

8 Aug 2022

OTC Clearing Hong Kong Limited

OTC Account Services Information System (OASIS) Report Usage Guide



Disclaimer

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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 Jul 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 Jul 2013	TDRP03 / TDRP04	<ul style="list-style-type: none"> - Revise possible values for column "Trade Status"
29 Jul 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
15 Apr 2015	STRP05 / STRP05_C	- Revised projected settlement amount for the coming fourteen calendar days from seven days
17 Sep 2015	RMRP18/RMRP19/RMRP01 /RMRP02/RMRP22/RMRP23	<ul style="list-style-type: none"> - 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 IMProjection report and WEB SettlementLimit report) to accommodate the incoming Cross Currency Swap clearing
14 Dec 2015	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 Aug 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

12 Dec 2016	TDRP03 / TDRP04 / TDRP03_C / TDRP04_C STRP01 / STRP01_C / AUDR01	<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
15 May 2017	TDRP02 / TDRP04 / TDRP06 / TDRP08 / TDRP10 / TDRP02_C / TDRP04_C / TDRP06_C / TDRP08_C / TDRP10_C / STRP03 / STRP09 / STRP03_C / STRP09_C / MKDR01 / MKDR02	<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
12 Jun 2017	RMRP24 / RMRP25	<ul style="list-style-type: none"> - Adding 2 new reports (WEB OTCC Trade Val Report and WEB OTCC Trade Val Report_C)
24 Jul 2017	RMRP23	<ul style="list-style-type: none"> - Replace the original report by new one which can show 10y tenors results
24 Aug 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 / STRP06 / STRP07 / STRP09 STRP02_C / STRP03_C / STRP04_C / STRP05_C /	<ul style="list-style-type: none"> - Provide supplementary information on affiliate/branch field

	STRP06_C / STRP07_C / STRP09_C RMRP24 / RMRP25	
25 Sep 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 Nov 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 Dec 2017	RMRP15	<ul style="list-style-type: none"> - Updated the report frequency
30 Apr 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 Jul 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 Sep 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 Sep 2018	RMRP23 / RMRP26	- Updated Settlement Limit report structure
30 Jan 2019	STRP12 STRP11_C / STRP12_C RMRP06/RMRP07	- Updated Report Frequency - Updated IM collateral report structure
29 Apr 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 report - New report for Branch PAI Allocation report
13 Jan 2020	AUDR02 RMRP33 RMRP35 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 report
27 April 2020	RMRP03 RMRP31 RMRP32 RMRP33 RMRP34 RMRP36 RMRP37	<ul style="list-style-type: none"> - Update existing PAI report - Update existing Branch VM Allocation report - Update existing Branch PAI Allocation report - Update existing Benchmark Valuation report - Update existing Benchmark Valuation report_C - New report for Benchmark DV01 Risk report - New report for Benchmark DV01 Risk report_C
26 Aug 2020	STRP07 / STRP08_C / STRP10_C COMP01_C / COMP02_C / COMP03_C RMRP01 / RMRP02 / RMRP05 / RMRP07 / RMRP09 / RMRP10 / RMRP11 / RMRP13 / RMRP15 / RMRP17 / RMRP18 / RMRP19 / RMRP21 / RMRP22 / RMRP25 / RMRP28 /	<ul style="list-style-type: none"> - Update list of Client reports not available to Sponsored Settlement Member (SSM)

	RMRP29 / RMRP30 / RMRP31 / RMRP32/ RMRP34 / RMRP35 / RMRP37	
18 Nov 2020	RMRP23 / RMRP26 / RMRP38 / RMRP39	<ul style="list-style-type: none"> - Update existing SettLimitUtil USDCNH report - Update existing SettLimitUtil USDHKD report - New report for SettLimitUtil USDCNH report_C - New report for SettLimitUtil USDHKD report_C
8 Mar 2021	RMRP36 / RMRP37	<ul style="list-style-type: none"> - Update report for Benchmark DV01 Risk report - Update report for Benchmark DV01 Risk report_C
26 Apr 2021	TDRP01 / TDRP02 / TDRP03 / TDRP04 / TDRP05 / TDRP06 / TDRP08 / TDRP10 / TDRP11 / TDRP12 / TDRP13 / TDRP014 TDRP01_C / TDRP02_C / TDRP03_C / TDRP04_C / TDRP05_C / TDRP06_C / TDRP08_C / TDRP10_C / TDRP11_C / TDRP12_C / TDRP13_C / TDRP014_C STRP01 / STRP03 / STRP04 / STRP07 / STRP08 / STRP12 STRP01_C / STRP03_C / STRP04_C / STRP07_C / STRP08_C / STRP12_C RMRP01 / RMRP04 / RMRP16 / RMRP17 / RMRP24 / RMRP25 /	<ul style="list-style-type: none"> - Updated existing WEB Settle details report to reflect cessation of secondary currency VM requirement for CCS - Updated reports for possible values from "NDS" to "SwapNonDeliverable" - Updated existing WEB MRCleared report - Updated existing ClientPAI report - Updated Report Frequency
10 Aug 2021	RMRP06 / RMRP07 RMRP40 RMRP41	<ul style="list-style-type: none"> - Updated IM Collateral - Updated IM Collateral_C - New report for ClientPAI_C report - New report for VM Balance_C report

8 Aug 2022	<p>STRP01 / STRP01_C</p> <p>MULT01 / MULT02 / MULT03 / MULT04 / MULT05 / MULT06 / MULT07</p> <p>COMP02 / COMP02_C / COMP03 / COMP03_C</p>	<ul style="list-style-type: none"> - New reports for multilateral compression - Updated report time for solo compression reports
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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, Multilateral 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.

Solo 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.

Multilateral Compression Reports

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

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

2.2. *Reports for Client Position Accounts*

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 SSM, certain reports for client position account, risk management, market data and audit are not applicable and will not be published in OASIS accordingly.

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 Schedule²*

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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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 22:00 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 22:00 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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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 22:00 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 22:00 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

*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.

Trade Reports for Client Position Accounts - for monitoring the client positions with OTC Clear:				
16	TDRP01_C	WEB Dly Regist FXNDF_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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 22:00 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 22:00 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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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 22:00 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 22:00 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 22:00 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 22:00 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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day	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 22:00 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 22:00 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 22:00 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 22:00 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 22:00 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 22:00 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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day	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 22:00 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 22:00 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 22:00 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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day	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 22:00 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 22:00 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 22:00 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 22:00 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 22:00 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 22:00 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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day	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 22:00 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 MRCleared	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of- day process is completed (around 22:00 HK time)	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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK 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, 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 after the end-of-day process is completed (around 22:00 HK 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 after the end-of-day process is completed (around 22:00 HK 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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)	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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)	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	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)	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 after the end-of-day process is completed (around 22:00 HK 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 after the end-of-day process is completed (around 22:00 HK 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 after the end-of-day process is completed (around 22:00 HK time)	The report sets out the amount of initial margin call (if any)
67	RMRP11	WEB GuaranteeFund	Daily on each OTC Clear Clearing Day after the end-of-day process is completed (around 22:00 HK 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 14:00 HK 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 14:00 HK 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 after the end-of-day process is completed (around 22:00 HK 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)	This report sets out the minimum Additional Collateral Required to meet GF requirements for each clearing member.
72	RMRP16	WEB Intraday Valuation	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day	This report shows the NPV and daily variation margin of each single trade on House level.
73	RMRP17	WEB Intraday Valuation_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing 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 after the end-of-day process is completed (around 22:00 HK 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.

75	RMRP19	WEB Margin Summary	Daily on each OTC Clear Clearing Day after the end-of-day process is completed (around 22:00 HK 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 add-on) 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 after the end-of-day process is completed (around 22:00 HK 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 after the end-of-day process is completed (around 22:00 HK 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 IMProjection	Daily on each OTC Clear Clearing Day after the end-of-day process is completed (around 22:00 HK 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 USDCNH	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)	The report sets out the Clearing Member group / House settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the next 16 years.

