OTCC Trade Val Report*

Report Descriptions:

Purpose:

The report shows the valuation of each single trade on House level.

Time Available on OASIS:

On each calendar day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member ID</i>	String		Clearing Member Name	RMDUMMY2

<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate</i> ³⁸⁸	String		CCP ID of the affiliate/branch	
<i>Fund</i> ³⁸⁹	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (i.e. Standard Rate Derivatives Contract)</i> <i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i> FXNDF FX FXForward FXSwap
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i> <i>MW (i.e. MarkitWire)</i>

³⁸⁸ This field also including branch which refers to the branch under the same legal entity as the clearing member. Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

³⁸⁹ This field will be empty

				HKEXGTI (i.e. Traiana)
<i>MW Trade Ref</i>	String		Trade ID of MW	e.g. 18262416
<i>DSMatch Trade Ref</i>	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260 470
<i>Traiana Trade Ref</i>	String		Trade ID of Traiana	e.g. 12345678
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456 20150831FXNDF123456 20180102FXSPOT123456 20180102FXFORWARD123 456 20180102FXSWAPN12345 6
<i>Valuation Value Currency</i>	String		Currency of the Valuation Value	USD

<i>Valuation Value Amount</i>	Numeric	###,###.##	Latest valuation. The figure shown is from Clearing Member's perspective. For NDS and NDF: US dollar For other IRS: trade currency	157.68
<i>Valuation Date Time</i>	Date	YYYY-MM-DD HH:MM:SS	Time of the valuation	2012-11-12 19:45:00
<i>Valuation Type</i>	String		Type of the valuation	CCP Valuation
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 18262416

5.25. RMRP25 WEB OTCC Trade Val Report_C

Report Descriptions:

Purpose:

The report shows the valuation of each single trade on Client level.

Time Available on OASIS:

On each calendar day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate</i> ³⁹⁰	String		CCP ID of the affiliate/branch	
<i>Fund</i> ³⁹¹	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (i.e. Standard Rate Derivatives Contract)</i> <i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i>

³⁹⁰ This field also including branch which refers to the branch under the same legal entity as the clearing member. Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

³⁹¹ This field will be empty

				<i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i> FXNDF FX FXForward FXSwap
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i> <i>MW (i.e. MarkitWire)</i> HKEXGTI (i.e. Traiana)
<i>MW Trade Ref</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>DSMatch Trade Ref</i>	String		Trade ID of TradeServ	<i>e.g.</i> <i>MSERV20141015.0000260</i> <i>470</i>
<i>Traiana Trade Ref</i>	String		Trade ID of Traiana	<i>e.g. 12345678</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 123456</i>
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	<i>e.g.</i> <i>20150831SWAP123456</i>

				20150831FXNDF123456 20180102FXSPOT123456 20180102FXFORWARD123 456 20180102FXSWAPN12345 6
<i>Valuation Value Currency</i>	String		Currency of the Valuation Value	USD
<i>Valuation Value Amount</i>	Numeric	###,###.##	Latest valuation. The figure shown is from Clearing Member's perspective. For NDS and NDF: US dollar For other IRS: trade currency	157.68
<i>Valuation Date Time</i>	Date	YYYY-MM- DD HH:MM:SS	Time of the valuation	2012-11-12 19:45:00
<i>Valuation Type</i>	String		Type of the valuation	CCP Valuation
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 18262416

5.26. RMRP26 WEB SettLimitUtil USDHKD

Report Descriptions:

Purpose:

The report sets out the daily settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the forthcoming 3660 calendar days.

To reduce the amount of information to be shown in the report, any date which the clearing member does not have FX settlement exposure will be skipped and not to be shown in the report. In other words, clearing member can assume the available settlement limit on any date not found in the report to be equal to Limit Amount specified in the report.