80	RMRP24	WEB OTCC Trade Val Report	Daily on each OTC Clear Clearing Day after the end-of-day process is completed (around 22:00 HK 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 after the end-of-day process is completed (around 22:00 HK time)	The report shows the valuation of each single trade on Client level.
82	RMRP26	WEB SettLimitUtil USDHKD	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)	The report sets out the Clearing Member group / House settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the next 16 years.
83	RMRP27	WEB IM BY Trade Report	Daily on each OTC Clear Clearing Day after the end-of-day process is completed (around 22:00 HK 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 and 14:20 HK 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 after the end-of-day process is completed (around 22:00 HK 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 after the end-of-day process is completed (around 22:00 HK time)	The report sets out the nonsettlement limit utilization of each risk limit
87	RMRP31	WEB Branch VM Allocation Report	Daily on each OTC Clear Clearing Day after the end-of-day process is completed (around 22:00 HK 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 Report	Daily on each OTC Clear Clearing Day after the end-of-day process is completed (around 22:00 HK 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 after the end-of-day process is completed (around 22:00 HK time)	The report sets out information of hypothetical NPV difference of discounting transition of each trade
90	RMRP34	WEB Benchmark Valuation Report_C	Daily on each OTC Clear Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out information of hypothetical NPV difference of discounting transition of each trade – Client only
91	RMRP35	WEB Stress Test Value	Daily on each OTC Clear Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the amount of Stress Test Value amount

92	RMRP36	WEB Benchmark DV01 Risk Report	Not applicable	Not applicable
93	RMRP37	WEB Benchmark DV01 Risk Report_C	Not applicable	Not applicable
94	RMRP38	WEB SettLimitUtil USDCNH_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)	The report sets out the Client settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the next 16 years.
95	RMRP39	WEB SettLimitUtil USDHKD_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)	The report sets out the Client settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the next 16 years.
96	RMRP40	WEB ClientPAI_C	Daily on each OTC Clear Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out information relevant for calculation of ClientPAI_C registered to the name of a Clearing Member – Client level.

97	RMRP41	WEB VM Balance_C	Daily on each OTC Clear Clearing Day after the end-of-day process is completed (around 22:00 HK time)	This report sets out cumulative settled variation margin amount (up to previous business day) for each currency.
Market Data Reports - reference data adopted for settlement and margin calculations				
98	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
99	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
100	MKDR03	WEB Non Bus Days	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	The report sets out the non-business days for different financial centers for the coming two calendar years
101	MKDR04	WEB CurveZeroPoints	Daily on each OTC Clear Clearing Day (around 18:30 HK time)	The report sets out the zero rates of each key tenor (with maximum tenor being 10 years) in respect of each currency.
102	MKDR05	WEB CurveFXPoints	Daily on each OTC Clear Clearing Day (around 18:30 HK 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.
103	MKDR06	WEB CurveDiscountFactor	Daily on each OTC Clear Clearing Day (around 18:30 HK time)	The report sets out the daily discount factors (with maximum tenor being 10 years) in respect of each currency.

104	MKDR07	WEB Saving Rate	Daily on each OTC Clear Clearing Day (around 22:00 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.
105	MKDR08	WEB Fee FX Rate	On the last OTC Clear Clearing Day of each calendar month (around 22:00 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.
106	MKDR09	WEB CM Curve IRQuotes	Daily on each OTC Clear Clearing Day (around 18:30 HK time)	The reports set out HONIA rate for each tenors (up to 15 years).
Audit Reports				
107	AUDR01	WEB ClientAdmin Audit	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	This report sets out the activities of the OASIS admin user accounts.
108	AUDR02	WEB Client	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	This report sets out the clients of the Clearing Broker.
Ad Hoc Reports				
109	ADHR01	WEB Special Message Report	Ad Hoc Basis	This report sets out ad hoc announcements to the Clearing Member

Solo Compression Reports for House Position Account				
110	COMP01	WEB Offset Trade Details IRS	Daily on each OTC Clear Clearing Day (around 22:00 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.
111	COMP02	WEB Compress Batch Details IRS	Daily on each OTC Clear Clearing Day (around 14:30 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.
112	COMP03	WEB Compress ATRS Input IRS	Daily on each OTC Clear Clearing Day (around 14:30 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.
Solo Compression Reports for Client Position Account				
113	COMP01_C	WEB Offset Trade Details IRS_C	Daily on each OTC Clear Clearing Day (around 22:00 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.
114	COMP02_C	WEB Compress Batch Details IRS_C	Daily on each OTC Clear Clearing Day (around 14:30 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.

115	COMP03_C	WEB Compress ATRS Input IRS_C	Daily on each OTC Clear Clearing Day (around 14:30 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.
Multilateral Compression Reports for House Position Account				
116	MULT01	WEB Compression Trade Detail	Daily on each OTC Clear Clearing Day (around 19:15 HK time)	This report sets out all the outstanding Rates Derivatives Contracts which are eligible for multilateral compression with OTC Clear in respect of the House Position Account of a Clearing Member.
117	MULT02	WEB Compression PV per Leg	Daily on each OTC Clear Clearing Day (around 19:15 HK time)	This report sets out End-of- Day PV per Leg of each outstanding Rates Derivatives Contract which is eligible for multilateral compression with OTC Clear in respect of the House Position Account of a Clearing Member.
118	MULT03	WEB Compression DV01 Report	Daily on each OTC Clear Clearing Day (around 19:15 HK time)	This report sets out by- tenor Delta 01 of each outstanding Rates Derivatives Contract which is eligible for multilateral compression with OTC Clear in respect of the House Position Account of a Clearing Member.
119	MULT04	WEB Compression FXDelta Report	Daily on each OTC Clear Clearing Day (around 19:15 HK time)	This report sets out FX Delta of each outstanding Rates Derivatives Contract which is eligible for multilateral compression with OTC Clear in respect of the House Position Account of a Clearing Member.

120	MULT05	WEB Compression Margin Simulation	Ad Hoc Basis, when an Unwind Proposal is produced by a Compression Service Provider	This report sets out the simulated margin requirement in respect of the Unwind Proposal
121	MULT06	WEB Compression Top Up Margin Call	12:00 HK time on Compression Execution Date	This report sets out the amount of compression top-up margin call.
122	MULT07	WEB Compression Top Up Margin Call Status Report	13:00 HK time on Compression Execution Date	This report sets out the settlement status of compression top-up margin call.

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.

All numeric fields with thousand separators in format ###,###.## are enclosed by double quotes in csv file.

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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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. ABCDHHKH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch³</i>	String		CCP ID of the affiliate/branch	
<i>Fund⁴</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_HKTR⁵</i>	String		Trade ID of HKTR-MC	<i>e.g. T201412120000003</i>
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>

³ 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)

⁴ This field will be empty

⁵ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<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>
<i>Deregistration Time</i> ⁶	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> ⁷	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> ⁸	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>
<i>FX Reset Date</i>	JDate	DD/MM/YYYY	Valuation Date of the projected cash flow	<i>e.g. 06/01/2013</i>

⁶ This field will be populated when the Contract is deregistered.

⁷ This field will be populated when the Contract is terminated by the clearing house.

⁸ 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>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	###,###,###.## ⁹	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	###,###,###.## ¹⁰	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>

⁹ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹⁰ 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>DECLARED</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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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/Branch¹¹</i>	String		CCP ID of the affiliate/branch	
<i>Fund¹²</i>	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>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>

¹¹ 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)

¹² 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. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR¹³</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 EFGFHKHH001T</i>
<i>Registration Time</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	<i>e.g. 24/10/2012 11:50:15</i>
<i>Deregistration Time¹⁴</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	<i>e.g. 29/10/2012 11:50:15</i>
<i>Termination Time¹⁵</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	<i>e.g. 5/11/2012 10:50:15</i>

¹³ This field is obsolete

¹⁴ This field will be populated when the Contract is deregistered

¹⁵ This field will be populated when the Contract is terminated by the clearing house.

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Transfer Time</i> ¹⁶	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
<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> ¹⁷	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

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

¹⁷ 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>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> <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	<p><i>CLEARED: The Contract is registered with OTC Clear</i></p> <p><i>DECLARED The Contract is deregistered from OTC Clear</i></p> <p><i>TERMINATED: The Contract is deregistered from OTC Clear by OTC Clear</i></p> <p><i>TRANSFERED: The Contract is deregistered from OTC Clear after going through the transfer process</i></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

1.3. 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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing and after the end-of-day process is completed (around 22:00 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>
<i>Affiliate/Branch</i> ¹⁸	String		CCP ID of the affiliate/branch	
<i>Fund</i> ¹⁹	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> ²⁰	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

¹⁸ 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)

¹⁹ This field will be empty

²⁰ This field is obsolete

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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. ABCDHHKHH001T or EFGFHHKHH002T
<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

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²¹	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)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²²	Secondary Currency Amount	e.g. 1,080,000,000.00
<i>Settlement Currency (FX)</i>	String		Settlement Currency	USD
<i>Trade Status</i>	String		Status of the Contract	<p>WAIT_MARGIN: The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.</p> <p>PROCESSING: The transaction is in margin process pending to be registered.</p> <p>PEND_TRF/TRM/DCL: The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.</p>

²¹ A negative amount represent “selling” the currency while a positive amount represent “buying”

²² 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”

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

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>PENDING_VERIFY 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>

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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)

Field Descriptions & Data Format:

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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/Branch²³</i>	String		CCP ID of the affiliate/branch	
<i>Fund²⁴</i>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>SwapNonDeliverable (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>

²³ 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)

²⁴ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR²⁵</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 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

²⁵ This field is obsolete

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Settle Currency</i> ²⁶	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>

²⁶ 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
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>VAILEDATED_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILEDATED_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>VAILEDATED_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>
Original Trade Ref_MW	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

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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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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/Branch²⁷</i>	String		CCP ID of the affiliate/branch	
<i>Fund²⁸</i>	String		CCP ID of the fund	

²⁷ 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)

²⁸ This field will be empty

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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_HKTR²⁹</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 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>

²⁹ This field is obsolete

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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. 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	###,###,###.## ³⁰	Primary Currency Amount	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	String		Secondary Currency	e.g. KRW CNY, INR, TWD

³⁰ 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	###,###,###.## ³¹	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>

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”

³¹ 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”

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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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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>
<i>Affiliate/Branch</i> ³²	String		CCP ID of the affiliate/branch	
<i>Fund</i> ³³	String		CCP ID of the fund	

³² 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)

³³ This field will be empty

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Product Type</i>	String		Product Type	e.g. <i>Swap (Standard Rate Derivatives Contract)</i> <i>SwapNonDeliverable (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>
<i>Trade Ref_HKTR³⁴</i>	String		Trade ID of HKTR-MC	e.g. <i>T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. <i>18262416</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. <i>ABCDHKHH001T or EFGFHKHH002T</i>
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. <i>23/10/2012 17:48</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. <i>140320</i>

³⁴ This field is obsolete

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Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Date	JDate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
Trade Start Date	JDate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
Settlement Currency ³⁵	String		Settlement Currency of the Contract	e.g. USD HKD, EUR, CNH
Pay Leg Type	String		Pay Leg Type	e.g. Fixed Float
Pay Leg Principal Ccy	String		Currency of the Pay Leg	e.g. USD HKD, EUR, CNH, CNY, INR, KRW, THB, TWD
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
Rec Leg Type	String		Receive Leg Type	e.g. Fixed Float
Rec Leg Principal Ccy	String		Currency of the Receive Leg	e.g. CNH HKD, EUR, USD, CNY, INR, KRW, THB, TWD

³⁵ 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</i>	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
<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
<i>OriginalTrade</i> <i>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 22:00 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>
<i>Affiliate/Branch</i> ³⁶	String		CCP ID of the affiliate/branch	
<i>Fund</i> ³⁷	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>

³⁶ 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)

³⁷ This field will be empty

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR</i> ³⁸	String		Trade ID of HKTR-MC	e.g. T20141212000003
<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>Entered Date</i>	DisplayDatetime	DD/MM/YYY 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

³⁸ This field is obsolete

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Field	Data Type	Format	Descriptions	Example / Possible Values
<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</i> <i>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)</i> <i>[in CCP view]</i>	Numeric	###,###,###,###.## ³⁹	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	###,###,###,###.## ⁴⁰	Secondary Currency Amount	<i>e.g. 1,080,000,000.00</i>

³⁹ A negative amount represent “selling” the currency while a positive amount represent “buying”

⁴⁰ 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
Settlement Currency (FX)	String		The settlement currency of the contract	USD
Trade Status	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 deregistration request was submitted and under processing</p>

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 22:00 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/Branch⁴¹</i>	String		CCP ID of the affiliate/branch	
<i>Fund⁴²</i>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>SwapNonDeliverable (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>

⁴¹ 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)

⁴² This field will be empty

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR</i> ⁴³	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 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

⁴³ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>
<i>Settlement Currency⁴⁴</i>	String		Settlement Currency of the Contract	<i>e.g. USD</i> <i>CNH, HKD, EUR</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>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>

⁴⁴ The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Floating Rate⁴⁵</i>	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
<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), e.g. MOD_FOLLOW= Modified Following,
<i>Pay Leg Payment Bus Day Convention</i>	String		Business Day Convention of the Pay Leg	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

⁴⁵ Member should refer to the HKEx website for the list of Floating Rate Options.

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Field	Data Type	Format	Descriptions	Example / Possible Values
<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
<i>Rec Leg Rate Index Spread</i>	Numeric	##.#####	Floating Rate Spread of the Receive Leg	e.g. 1.12345
<i>RecLeg Floating Rate⁴⁶</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

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

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

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:

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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 22:00 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/Branch⁴⁷</i>	String		CCP ID of the affiliate/branch	
<i>Fund⁴⁸</i>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>

⁴⁷ 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)

⁴⁸ This field will be empty

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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> ⁴⁹	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>
<i>Registration Date</i>	DisplayDatetime	DD/MM/YYYY	Registration Time of the Contract	<i>e.g. 08/11/2012</i>
<i>Deregistration Date</i> ⁵⁰	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> ⁵¹	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	<i>e.g. 08/14/2012 11:50:19</i>

⁴⁹ This field is obsolete

⁵⁰ This field will be populated when the Contract is deregistered.

⁵¹ This field will be populated when the Contract is terminated by the clearing house.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Transfer Date</i> ⁵²	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>
<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>

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ⁵³	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	###,###,###.## ⁵⁴	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>DECLEARED</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>

⁵³ A negative amount represent “selling” the currency while a positive amount represent “buying”

⁵⁴ 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>PEND_TRF/TRM/ DCL: The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i>

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 22:00 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/Branch⁵⁵</i>	String		CCP ID of the affiliate/branch	
<i>Fund⁵⁶</i>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>SwapNonDeliverable (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>

⁵⁵ 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)

⁵⁶ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR</i> ⁵⁷	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 EFGFHKHH002T
<i>Registration Date</i>	DisplayDatetime	DD/MM/YYYY	Registration Time of the Contract	e.g. 24/10/2012
<i>Deregistration Date</i> ⁵⁸	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 27/10/2012 11:30:11
<i>Termination Date</i> ⁵⁹	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 27/10/2012 14:30:11
<i>Transfer Date</i> ⁶⁰	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 29/10/2012 10:30:12

⁵⁷ This field is obsolete

⁵⁸ This field will be populated when the Contract is deregistered.

⁵⁹ This field will be populated when the Contract is terminated by the clearing house.

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<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>
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>
<i>Settle Currency</i> ⁶¹	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>

⁶¹ 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>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>DECLARED The Contract is deregistered with OTC Clear</p> <p>TERMINATED: The Contract is deregistered with OTC Clear</p> <p>TRANSFERED: The Contract is deregistered from OTC Clear after going through the transfer process</p> <p>PEND_TRF/TRM/DCL: The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</p>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>OriginalTradeRef_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 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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 HK time)

Field Descriptions & Data Format:

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Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
Origin	String		Type of Account	<i>House</i>
Affiliate/Branch ⁶²	String		CCP ID of the affiliate/branch	
Fund ⁶³	String		CCP ID of the fund	
Product Type	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)</i>
Trade Source	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
Trade Ref_Traiana ⁶⁴	String		Trade ID of Traiana	<i>e.g. 18262416</i>
Original Cpty	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH001T</i>

⁶² 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)

⁶³ This field will be empty

⁶⁴ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

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Field	Data Type	Format	Descriptions	Example / Possible Values
<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> ⁶⁵	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> ⁶⁶	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> ⁶⁷	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 for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 20150831FXForward123456, 20150831FXSwapN123456</i>

⁶⁵ This field will be populated when the Contract is deregistered.