Time Available on OASIS:

On each calendar day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member Name</i>	String		Clearing Member Name	RMDUMMY2
<i>Member/Client Account</i>	String		The name of position account in house and client levels	RMDUMMY2

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<i>Date</i>	String	dd/mm/yyyy	The date of settlement limit applies	15/08/2016
<i>CCY</i>	String		Currency in which the limit is defined	USD
<i>Outstanding Exposure</i>	Numeric	###,###.##	The netted principal exchange amount as of date in CCY. Negative value means member pay netted principal amount to CCP on Date Positive value means member receive principal amount by CCP on Date	-1,000,000
<i>Limit Amount</i>	Numeric	###,###.##	The settlement limit amount in CCY	5,000,000
<i>Outstanding Trading Limit</i>	Numeric	###,###.##	Outstanding trading limit in CCY for new trades. Negative value means the amount exceeding the limit on Date Positive value means the amount remaining for new trade on Date	4,000,000
<i>Utilization Ratio(%)</i>	%	###.##	Percentage on utilization of settlement limit	33.33
<i>Breach</i>	String	"Yes"/"No"	Indicate whether settlement limit is breached. If Utilization Ratio is over 100%, "Yes" will be shown, otherwise "No"	No

5.27. *RM RP27 WEB IM by Trade*

Report Descriptions:

Purpose:

The report sets out the hypothetical IM on individual trade basis.

Time Available on OASIS:

On each calendar day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.
The report is generated to Clearing Members on request basis.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member ID</i>	String		Clearing Member Name	RMDUMMY2
<i>Origin</i>	String		Type of Account	House
<i>Affiliate/Branch</i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	
<i>Trade ID</i>	Integer		<i>Trade ID with OTC Clear</i>	<i>e.g. 123456</i>
<i>Product Type</i>	String		<i>Product Type</i>	<i>e.g. Swap (i.e. Standard Rate Derivatives Contract) NDS (i.e. Non-deliverable Rate Derivatives Contract)</i>

				<i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i> FXNDF FX FXForward FXSwap
<i>IM (HKD)</i>	Numeric	###,###.##	ETL of the Trade (Rounded to 2 decimals)	83,500,000.00
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Trade Ref_Traiana</i>	String		Trade ID of Traiana	e.g. 12345678
<i>Trade Ref_DSMatch(MatchID)</i>	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260470
<i>Trade Int_Trade_Ref_DSMatch</i>	String		Internal Trade Reference field for TradeServ	Free Text

5.28. RMRP28 WEB Margin Call

Report Descriptions:

Purpose:

To facilitate clearing member to prevent late payment on margin call.

Time Available on OASIS:

On each calendar day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member</i>	String		Clearing Member Name	RMDUMMY2
<i>Member/Client ID</i>	String		The name of position account in house and client levels	RMDUMMY2
<i>Margin Call Date</i>	Date	DD/MM/YYYY HH:MM	Time of the valuation	08/04/2019 14:00
<i>Currency</i>	String		Margin call settlement currency	USD

<i>Call Amount</i>	Numeric	###,###.##	Margin call settlement amount	83,500,000.00
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5.29. RMRP29 WEB SettLimit Margin Add On

Report Descriptions:

Purpose:

For calculating additional margin required from Clearing Member when their settlement limit utilization exceed the limit.

Time Available on OASIS:

On each calendar day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member Name</i>	String		Clearing Member Name	RMDUMMY2
<i>Member/Client Account</i>	String		The name of position account in house and client levels	RMDUMMY2
<i>Currency Pair</i>	String		Currency Pair of initial or final exchange of settlement amount	USD/HKD

<i>Settle Currency</i>	String		Margin call settlement currency	USD
<i>Date</i>		dd/mm/yyyy	Date of Utilization	05/02/2018
<i>Tenor</i>	String		The tenor of the settlement date belong	1 – 14D
<i>Add-on margin</i>	Numeric	###,###.##	Margin call settlement amount	83,500,000.00

5.30. RMRP30 WEB NonSettleRiskLimitUsage

Report Descriptions:

Purpose:

The report sets out the Non settlement limit utilization. Clearing Member can monitor their risk limit level and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

On each calendar day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member Name</i>	String		Clearing Member Name	RMDUMMY2
<i>Member/Client Account</i>	String		The name of position account in house and client levels	RMDUMMY2
<i>Grouping</i>	String		Risk limit product group	Swap/USD
<i>Measure</i>	String		Risk limit measure (AbsNotional/PV01/HKEX_Notional/HKEX_FX_DELTA)	PV01
<i>Limit Currency</i>	String		Risk limit currency	USD
<i>LIMIT_BUCKET</i>	String		The tenor of the product date belong	1Y-3Y
<i>Limit Amount</i>	Numeric	###,###	Set limit amount	500,000
<i>Actual Usage</i>	Numeric	###,###	Risk limit usage amount	260,161
<i>Available Amount</i>	Numeric	###,###	Risk limit available amount	239,839
<i>Utilization Ratio(%)</i>	%	##	Percentage on utilization of risk limit	52

5.31. RMRP31 WEB Branch VM Allocation

Report Descriptions:

Purpose:

The report sets out the VM at trade level for Clearing Member. Clearing Member can monitor their VM by trade level and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

On each calendar day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member ID</i>	String		Clearing Member Name	RMDUMMY2
<i>Origin</i>	String		Type of Account	House
<i>Affiliate/Branch</i>	String		CCP ID of the affiliate/branch	RMDUMMY2
<i>Product Type</i>	String		<i>Product Type</i>	<i>e.g. Swap (i.e. Standard Rate Derivatives Contract)</i>

				NDS (i.e. Non-deliverable Rate Derivatives Contract) SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract) FXNDF FX FXForward FXSwap
Trade ID	Integer		Trade ID with OTC Clear	e.g. 123456
Currency	String		End of date variation margin currency of trade	USD
EOD VM	Numeric	###,###.##	End of date variation margin of trade. Positive figure means member has unrealized loss and vice versa.	83,500,000.00
Value Date	Date	dd/mm/yyyy	Date of the valuation	02/05/2013

5.32. RMRP32 WEB Branch PAI Allocation

Report Descriptions:

Purpose:

The report sets out information relevant for calculation of PAI for each trade registered to the name of Clearing Member. Please note that the actual PAI to

be settled by Clearing Member is subject to interest amount stated in money settlement report.

Time Available on OASIS:

On each calendar day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member ID</i>	String		Clearing Member Name	RMDUMMY2
<i>Origin</i>	String		Type of Account	House
<i>Affiliate/Branch</i>	String		CCP ID of the affiliate/branch	RMDUMMY2
<i>Product Type</i>	String		<i>Product Type</i>	<i>e.g. Swap (i.e. Standard Rate Derivatives Contract)</i> <i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>

				FXNDF FX FXForward FXSwap
<i>Trade ID</i>	Integer		<i>Trade ID with OTC Clear</i>	e.g. 123456
<i>Currency</i>	String		End of date variation margin currency of trade	USD
<i>VM Balance</i>	Numeric	###,###.##	Cumulative settled variation margin up to previous business day in the contract currency. Positive figure means member has accumulative unrealized loss and vice versa.	6,339,199.99
<i>Rate Index</i>	String		Reference index used to calculate collateral interest	FEDFUNDS
<i>Tenor</i>	String		The tenor of Rate index which is applied to calculate PAI.	1D
<i>Spread</i>	Numeric	###,###.##	The spread added to Rate index	0
<i>Day Count</i>	String		Day count convention used to calculate PAI. This could be either act /360 or act/365	ACT/360
<i>Interest Rate</i>	String		Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08

<i>No of Days</i>	Integer		Number of days interest is calculated	1
<i>PAI</i>	Numeric	###,###.##	Price alignment Interest amount. Negative figures means member has to pay to OTC Clear and vice versa. Please note that the amount is indicative and please refer to WEB Money Settlement report for actual PAI amount to be settled.	-14.09
<i>Value Date</i>	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011

5.33. RMRP33 WEB Benchmark Valuation report

Report Descriptions:

Purpose:

The report sets out information of hypothetical NPV difference of discounting transition of each trade (IRS products only) as stipulated in clearing rules and procedure. End of Day Mark-to-Market value (Hypothetical).

Time Available on OASIS:

On each calendar day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member/Client Account</i>	String		Clearing Member Name	RMDUMMY2
<i>Trade Id</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Product Description</i>	String		Trade description of each trade	Swap/14/05/2014/P:HKD/HIBOR/3M /R:HKD 2.17000
<i>Product Type</i>	String		Product Type	e.g. Swap (i.e. Standard Rate Derivatives Contract)
<i>TradeStatus</i>	String		Trade status	Cleared
<i>Book</i>	String		Name of the members' or client's position account.	RMDUMMY2_House
<i>Trade Currency</i>	String		Currency of the Contract	HKD, USD
<i>Settlement Ccy</i>	String		Settlement currency	HKD, USD
<i>NPV</i>	Numeric	###,###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
<i>Simulated NPV</i>	Numeric	###,###,###.##	End of Day Mark-to-Market value of discounting transition	e.g. 1,254,400.70
<i>NPV Diff</i>	Numeric	###,###,###.##	NPV – Simulated NPV	e.g. -23.60

5.34. RMRP34 WEB Stress Test Value

Report Descriptions:

Purpose:

The report sets out result of Clearing Member's End of day Stress Test Value.