⁶⁶ This field will be populated when the Contract is terminated by the clearing house.

⁶⁷ 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 Far</i> ⁶⁸	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>
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ⁶⁹	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>

⁶⁸ The field will not be applicable for Deliverable FX Forward Contract

⁶⁹ A negative amount represent “selling” the currency while a positive amount represent “buying”

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ⁷⁰	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> ⁷¹	Numeric	###,###,###.## ⁷²	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> ⁷³	Numeric	###,###,###.## ⁷⁴	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> ⁷⁵	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><i>CLEARED: The Contract is registered with OTC Clear</i></p> <p><i>DECLEARED The Contract is deregistered from OTC Clear</i></p>

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

⁷¹ The field will not be applicable for Deliverable FX Forward Contract

⁷² A negative amount represent “selling” the currency while a positive amount represent “buying”

⁷³ The field will not be applicable for Deliverable FX Forward Contract

⁷⁴ A negative amount represent “selling” the currency while a positive amount represent “buying”

⁷⁵ The field will not be applicable for Deliverable FX Forward Contract

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

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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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>
<i>Affiliate/Branch</i> ⁷⁶	String		CCP ID of the affiliate/branch	
<i>Fund</i> ⁷⁷	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> ⁷⁸	String		Trade ID of Traiana	<i>e.g. 18262416</i>

⁷⁶ 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)

⁷⁷ This field will be empty

⁷⁸ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

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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	###,###,###.## ⁷⁹	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>

⁷⁹ A negative amount represent “selling” the currency while a positive amount represent “buying”

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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)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ⁸⁰	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> ⁸¹	Numeric	###,###,###.## ⁸²	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> ⁸³	Numeric	###,###,###.## ⁸⁴	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. -6,800,000.00</i>

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

⁸¹ The field will not be applicable for Deliverable FX Forward Contract

⁸² A negative amount represent “selling” the currency while a positive amount represent “buying”

⁸³ The field will not be applicable for Deliverable FX Forward Contract

⁸⁴ 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> ⁸⁵	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>

⁸⁵ The field will not be applicable for Deliverable FX Forward Contract

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

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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>
<i>Affiliate/Branch⁸⁶</i>	String		CCP ID of the affiliate/branch	
<i>Fund⁸⁷</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)</i> <i>FX Swap (i.e. Deliverable FX Swap Contract)</i>

⁸⁶ 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)

⁸⁷ This field will be empty

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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_Traiana⁸⁸</i>	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>

⁸⁸ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

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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	###,###,###.## ⁸⁹	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	###,###,###.## ⁹⁰	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>

⁸⁹ A negative amount represent “selling” the currency while a positive amount represent “buying”

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

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> ⁹¹	Numeric	###,###,###.## ⁹²	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. 1,000,000.00
<i>Sec Amt Far (FX)</i> <i>[in CCP view]</i> ⁹³	Numeric	###,###,###.## ⁹⁴	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> ⁹⁵	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>REJECTED: The transaction does not pass the eligibility checks or the margin process</p> <p>REMOVED: The transaction does not pass the eligibility checks or the margin process</p>

⁹¹ The field will not be applicable for Deliverable FX Forward Contract

⁹² A negative amount represent “selling” the currency while a positive amount represent “buying”

⁹³ The field will not be applicable for Deliverable FX Forward Contract

⁹⁴ A negative amount represent “selling” the currency while a positive amount represent “buying”

⁹⁵ 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 22:00 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>

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ⁹⁶	String		CCP ID of the affiliate/branch	
<i>Fund</i> ⁹⁷	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> ⁹⁸	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>

⁹⁶ 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)

⁹⁷ This field will be empty

⁹⁸ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

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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 Far⁹⁹</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

⁹⁹ The field will not be applicable for Deliverable FX Forward Contract

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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	###,###,###.## ¹⁰⁰	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	###,###,###.## ¹⁰¹	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	###,###,###.## ¹⁰³	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. 1,000,000.00</i>

¹⁰⁰ A negative amount represent “selling” the currency while a positive amount represent “buying”

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

¹⁰³ 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> ¹⁰²				
Sec Amt Far (FX) <i>[in CCP view]</i> ¹⁰⁴	Numeric	###,###,###.## ¹⁰⁵	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. -6,800,000.00
Trade Settle Date Far ¹⁰⁶	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013
Trade Status	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 deregistration request was submitted and under processing</p>

¹⁰² The field will not be applicable for Deliverable FX Forward Contract

¹⁰⁴ The field will not be applicable for Deliverable FX Forward Contract

¹⁰⁵ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹⁰⁶ 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 22:00 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
Affiliate/Branch ¹⁰⁷	String		CCP ID of the affiliate/branch	

¹⁰⁷ 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> ¹⁰⁸	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> ¹⁰⁹	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> ¹¹⁰	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	<i>e.g. 08/11/2012 15:22:16</i>

¹⁰⁸ This field will be empty

¹⁰⁹ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

¹¹⁰ This field will be populated when the Contract is deregistered.

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Termination Date</i> ¹¹¹	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 08/14/2012 11:50:19
<i>Transfer Date</i> ¹¹²	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> ¹¹³	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

¹¹¹ This field will be populated when the Contract is terminated by the clearing house.

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

¹¹³ The field will not be applicable for Deliverable FX Forward Contract

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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	###,###,###.## ¹¹⁴	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	###,###,###.## ¹¹⁵	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>

¹¹⁴ A negative amount represent “selling” the currency while a positive amount represent “buying”

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

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> ¹¹⁶	Numeric	###,###,###.## ¹¹⁷	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> ¹¹⁸	Numeric	###,###,###.## ¹¹⁹	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> ¹²⁰	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	<div> <div>CLEARED:</div> <div>DECLEARED</div> <div> <i>The Contract is registered with OTC Clear</i> <i>The Contract is deregistered with OTC Clear</i> </div> </div>

¹¹⁶ The field will not be applicable for Deliverable FX Forward Contract

¹¹⁷ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹¹⁸ The field will not be applicable for Deliverable FX Forward Contract

¹¹⁹ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹²⁰ 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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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> ¹²¹	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> ¹²²	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

¹²¹ This field will be empty

¹²² This field is obsolete

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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> ¹²³	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> ¹²⁴	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> ¹²⁵	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> ¹²⁶	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>

¹²³ This field will be empty

¹²⁴ This field will be populated when the Contract is deregistered.

¹²⁵ This field will be populated when the Contract is terminated by the clearing house.

¹²⁶ 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>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</i> <i>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	###,###,###.## ¹²⁷	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) [in CCP view]</i>	Numeric	###,###,###.## ¹²⁸	Secondary Currency Amount	<i>e.g. 1,080,000,000.00</i>

¹²⁷ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹²⁸ 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>DECLEARED</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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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> ¹²⁹	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>SwapNonDeliverable (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>

¹²⁹ This field will be empty

<i>Trade Ref_HKTR</i> ¹³⁰	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> ¹³¹	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> ¹³²	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 29/10/2012 11:50:15
<i>Termination Time</i> ¹³³	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 5/11/2012 10:50:15
<i>Transfer Time</i> ¹³⁴	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 29/11/2012 01:50:15

¹³⁰ This field is obsolete

¹³¹ This field will be empty

¹³² This field will be populated when the Contract is deregistered

¹³³ This field will be populated when the Contract is terminated by the clearing house.

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

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<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>
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>
<i>Settle Currency¹³⁵</i>	String		Settlement Currency of the Contract	<i>e.g. USD HKD, EUR, CNH</i>
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. USD 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>

¹³⁵ 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	###,###.##	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:</i> <i>The Contract is registered with OTC Clear</i></p> <p><i>DECLARED:</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>
<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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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> ¹³⁶	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>

¹³⁶ This field will 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_HKTR¹³⁷</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 Cpty¹³⁸</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>

¹³⁷ This field is obsolete

¹³⁸ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<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</i> <i>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)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ¹³⁹	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	###,###,###.## ¹⁴⁰	Secondary Currency Amount	<i>e.g. 1,080,000,000.00</i>

¹³⁹ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹⁴⁰ 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		Settlement Currency	USD
Trade Status	String		Status of the Contract	<p>WAIT_MARGIN: The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.</p> <p>PROCESSING: The transaction is in margin process pending to be registered.</p> <p>PEND_TRF/TRM/DCL: The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.</p> <p>LIMITED_FAILED: The transaction is failed to be registered due to the breach of position/notional limits defined by CM.</p> <p>REJECT_DCLR This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p>VAILEDATED_DCLR This is an interim status where the system is processing a deregistration request submitted for a Contract.</p>

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

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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/Branch¹⁴¹</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>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>

¹⁴¹ 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. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR¹⁴²</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 Cpty¹⁴³</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	<i>e.g. 23/10/2012 16:07</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>

¹⁴² This field is obsolete

¹⁴³ 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>Settle Currency</i> ¹⁴⁴	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
<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

¹⁴⁴ 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>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>VAILEDATED_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILEDATED_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>
<p><i>OriginalTrade</i> <i>Ref_MW</i></p>	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

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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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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> ¹⁴⁵	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>

¹⁴⁵ 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> ¹⁴⁶	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> ¹⁴⁷	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>

¹⁴⁶ This field is obsolete

¹⁴⁷ This field will be empty

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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	###,###,###.## ¹⁴⁸	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	###,###,###.## ¹⁴⁹	Secondary Currency Amount	e.g. 1,080,000,000.00

¹⁴⁸ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹⁴⁹ 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: 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>

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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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/Branch¹⁵⁰</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>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>

¹⁵⁰ 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. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR¹⁵¹</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 Cpty¹⁵²</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	<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>

¹⁵¹ This field is obsolete

¹⁵² This field will be empty

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>
<i>Settlement Currency¹⁵³</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>

¹⁵³ 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</i>	Numeric	###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
<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
<i>OriginalTrade</i> <i>Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567

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 22:00 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> ¹⁵⁴	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>

¹⁵⁴ This field will be empty

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR</i> ¹⁵⁵	String		Trade ID of HKTR-MC	e.g. T20141212000003
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260470
<i>Original Cpty</i> ¹⁵⁶	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. 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

¹⁵⁵ This field is obsolete

¹⁵⁶ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<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</i> <i>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)</i> <i>[in CCP view]</i>	Numeric	###,###,###,###.## ¹⁵⁷	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	###,###,###,###.## ¹⁵⁸	Secondary Currency Amount	<i>e.g. 1,080,000,000.00</i>

¹⁵⁷ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹⁵⁸ 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
Settlement Currency (FX)	String		The settlement currency of the contract	USD
Trade Status	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 deregistration request was submitted and under processing</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 22:00 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> ¹⁵⁹	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>SwapNonDeliverable (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> ¹⁶⁰	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

¹⁵⁹ This field will be empty

¹⁶⁰ 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> ¹⁶¹	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>

¹⁶¹ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>
<i>Settlement Currency</i> ¹⁶²	String		Settlement Currency of the Contract	<i>e.g. USD</i> <i>CNH, HKD, EUR</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>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 Rate</i> ¹⁶³	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>

¹⁶² The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

¹⁶³ Member should refer to the HKEx website for the list of Floating Rate Options.

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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

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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> ¹⁶⁴	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

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

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

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 22:00 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/Branch¹⁶⁵</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_HKTR¹⁶⁶</i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

¹⁶⁵ This field will be empty

¹⁶⁶ 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> ¹⁶⁷	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> ¹⁶⁸	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> ¹⁶⁹	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> ¹⁷⁰	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>

¹⁶⁷ This field will be empty

¹⁶⁸ This field will be populated when the Contract is deregistered.

¹⁶⁹ This field will be populated when the Contract is terminated by the clearing house.

¹⁷⁰ 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	<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	###,###,###.## ¹⁷¹	Primary Currency Amount	<i>e.g. -1,000,000.00</i>

¹⁷¹ A negative amount represent “selling” the currency while a positive amount represent “buying”

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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	###,###,###.## ¹⁷²	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>DECLEARED</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>

¹⁷² 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 22:00 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> ¹⁷³	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>SwapNonDeliverable (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> ¹⁷⁴	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>

¹⁷³ This field will be empty

¹⁷⁴ This field is obsolete

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Original Cpty</i> ¹⁷⁵	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> ¹⁷⁶	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 27/10/2012 11:30:11
<i>Termination Date</i> ¹⁷⁷	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 27/10/2012 14:30:11
<i>Transfer Date</i> ¹⁷⁸	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

¹⁷⁵ This field will be empty

¹⁷⁶ This field will be populated when the Contract is deregistered.

¹⁷⁷ This field will be populated when the Contract is terminated by the clearing house.

¹⁷⁸ 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
Trade Start Date	JDate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
Settle Currency ¹⁷⁹	String		Settlement Currency of the Contract	e.g. USD HKD, EUR, CNH
Pay Leg Type	String		Pay Leg Type	e.g. Fixed Float
Pay Leg Principal Ccy	String		Currency of the Pay Leg	e.g. USD HKD, EUR, CNH, CNY, INR, KRW, THB, TWD
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
Rec Leg Type	String		Receive Leg Type	e.g. Fixed Float

¹⁷⁹ 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>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>
<i>Trade Status</i>	String		Status of the Contract	<i>CLEARED: The Contract is registered with OTC Clear</i> <i>DECLEARED 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>

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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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>¹⁸⁰</small>	String		CCP ID of the affiliate/branch	

¹⁸⁰ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<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</i> , <i>FXForward</i> (i.e. Deliverable FX Forward Contract) <i>FX Swap</i> (i.e. Deliverable FX Swap Contract)
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI</i> (i.e. <i>Traiana</i>)
<i>Trade Ref_Traiana</i> ¹⁸¹	String		Trade ID of Traiana	e.g. 18262416
<i>Original Cpty</i> ¹⁸²	String		Counterparty of the Original Transaction	
<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> ¹⁸³	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 08/11/2012 10:57:12

¹⁸¹ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

¹⁸² This field will be empty

¹⁸³ This field will be populated when the Contract is deregistered.

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Termination Time</i> ¹⁸⁴	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 20/12/2012 10:57:12
<i>Transfer Time</i> ¹⁸⁵	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> ¹⁸⁶	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

¹⁸⁴ This field will be populated when the Contract is terminated by the clearing house.

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

¹⁸⁶ The field will not be applicable for Deliverable FX Forward Contract

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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	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	###,###,###.## ¹⁸⁷	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

¹⁸⁷ A negative amount represent “selling” the currency while a positive amount represent “buying”

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ¹⁸⁸	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> ¹⁸⁹	Numeric	###,###,###.## ¹⁹⁰	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> ¹⁹¹	Numeric	###,###,###.## ¹⁹²	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> ¹⁹³	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	<i>CLEARED: The Contract is registered with OTC Clear</i>

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

¹⁸⁹ The field will not be applicable for Deliverable FX Forward Contract

¹⁹⁰ A negative amount represent “selling” the currency while a positive amount represent “buying”

¹⁹¹ The field will not be applicable for Deliverable FX Forward Contract

¹⁹² A negative amount represent “selling” the currency while a positive amount represent “buying”

¹⁹³ The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
				<p><i>DECLARED</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>

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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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> ¹⁹⁴	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> ¹⁹⁵	String		Trade ID of Traiana	<i>e.g. 18262416</i>

¹⁹⁴ This field will be empty

¹⁹⁵ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Original Cpty</i> ¹⁹⁶	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

¹⁹⁶ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ¹⁹⁷	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	###,###,###.## ¹⁹⁸	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> ¹⁹⁹	Numeric	###,###,###.## ²⁰⁰	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. 1,000,000.00</i>

¹⁹⁷ A negative amount represent “selling” the currency while a positive amount represent “buying”

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

¹⁹⁹ The field will not be applicable for Deliverable FX Forward Contract

²⁰⁰ A negative amount represent “selling” the currency while a positive amount represent “buying”