Time Available on OASIS:

On each calendar day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member</i>	String		Clearing Member Name	RMDUMMY2
<i>Account Name</i>	String		Clearing Member Account Name	RMDUMMY2
<i>Date</i>	Date	dd/mm/yyyy	The date of STV valuation.	17/11/2011
<i>Stress Result</i>	Numeric	###,###,###.##	End of day Stress Test Value	e.g. -123.60

6. Market Data Reports

6.1. MKDR01 WEB Appl Int Rate

Report Descriptions:

Purpose:

This report sets out the historical interest rates that were applied to the Rates Derivatives Contracts in the past one year. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 8:15 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Currency	String		Reference index currency	e.g. USD CNH, CNY EUR, HKD, INR, KRW, THB, TWD

<i>Index</i>	String		Reference index	e.g. LIBOR CNREPOFIX=CFXS, EURIBOR, HIBOR, SHIBOR, FBIL-MIBOR-OIS-COMPOUND, MIBOR-OIS-COMPOUND, CD, THBFIX, TAIBOR, KLIBOR
<i>Source</i>	String		Source of the index	e.g. BBA HKAB, Reuters, 3220, BNM, FIMMDA, KSDA-Bloomberg, MIBR=NS
<i>Tenor</i>	String		The designated maturity of the reference index	e.g. 6M 1D, 1W, 1M, 3M, 1Y
<i>Quote Type</i>	String		Type of the Quote	Yield
<i>Reset Date</i>	Date	DD/MM/Y YYY	The date the tenor of the reference index is obtained	e.g. 16/11/2011
<i>Reset Rate</i>	Numeri c	###.#####	The value of the Rate applied	e.g. 1.56789

6.2. MKDR02 WEB Appl FX Rate

Report Descriptions:

Purpose:

This report sets out the historical foreign exchange rates that were applied to the FX Derivatives Contracts in the past three months. Clearing Member

can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Daily on each OTC Clear Clearing Day (around 8:15 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Base Ccy</i>	String		Base Currency	<i>USD</i>
<i>Quote Ccy</i>	String		Quote Currency	<i>e.g. CNY INR, KRW, TWD, THB</i>
<i>Name</i>	String		Name of the FX exchange rate	<i>e.g. CNY01 INR01, KRW02, TWD03, MYR03, THB01</i>
<i>Timezone</i>	String		Time zone the FX exchange rate is obtained	<i>e.g. Asia/Shanghai Asia/Calcutta, Asia/Seoul Asia/Taipei, Asia/Singapore, Asia/Kuala Lumpur</i>
<i>Time</i>	String		Time the FX exchange rate is obtained	<i>e.g. 915 1230, 1530, 1100, 1130</i>

<i>Curve Side</i>	String		Curve Side	<i>MID</i>
<i>Quote Mode</i>	String		Quote Mode - Multiply or Divide	<i>Multiply</i>
<i>Date</i>	Date	<i>DD/MM/YYYY</i> Y	Date the FX exchange rate is obtained	<i>e.g. 19/9/2012</i>
<i>Close</i>	Numeric	<i>#####.#####</i>	Close Rate	<i>e.g. 6.5</i>

6.3. *MKDR03 WEB Non Bus Days*

Report Descriptions:

Purpose:

This report sets out the non-business days for the different financial centers that will applied to the Rates and FX Derivatives Contracts for the coming two calendar years. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Holiday Code</i>	String		Holiday Code	<i>e.g. NYC</i>
<i>Description</i>	String		Name of the financial center / Holiday Code	<i>e.g. New York</i>
<i>Date</i>	JDate	<i>DD/MM/YYYY</i>	Non Business Date	<i>e.g. 1/9/2014</i>
<i>Special Working Day</i>	String		Special Working Day on a weekend	<i>True</i> <i>e.g. False</i>

6.4. MKDR04 WEB CurveZeroPoints

Report Descriptions:

Purpose:

The report sets out the daily zero rate of **each key tenor** (with maximum tenor being 10 years) in respect of each currency.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Daily on each OTC Clear Clearing Day (For detailed indicative time of report publication please refer to List of Reports and Availability Schedule)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Currency</i>	<i>String</i>		The currency of the rate index	USD
<i>Rate Index</i>	<i>String</i>		Benchmark Rate Index.	LIBOR
<i>Rate Index Tenor</i>	<i>String</i>		The tenor of benchmark index.	3M
<i>Instance Type</i>	<i>String</i>		Curve instance, EOD_OF_DAY or LAST	END_OF_DAY
<i>Offset</i>	<i>String</i>		integer difference between curve valuation date and curve point date	1
<i>Date</i>	<i>Date</i>	DD/MM/YYYY	underlying instrument maturity	20/11/2012
<i>Zero Ask</i>	<i>Numeric</i>	###,###.##	Ask price of zero rates. It's in terms of absolute value. For example, 0.001 means 0.1%	0.001
<i>Zero Bid</i>	<i>Numeric</i>	###,###.##	Bid price of zero rates. It's in terms of absolute value. For example, 0.001 means 0.1%	0.001

<i>Zero Mid</i>	<i>Numeric</i>	<i>###,###.##</i>	Mid price of zero rates. It's in terms of absolute value. For example, 0.001 means 0.1%	0.001
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6.5. *MKDR05 WEB CurveFXPoints*

Report Descriptions:

Purpose:

The reports set out FX forward points for each key tenor (up to 2 years) in respect of each currency. The rates are derived from market quotes.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (For detailed indicative time of report publication please refer to List of Reports and Availability Schedule)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Name</i>	String		Curve Name in clearing system	USD INR FX Curve

<i>Instance Type</i>	String		Curve instance, EOD_OF_DAY or LAST	END_OF_DAY
<i>Offset</i>	Integer	###	Number of days from curve date to the underlying instrument maturity date	1
<i>Date</i>	Date	DD/MM/YYYY	The date which the derived FX rates represents.	24/12/2012
Curve Point Ask	Numeric	###,###.##	instrument ask price (in pips)	10
Curve Point Bid	Numeric	###,###.##	instrument bid price (in pips)	10
Curve Point Mid	Numeric	###,###.##	instrument mid-price (in pips)	10

6.6. *MKDR06 WEB CurveDiscountFactor*

Report Descriptions:

Purpose:

The report sets out the daily discount factors (with maximum tenor being 10 years) in respect of each currency.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (For detailed indicative time of report publication please refer to List of Reports and Availability Schedule)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Currency</i>	String		The currency of the rate index	USD
<i>Rate Index</i>	String		Benchmark Rate Index.	LIBOR
<i>Rate Index Tenor</i>	String		The tenor of benchmark index.	3M
<i>Instance Type</i>	String		Curve instance, EOD_OF_DAY or LAST	END_OF_DAY
<i>Curve Date Time</i>	Date	DD/MM/YY HH:MM:SS.SSS	Curve or data generated in clearing system	12/11/12 16:20:00.000 o'clock HKT
<i>Offset</i>	Integer	###	Number of days from curve date to the underlying instrument maturity date	1
<i>Df Ask</i>	Numeric	###,###.##	Ask price of discount factor	0.999989288
<i>Df Bid</i>	Numeric	###,###.##	Bid price of discount factor	0.999989288
<i>Df Mid</i>	Numeric	###,###.##	Mid price of discount factor	0.999989288

6.7. MKDR07 WEB Saving Rate

Report Descriptions:

Purpose:

This report sets out the prevailing bank saving deposit rate for that particular day used in calculating the interests to be rebated to Clearing Member for its house and client cash margin positions. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Date</i>	JDate	<i>DD/MM/YYYY</i>	Date the savings rate is obtained	<i>e.g. 01/09/2014</i>
<i>Currency</i>	String		Savings rate currency	<i>e.g. MM.HKD.IMINT.1D.HKEX (HKD Saving Rate), MM.CNH.IMINT.1D.HKEX (CNH Saving Rate), MM.EUR.IMINT.1D.HKEX (EUR Saving Rate), MM.USD.IMINT.1D.HKEX (USD Saving Rate),</i>
<i>Savings Rate</i> ³⁹²	Numeric	<i>#####.#####</i>	Savings rate	<i>e.g. 3.1234</i>

³⁹² The Savings Rates published on the preceding OTC Clear Clearing Day will be applied to the house and client margin positions for such Saturday and Sunday.