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Field	Data Type	Format	Descriptions	Example / Possible Values
Sec Amt Far (FX) [in CCP view] ²⁰¹	Numeric	###,###,###.## ²⁰²	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. -6,800,000.00
Trade Settle Date Far ²⁰³	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013
Trade Status	String		Status of the Contract	<p>WAIT_MARGIN: The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.</p> <p>PROCESSING: The transaction is in margin process pending to be registered.</p> <p>PEND_TRF/TRM/DCL: The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.</p>

²⁰¹ The field will not be applicable for Deliverable FX Forward Contract

²⁰² A negative amount represent “selling” the currency while a positive amount represent “buying”

²⁰³ The field will not be applicable for Deliverable FX Forward Contract

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

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

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(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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and after the end-of-day process is completed (around 22:00 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>²⁰⁴</small>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>

²⁰⁴ This field will be empty

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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_Traiana²⁰⁵</i>	String		Trade ID of Traiana	<i>e.g. 18262416</i>
<i>Original Cpty²⁰⁶</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>

²⁰⁵ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

²⁰⁶ This field will be empty

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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. 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)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²⁰⁷	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>

²⁰⁷ A negative amount represent “selling” the currency while a positive amount represent “buying”

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²⁰⁸	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> ²⁰⁹	Numeric	###,###,###.## ²¹⁰	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. 1,000,000.00
<i>Sec Amt Far (FX)</i> <i>[in CCP view]</i> ²¹¹	Numeric	###,###,###.## ²¹²	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> ²¹³	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013

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

²⁰⁹ The field will not be applicable for Deliverable FX Forward Contract

²¹⁰ A negative amount represent “selling” the currency while a positive amount represent “buying”

²¹¹ The field will not be applicable for Deliverable FX Forward Contract

²¹² A negative amount represent “selling” the currency while a positive amount represent “buying”

²¹³ 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	<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	<i>e.g. Trade not processed, short of margin</i>

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 22:00 HK time)

Field Descriptions & Data Format:

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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> ²¹⁴	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> ²¹⁵	String		Trade ID of Traiana	<i>e.g. 18262416</i>

²¹⁴ This field will be empty

²¹⁵ 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> ²¹⁶	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. 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 of the near leg of a Deliverable Swap Contract or a Deliverable FX Forward Contract	e.g. 20150831FXForward123456, 20150831FXSwapN123456
<i>Unique Reference Far</i> ²¹⁷	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

²¹⁶ This field will be empty

²¹⁷ The field will not be applicable for Deliverable FX Forward Contract

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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	###,###,###.## ²¹⁸	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>

²¹⁸ A negative amount represent “selling” the currency while a positive amount represent “buying”

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²¹⁹	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> ²²⁰	Numeric	###,###,###.## ²²¹	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> ²²²	Numeric	###,###,###.## ²²³	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> ²²⁴	JDate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	<i>e.g. 12/12/2013</i>

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

²²⁰ The field will not be applicable for Deliverable FX Forward Contract

²²¹ A negative amount represent “selling” the currency while a positive amount represent “buying”

²²² The field will not be applicable for Deliverable FX Forward Contract

²²³ A negative amount represent “selling” the currency while a positive amount represent “buying”

²²⁴ 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>CLEARED: The Contract is registered with OTC Clear</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>

2.15. TDRP15_C WEB Month Regis FXD_C

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 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 22:00 HK time)

Field Descriptions & Data Format:

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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> ²²⁵	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> ²²⁶	String		Trade ID of Traiana	<i>e.g. 18262416</i>

²²⁵ This field will be empty

²²⁶ 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> ²²⁷	String		Counterparty of the Original Transaction	
<i>Registration Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 08/11/2012 09:50:15
<i>Deregistration Date</i> ²²⁸	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 08/11/2012 15:22:16
<i>Termination Date</i> ²²⁹	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 08/14/2012 11:50:19
<i>Transfer Date</i> ²³⁰	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

²²⁷ This field will be empty

²²⁸ This field will be populated when the Contract is deregistered.

²²⁹ This field will be populated when the Contract is terminated by the clearing house.

²³⁰ 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 of the near leg of a Deliverable Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 20150831FXForward123456, 20150831FXSwapN123456</i>
<i>Unique Reference Far²³¹</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>

²³¹ 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	###,###,###.## ²³²	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	###,###,###.## ²³³	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> ²³⁴	Numeric	###,###,###.## ²³⁵	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. 1,000,000.00</i>

²³² A negative amount represent “selling” the currency while a positive amount represent “buying”

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

²³⁴ The field will not be applicable for Deliverable FX Forward Contract

²³⁵ A negative amount represent “selling” the currency while a positive amount represent “buying”

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Amt Far (FX) [in CCP view]</i> ²³⁶	Numeric	###,###,###.## ²³⁷	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> ²³⁸	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: The Contract is registered with OTC Clear</p> <p>DECLARED: The Contract is deregistered with OTC Clear</p> <p>TERMINATED: The Contract is deregistered with OTC Clear</p> <p>TRANSFERED: The Contract is deregistered from OTC Clear after going through the transfer process</p>

²³⁶ The field will not be applicable for Deliverable FX Forward Contract

²³⁷ A negative amount represent “selling” the currency while a positive amount represent “buying”

²³⁸ The field will not be applicable for Deliverable FX Forward Contract

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

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 22:00 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

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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 and Additional payments from 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>COMPRESSION_CASH_SETTLEMENT</i> Unwind Proposal payments for compression cycle
<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	DD/MM/YYYY	Payment Value Date	e.g. 07/11/2012

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Expected Settle Date</i>	JDate	DD/MM/YYYY	Expected Settle Date	e.g. 07/11/2012
<i>Ccy Pair</i> ²³⁹	String		Currency Pair of Notional Exchange	e.g. USD/CNH, USD/HKD
<i>Settle Currency</i>	String		Settlement Currency	e.g. USD HKD, EUR, CNH
<i>Transfer Amount</i> ²⁴⁰	Numeric	###,###,###.##	Amount to be settle	e.g. 60,123.45
<i>Settle Method</i> ²⁴¹				

²³⁹ The field will only be applicable for Notional Exchange

²⁴⁰ 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"

²⁴¹ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Split ID</i> ²⁴²				

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 22:00 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>

²⁴² 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> ²⁴³	String		CCP ID of the affiliate/branch	
<i>Fund</i> ²⁴⁴	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> ²⁴⁵	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. ABCDHHKHH001T or EFGFHHKHH002T</i>

²⁴³ 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)

²⁴⁴ This field will be empty

²⁴⁵ This field is obsolete

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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)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²⁴⁶	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	###,###,###.## ²⁴⁷	Secondary Currency Amount	e.g. 1,080,000,000.00

²⁴⁶ A negative amount represent “selling” the currency while a positive amount represent “buying”

²⁴⁷ 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”

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Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Status	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>DECLARED</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>
Term/Trf/Deregistration Date ²⁴⁸	JDate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declear Date	e.g. 19/112012 15:11:32
Posting Date	JDate	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/112012
Yesterday's NPV	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
EOD NPV	Numeric	###,###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10

²⁴⁸ Populated only when the contract is DECLARED, 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> ²⁴⁹	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> ²⁵⁰	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.

²⁴⁹ 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

²⁵⁰ 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 22:00 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>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch²⁵¹</i>	String		CCP ID of the affiliate/branch	
<i>Fund²⁵²</i>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i>

²⁵¹ 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)

²⁵² 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_HKTR²⁵³</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>

²⁵³ This field is obsolete

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

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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>DECLEARED</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> ²⁵⁴	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> ²⁵⁵	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 whole contract if Principal Currency of Pay Leg is "USD",	e.g. 1,234,377.10

²⁵⁴ Populated only when the contract is either DECLEARED, TRANSFERED or TERMINATED; the time figure presented in this field is only indicative, for the exact time, please refer to the relevant trade report.