6.8. MKDR08 WEB Fee FX Rate

Report Descriptions:

Purpose:

This report sets out the foreign exchange rates that were applied to OTC Clear's fees and charges payable by a Clearing Member for a particular calendar month into Hong Kong dollar. Clearing Member can reconcile their trade activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Monthly on the last OTC Clear Clearing Day of each calendar month (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Date</i>	JDate	<i>DD/MM/YYYY</i>	Date the FX exchange rate is obtained	<i>e.g. 17/11/2015</i>
<i>Quote Name</i>	String		FX exchange rate per 1 HKD	<i>e.g. USD/HKD EUR/HKD CNY/HKD CNH/HKD</i>
<i>Quote Value</i>	Numeric	<i>#####.#####</i>	Close Rate	<i>e.g. 7.750111</i>

6.9. MKDR09 WEB CM Curve IRQuotes

Report Descriptions:

Purpose:

The reports set out HONIA rate for each tenors (up to 15 years).

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

Frequency:

Monthly on the last OTC Clear Clearing Day of each calendar month (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rate Index</i>	String		Benchmark Rate Index.	HONIA
<i>Rate Index Tenor</i>	String		The tenor of benchmark index.	1D
<i>Currency</i>	String		The currency of the rate index	HKD
<i>Offset</i>	Integer	###	Number of days from curve date to the underlying instrument maturity date	1
<i>Quote Name</i>	String		Quote name of benchmark index	e.g. <i>Swap.1M.HKD.HONIA.1D/1Y.TMA</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Close</i>	Numeric	####.#####	Close Rate	e.g. 0.0171164

7. Audit Reports

7.1. *AUDR01 WEB ClientAdmin Audit*

Report Descriptions:

Purpose:

This report sets out the activities of the OASIS admin user accounts.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member Name</i>	String		Clearing Member ID	e.g. ABCDHKHH001T
<i>Task ID</i>	Integer		System generated identification	e.g. 123456
<i>Task Class</i>			OASIS Account type	e.g. com.calypso.tk.product.cbsl.SelfAdminUser
<i>Task Field Name</i>			Type of the user administrative action	e.g. calypsoUser (Reset password), AccountLockedDatetime (Lock/Unlock account), AccountLockedReason (Lock/Unlock account), Comments (Update comment box), _CREATE_ (Create user), _DELETE_ (Delete user), _dataSegregations (Update user profile)
<i>Modification Date Time</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS.000 o'clock HKT	Time of the user administrative action	e.g. 18/10/16 16:45:11.000 o'clock HKT
<i>Old Value</i>	String		Value prior to the user administrative action is taken	e.g. OLDPASSWORD
<i>New Value</i>	String		Value after the user administrative action is taken	e.g. NEWPASSWORD

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Changed User</i>	String		User account affected by the user administrative action	e.g. user1==abcdhkh001t
<i>Request User (Maker)</i>	String		User that trigger the user administrative action	e.g. admin1==abcdhkh001t
<i>Approval User (Checker)</i>	String		User that approve/reject the user administrative action	e.g. admin2==abcdhkh001t
<i>Status</i>	String		Status of the user administrative action	e.g. <i>Accepted or Rejected</i>
<i>Approval Date Time</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS.000 o'clock HKT	Time the user administrative action is approved/rejected	e.g. 18/10/16 16:45:45.493 o'clock HKT

7.2. *AUDR02 WEB Client*

Report Descriptions:

Purpose:

This report sets out the clients of the Clearing Broker.³⁹³

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>MbrMnemonic</i>	String		Clearing Member ID	e.g. TESTBANK001T
<i>Client ID</i>	String		Client ID	e.g. ABCDHKHH001
<i>ClientMWID</i>	String		Client Markitwire Identifier	e.g. ABCDHKHHXXX
<i>ClientShortName</i>	String		Client Short Name	e.g. ABCDHKHHXXX
<i>LEI</i>	String		Client LEI	e.g. ABCDHKHHXXX123

³⁹³ This report will be empty unless requested to OTC Clear

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Status</i>	String		Client Status	e.g. Enabled Disabled
<i>Account Type</i>	String		Client Type	e.g. Attribute.Client_Seg Attribute.Client_Omn
<i>Client Legal Name</i>	String		Client Full Legal Entity Name	e.g. ABC Bank Limited

8. Ad Hoc Reports

8.1. *ADHR01 WEB Special Message Report*

Report Descriptions:

Purpose:

This report sets out ad hoc announcements to the Clearing Member.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Ad Hoc Basis

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member Name</i>	String		Clearing Member ID	e.g. ABCDHKHH001T
<i>Announcement</i>	String		Special announcement to the clearing member	

9. Compression Reports for House Position Account

9.1. *COMP01 WEB Offset Trade Details IRS*

Report Descriptions:

Purpose:

This report sets out all the outstanding Rates Derivatives Contracts which are eligible for trade compression with OTC Clear in respect of the House Position

Account of a Clearing Member.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member/Client ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ³⁹⁴	String		CCP ID of the affiliate/branch	
<i>Fund</i> ³⁹⁵	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (i.e. Standard Rate Derivatives Contract)</i> <i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i>

³⁹⁴ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

³⁹⁵ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Offset Batch ID</i>	String		Batch ID of the trade group	<i>e.g. 181019 ABCDHKHH001TSwap1</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Trade Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date	<i>e.g. 26/10/2012</i>
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. USD</i> <i>HKD, EUR, CNY, CNH, INR, KRW, THB, TWD</i>
<i>Pay Leg Principal</i>	Numeric	###,###.##	Notional of the Pay Leg Principal	<i>e.g. 1,000,000.00</i>
<i>Rec Leg Type</i>	String		Receive Leg Type	<i>e.g. Fixed</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>Float</i>
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	<i>e.g. CNH</i> <i>HKD, EUR, CNY, USD, INR, KRW, THB, TWD</i>
<i>Rec Leg Principal</i>	Numeric	<i>###,###.##</i>	Notional of the Receive Leg Principal	<i>e.g. 6,200,000.00</i>

9.2. *COMP02 WEB Compress Batch Details IRS*

Report Descriptions:

Purpose:

This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of the House Position Account of a Clearing Member. Clearing Member can reconcile their trade compression activities with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Published on OTC Clear Clearing Day with Compression Activities (around 13:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ³⁹⁶	String		CCP ID of the affiliate/branch	
<i>Fund</i> ³⁹⁷	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (i.e. Standard Rate Derivatives Contract)</i> <i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>

³⁹⁶ Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)

³⁹⁷ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Offset Batch ID</i>	String		Batch ID of the trade group	<i>e.g. 181019 ABCDHKHH001TSwap1</i>
<i>Compression Category</i>	String		Compression Type	<i>Solo Compression</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Compression Batch Count</i>	String		Number of Trades processed from Offset Batch	<i>e.g. 1</i>
<i>ATRS to CCP Trade Status</i> ³⁹⁸	String		Trade status update from ATRS	<i>e.g. CANCELLED</i> <i>ERROR</i>
<i>Compression Process Status</i>	String		Compression process status for Offset Batch ID	<i>e.g. Complete</i> <i>Complete with Error</i>

9.3. COMP03 WEB Compress ATRS Input IRS

³⁹⁸ This field will be empty for members without Netting Synchronisation permission

Report Descriptions:

Purpose:

This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of the House Position Account of a Clearing Member. This report is to facilitate Clearing Member to update the status of the corresponding trades at MarkitWire for Clearing Member without Netting Synchronisation permission.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Publish on OTC Clear Clearing Day with Compression activities and Clearing Member opt for manual compression only (around 13:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Party Short Code</i>	String		Markitwire Identifier of the Clearing Member	<i>DHKEXCM1</i>
<i>Clearing House</i>	String		Clearing House Identifier of OTC Clear	<i>OCCPHKHH</i>
<i>MW Trade ID</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Full or Partial</i>	String		Compression Type	<i>F</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Original Notional</i>	Numeric	###,###.##	Original Notional Amount	e.g. 1,000,000.00
<i>New Notional</i>	Numeric	###,###.##	New Notional Amount	e.g. 0
<i>CCP_FIXEDRATE</i>	Numeric	###,###.##	Fixed Rate	e.g. 1.12345
<i>USI Namespace</i>	String		Cleared Trade USI Prefix	e.g. 1050000004
<i>USI Value</i>	String		Cleared Trade USI Value	e.g. 20150831IRS123456,
<i>UTI Namespace</i>	String		Cleared Trade UTI Prefix	e.g. 1050000004
<i>UTI Value</i>	String		Cleared Trade UTI Value	e.g. 20150831IRS123456,
<i>CCP Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Bulk Event Processing ID</i>	String		Batch ID of the trade group	e.g. 181019ABCDHKHH001TSwap8

10. Compression Reports for Client Position Account

10.1. *COMP01_C WEB Offset Trade Details IRS_C*

Report Descriptions:

Purpose:

This report sets out all the outstanding Rates Derivatives Contracts which are eligible for trade compression with OTC Clear in respect of the Client Position Account of a Clearing Member.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 20:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member/Client ID</i>	String		CCP ID for the Client Position Account	e.g. <i>CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Affiliate/Branch</i> ³⁹⁹	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	e.g. <i>FUND3</i>
<i>Product Type</i>	String		Product Type	e.g. <i>Swap (i.e. Standard Rate Derivatives Contract)</i> <i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. <i>18262416</i>
<i>Offset Batch ID</i>	String		Batch ID of the trade group	e.g. <i>181019 ABCDHKHH001TSwap1</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. <i>130320</i>
<i>Trade Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date	e.g. <i>26/10/2012</i>
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	e.g. <i>26/10/2015</i>
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. <i>Fixed</i>

³⁹⁹ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. USD</i> <i>HKD, EUR, CNY, CNH, INR, KRW, THB, TWD</i>
<i>Pay Leg Principal</i>	Numeric	###,###.##	Notional of the Pay Leg Principal	<i>e.g. 1,000,000.00</i>
				<i>e.g. Fixed</i>
<i>Rec Leg Type</i>	String		Receive Leg Type	<i>Float</i>
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	<i>e.g. CNH</i> <i>HKD, EUR, CNY, USD, INR, KRW, THB, TWD</i>
<i>Rec Leg Principal</i>	Numeric	###,###.##	Notional of the Receive Leg Principal	<i>e.g. 6,200,000.00</i>

10.2. COMP02_C WEB Compress Batch Details IRS_C

Report Descriptions:

Purpose:

This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of the Client Position Account of a Clearing Member. Clearing Member can reconcile their trade compression activities with OTC Clear.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Publish on OTC Clear Clearing Day with Compression activities (around 13:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	e.g. <i>CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ⁴⁰⁰	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	e.g. <i>FUND3</i>
<i>Product Type</i>	String		Product Type	e.g. <i>Swap (i.e. Standard Rate Derivatives Contract)</i> <i>NDS (i.e. Non-deliverable Rate Derivatives Contract)</i>

⁴⁰⁰ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Offset Batch ID</i>	String		Batch ID of the trade group	<i>e.g. 181019 ABCDHKHH001TSwap1</i>
<i>Compression Category</i>	String		Compression Type	<i>Solo Compression</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Compression Batch Count</i>	String		Number of Trades processed from Offset Batch	<i>e.g. 1</i>
<i>ATRS to CCP Trade Status⁴⁰¹</i>	String		Trade status update from ATRS	<i>e.g. CANCELLED</i> <i>ERROR</i>
<i>Compression Process Status</i>	String		Compression process status for Offset Batch ID	<i>e.g. Complete</i> <i>Complete with Error</i>

⁴⁰¹ This field will be empty for members without Netting Synchronisation permission

10.3. COMP03_C WEB Compress ATRS Input IRS_C

Report Descriptions:

Purpose:

This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of the Client Position Account of a Clearing Member. This report is to facilitate Clearing Member to update the status of the corresponding trades at MarkitWire for Clearing Member without Netting Synchronisation permission.

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Publish on OTC Clear Clearing Day with Compression activities and Clearing Member opt for manual compression only(around 13:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Party Short Code</i>	String		Markitwire Identifier of the Client Position Account	<i>DHKEXCM1</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Clearing House</i>	String		Clearing House Identifier of OTC Clear	<i>OCCPHKHH</i>
<i>MW Trade ID</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Full or Partial</i>	String		Compression Type	<i>F</i>
<i>Original Notional</i>	Numeric	<i>###,###.##</i>	Original Notional Amount	<i>e.g. 1,000,000.00</i>
<i>New Notional</i>	Numeric	<i>###,###.##</i>	New Notional Amount	<i>e.g. 0</i>
<i>CCP_FIXEDRATE</i>	Numeric	<i>###,###.##</i>	Fixed Rate	<i>e.g. 1.12345</i>
<i>USI Namespace</i>	String		Cleared Trade USI Prefix	<i>e.g. 1050000004</i>
<i>USI Value</i>	String		Cleared Trade USI Value	<i>e.g. 20150831IRS123456,</i>
<i>UTI Namespace</i>	String		Cleared Trade UTI Prefix	<i>e.g. 1050000004</i>
<i>UTI Value</i>	String		Cleared Trade UTI Value	<i>e.g. 20150831IRS123456,</i>
<i>CCP Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 123456</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Bulk Event Processing ID</i>	String		Batch ID of the trade group	e.g. 181019ABCDHKHH001TSwap8