²⁵⁵ 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
			Otherwise, it will be blank.	
Yesterday's NPV (CCS Rec Leg)	Numeric	###,###,###.##	Yesterday's Net Present Value of the whole contract if Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	e.g. 1,234,377.10
EOD NPV ²⁵⁶	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 will be blank	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 will be blank	e.g. 1,254,377.10
VM ²⁵⁷	Numeric	###,###,###.##	Variation margin amount	e.g. 20,000.00
VM Value Date ²⁵⁸	JDate	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012

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

²⁵⁷ 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

²⁵⁸ 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>VM (CCS Pay Leg)</i>	Numeric	###,###,###.##	Variation margin amount of the whole contract if Principal Currency of Pay Leg is "USD", Otherwise, it will be blank	<i>e.g. 20,000.00</i>
<i>VM Value Date (CCS Pay Leg)</i>	JDate	DD/MM/YYYY	Variation margin value date of the whole contract if Principal Currency of Pay Leg is "USD", Otherwise, it will be blank	<i>e.g. 20/11/2012</i>
<i>VM (CCS Rec Leg)</i>	Numeric	###,###,###.##	Variation margin amount of the whole contract if Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	<i>e.g. 20,000.00</i>
<i>VM Value Date (CCS Rec Leg)</i>	JDate	DD/MM/YYYY	Variation margin value date of the whole contract If Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	<i>e.g. 20/11/2012</i>
<i>Settle Cur.²⁵⁹</i>	String		Settlement Currency of the Contract	<i>e.g. USD</i> <i>HKD, EUR, CNH</i>
<i>Cash Flow Amount²⁶⁰</i>	Numeric	###,###,###.##	Amount of the Cashflow	<i>e.g. 5,678.11</i>
<i>Cash Flow Value Date²⁶¹</i>	JDate	DD/MM/YYYY	Cashflow amount value date	<i>e.g. 26/01/2013</i>

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

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

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Field	Data Type	Format	Descriptions	Example / Possible Values
Cash Flow Amount (CCS Pay Leg)	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Pay Leg	e.g. - 1,000,000.00
Cash Flow Value Date (CCS Pay Leg)	JDate	DD/MM/YYYY	Cashflow amount value date for CCS Pay Leg	e.g. 26/01/2013
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 ²⁶²	String		Currency of the Additional Payment	e.g. USD HKD, EUR, CNH
Addnl Payment Amount ²⁶³	Numeric	###,###,###.##	Amount of the Additional Payment	e.g. 100.00

²⁶² 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.

²⁶³ 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.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Addnl Payment Val Date</i> ²⁶⁴	JDate	DD/MM/YYYY	Additional Payment value date	e.g. 26/10/2012
<i>Principal Ccy (CCS Pay Leg)</i>	String		Currency of the Initial or Final Exchange for CCS Pay Leg	e.g. USD HKD, EUR, CNH
<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

²⁶⁴ 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>OriginalTradeRef_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 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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ²⁶⁵	String		CCP ID of the affiliate/branch	
<i>Fund</i> ²⁶⁶	String		CCP ID of the fund	
<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_HKTR</i> ²⁶⁷	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>

²⁶⁵ 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)

²⁶⁶ This field will be empty

²⁶⁷ This field is obsolete

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. 130320</i>
<i>Cash Flow Type</i>	String		Cash Flow Type	<i>e.g. INTEREST, PRINCIPAL</i>
<i>Cash Flow Reset Date</i> ²⁶⁸	JDate	DD/MM/YYYY	Reset Date of the projected cash flow	<i>e.g. 19/11/2012</i>
<i>Cash Flow Reset Rate</i> ²⁶⁹	Numeric	###.####	Rate used to determine the projected cash flow	<i>e.g. 1.5000</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 HKD, EUR, CNH</i>
<i>CCP Pay Amt</i> ²⁷⁰	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	<i>e.g. - 5,678.11</i>

²⁶⁸ This field will be populated when the cashflow is generated from the float leg

²⁶⁹ This rate includes the spread. Prior to the cash flow reset date, the rate shown in this field is the spread.

²⁷⁰ 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 ²⁷¹	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

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)

²⁷¹ 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.

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> ²⁷²	String		CCP ID of the affiliate/branch	
<i>Fund</i> ²⁷³	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> ²⁷⁴	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

²⁷² 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)

²⁷³ This field will be empty

²⁷⁴ This field is obsolete

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

Field	Data Type	Format	Descriptions	Example / Possible Values
CCP Pay Amt ²⁷⁵	Numeric	###,###,###.##	Amount of the cashflow to be paid by OTC Clear	e.g. - 5,678.11
CCP Rec Amt ²⁷⁶	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

²⁷⁵ 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

²⁷⁶ 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 22:00 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> ²⁷⁷	String		CCP ID of the affiliate/branch	
<i>Fund</i> ²⁷⁸	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>

²⁷⁷ 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)

²⁷⁸ 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> ²⁷⁹	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

²⁷⁹ 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 22:00 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. ABCDHHKH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch²⁸⁰</i>	String		CCP ID of the affiliate/branch	
<i>Fund²⁸¹</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>

²⁸⁰ 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)

²⁸¹ This field will be empty

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Field	Data Type	Format	Descriptions	Example / Possible Values
				Swap, SwapNonDeliverable, Margin Call ²⁸² , 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 ²⁸³	String		Currency of the Fee	e.g. HKD USD
Fee Amount	Numeric	###,###,###.##	Amount of the Fee	e.g. 500.00

²⁸² This value is relevant to non-cash collateral movement request

²⁸³ 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> ²⁸⁴	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> ²⁸⁵	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:

²⁸⁴ This field is obsolete

²⁸⁵ 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 22:00 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> ²⁸⁶	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>SwapNonDeliverable</i> <i>Member/Client ID</i>

²⁸⁶ 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 22:00 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>
<i>Affiliate/Branch²⁸⁷</i>	String		CCP ID of the affiliate/branch	

²⁸⁷ 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)

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fund</i> ²⁸⁸	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>SwapNonDeliverable (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> ²⁸⁹	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, INR, KRW, THB, TWD</i>

²⁸⁸ This field will be empty

²⁸⁹ This field is obsolete

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> ²⁹⁰	Numeric	###,###,###.##	Amount of the Coupon to be paid by OTC Clear	<i>e.g. -5,678.11</i>
<i>CCP Rec Amt</i> ²⁹¹	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.

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

²⁹⁰ 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.

²⁹¹ 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.

twelve OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 22:00 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>
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	<i>USD</i>

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

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 22:00 HK time)

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Affiliate/Branch</i> ²⁹²	String		CCP ID of the affiliate/branch	
<i>Fund</i> ²⁹³	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> ²⁹⁴	String		Trade ID of Traiana	<i>e.g. 18262416</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHHKHH001T or EFGFHHKHH002T</i>
<i>Registration Date</i>	JDate	DD/MM/YYYY	Registration Date of the Contract	<i>e.g. 08/11/2012</i>

²⁹² 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)

²⁹³ This field will be empty

²⁹⁴ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

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Field	Data Type	Format	Descriptions	Example / Possible Values
<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	###,###,###.## ²⁹⁵	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

²⁹⁵ A negative amount represent “selling” the currency while a positive amount represent “buying”

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²⁹⁶	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> ²⁹⁷	Numeric	###,###,###.## ²⁹⁸	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. 1,000,000.00
<i>Sec Amt Far (FX)</i> <i>[in CCP view]</i> ²⁹⁹	Numeric	###,###,###.## ³⁰⁰	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> ³⁰¹	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	CLEARED: The Contract is registered with OTC Clear

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

²⁹⁷ The field will not be applicable for Deliverable FX Forward Contract

²⁹⁸ A negative amount represent “selling” the currency while a positive amount represent “buying”

²⁹⁹ The field will not be applicable for Deliverable FX Forward Contract

³⁰⁰ A negative amount represent “selling” the currency while a positive amount represent “buying”

³⁰¹ The field will not be applicable for Deliverable FX Forward Contract

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Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a deregistration request was submitted and under processing <i>DECLARED</i> The Contract is deregistered from OTC Clear <i>TRANSFERED</i> The Contract is deregistered from OTC Clear after going through the transfer process <i>TERMINATED</i> The Contract is deregistered from OTC Clear
<i>Term/Trf/Deregistration Date</i> ³⁰²	JDate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declear 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

³⁰² Populated only when the contract is DECLARED, TRANSFERED or TERMINATED; the time figure presented in this field is only indicative, for the exact time, please refer to the relevant trade report.

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Field	Data Type	Format	Descriptions	Example / Possible Values
<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. USD
<i>Principal Amount (Prim Leg)</i> ³⁰³	Numeric	###,###,###.##	Amount of the Principal Exchange for the Primary Leg	e.g. 1,000,000.00
<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> ³⁰⁴	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

³⁰³ A positive figure means a receipt and a negative figures means a payment

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

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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day

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>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch³⁰⁵</i>	String		CCP ID of the affiliate/branch	

³⁰⁵ 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)

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fund</i> ³⁰⁶	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> ³⁰⁷	String		Trade ID of Traiana	<i>e.g. 18262416</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHHKHH001T or EFGFHHKHH002T</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>

³⁰⁶ This field will be empty

³⁰⁷ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Cur (FX)</i>	String		Secondary Currency	<i>e.g. CNH</i> <i>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</i> <i>CNH, HKD</i>
<i>CCP Pay Amt</i> ³⁰⁸	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	<i>e.g. – 100,000.00</i>
<i>CCP Rec Amt</i> ³⁰⁹	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	<i>e.g. 600,000.00</i>

³⁰⁸ 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

³⁰⁹ 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 22:00 HK time)

Field Descriptions & Data Format:

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

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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. 07/11/2012
<i>Expected Settle Date</i>	JDate	<i>DD/MM/YYYY</i>	Expected Settle Date	e.g. 07/11/2012
<i>Ccy Pair</i> ³¹⁰	String		Currency Pair of Notional Exchange	e.g. <i>USD/CNH</i> ,

³¹⁰ The field will only be applicable for Notional Exchange

Field	Data Type	Format	Descriptions	Example / Possible Values
				USD/HKD
Settle Currency	String		Settlement Currency	e.g. USD HKD, CNH
Transfer Amount ³¹¹	Numeric	###,###,###.##	Amount to be settle	e.g. 60,123.45
Settle Method ³¹²				
Split ID ³¹³				

³¹¹ 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"

³¹² This field will be empty

³¹³ 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 22:00 HK time)

Field Descriptions & Data Format:

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

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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 and Additional payments from 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>COMPRESSION_CASH_SETTLEMENT</i> Unwind Proposal payments for compression cycle
<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	DD/MM/YYYY	Payment Value Date	e.g. 07/11/2012
<i>Expected Settle Date</i>	JDate	DD/MM/YYYY	Expected Settle Date	e.g. 07/11/2012

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Ccy Pair</i> ³¹⁴	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> ³¹⁵	Numeric	###,###,###.##	Amount to be settle	e.g. <i>60,123.45</i>
<i>Settle Method</i> ³¹⁶				
<i>Split ID</i> ³¹⁷				

³¹⁴ This field will only be applicable for Notional Exchange

³¹⁵ 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"

³¹⁶ This field will be empty

³¹⁷ 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 22:00 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>
<i>Affiliate/Branch³¹⁸</i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	e.g. <i>FUND3</i>

³¹⁸ This field should be empty

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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> ³¹⁹	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> ³²⁰	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>

³¹⁹ This field is obsolete

³²⁰ This field will be empty

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Field	Data Type	Format	Descriptions	Example / Possible Values
Forward Rate	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
Prim Cur (FX)	String		Primary Currency	USD
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## ³²¹	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	###,###,###.## ³²²	Secondary Currency Amount	e.g. 1,080,000,000.00
Trade Status	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 deregistration request was submitted and under processing</p> <p>DECLEARED: The Contract is deregistered from OTC Clear</p>

³²¹ A negative amount represent “selling” the currency while a positive amount represent “buying”

³²² 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”

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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> ³²³	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> ³²⁴	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>

³²³ 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.

³²⁴ 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 ³²⁵	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 22:00 HK time)

³²⁵ 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> ³²⁶	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>SwapNonDeliverable (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>

³²⁶ This field will be empty

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR³²⁷</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 Cpty³²⁸</i>	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>

³²⁷ This field is obsolete

³²⁸ This field will be empty

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Field	Data Type	Format	Descriptions	Example / Possible Values
<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	<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>DECLARED: The Contract is deregistered from OTC Clear</p>

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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> ³²⁹	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> ³³⁰	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 whole contract If Principal Currency of Pay Leg is "USD", Otherwise, it will be blank	e.g. 1,234,377.10
<i>Yesterday's NPV (CCS Rec Leg)</i>	Numeric	###,###,###.##	Yesterday's Net Present Value of the whole contract If Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	e.g. 1,234,377.10

³²⁹ 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.

³³⁰ 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</i> ³³¹	Numeric	###,###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
<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 will be blank	e.g. 1,254,377.10
<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 will be blank	e.g. 1,254,377.10
<i>VM</i> ³³²	Numeric	###,###,###.##	Variation margin amount	e.g. 20,000.00
<i>VM Value Date</i> ³³³	JDate	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
<i>VM (CCS Pay Leg)</i>	Numeric	###,###,###.##	Variation margin amount of the whole contract If Principal Currency of Pay Leg is "USD", Otherwise, it will be blank	e.g. 20,000.00
<i>VM Value Date (CCS Pay Leg)</i>	JDate	DD/MM/YYYY	Variation margin value date of the whole contract If Principal Currency of Pay Leg is "USD",	e.g. 20/11/2012

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

³³² 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

³³³ 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
			Otherwise, it will be blank	
VM (CCS Rec Leg)	Numeric	###,###,###.##	Variation margin amount of the whole contract If Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	e.g. 20,000.00
VM Value Date (CCS Rec Leg)	JDate	DD/MM/YYYY	Variation margin value date of the whole contract If Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	e.g. 20/11/2012
Settle Cur. ³³⁴	String		Settlement Currency of the Contract	e.g. USD HKD, EUR, CNH
Cash Flow Amount ³³⁵	Numeric	###,###,###.##	Amount of the Cashflow	e.g. 5,678.11
Cash Flow Value Date ³³⁶	JDate	DD/MM/YYYY	Cashflow amount value date	e.g. 26/01/2013
Cash Flow Amount (CCS Pay Leg)	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Pay Leg	e.g. - 1,000,000.00

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

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

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Field	Data Type	Format	Descriptions	Example / Possible Values
Cash Flow Value Date (CCS Pay Leg)	JDate	DD/MM/YYYY	Cashflow amount value date for CCS Pay Leg	e.g. 26/01/2013
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 ³³⁷	String		Currency of the Additional Payment	e.g. USD HKD, EUR, CNH
Addnl Payment Amount ³³⁸	Numeric	###,###,###.##	Amount of the Additional Payment	e.g. 100.00
Addnl Payment Val Date ³³⁹	JDate	DD/MM/YYYY	Additional Payment value date	e.g. 26/10/2012

³³⁷ 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.

³³⁸ 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.

³³⁹ 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.

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

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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day

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/Branch³⁴⁰</i>	String		CCP ID of the affiliate/branch	

³⁴⁰ This field will be empty

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Field	Data Type	Format	Descriptions	Example / Possible Values
<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>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>
<i>Trade Ref_HKTR</i> ³⁴¹	String		Trade ID of HKTR-MC	e.g. <i>T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. <i>18262416</i>
<i>Original Cpty</i> ³⁴²	String		Counterparty of the Original Transaction	
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. <i>130320</i>
<i>Cash Flow Type</i>	String		Cash Flow Type	e.g. <i>INTEREST,</i>

³⁴¹ This field is obsolete

³⁴² This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>PRINCIPAL</i>
<i>Cash Flow Reset Date</i> ³⁴³	JDate	DD/MM/YYYY	Reset Date of the projected cash flow	<i>e.g. 19/112012</i>
<i>Cash Flow Reset Rate</i> ³⁴⁴	Numeric	####.####	Rate used to determine the projected cash flow	<i>e.g. 1.5000</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</i> <i>HKD, EUR, CNH</i>
<i>CCP Pay Amt</i> ³⁴⁵	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	<i>e.g. - 5,678.11</i>
<i>CCP Rec Amt</i> ³⁴⁶	Numeric	###,###,###.##	Amount of the Cash Flow 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>

³⁴³ This field will be populated when the cashflow is generated from the float leg

³⁴⁴ This rate includes the spread. Prior to the cash flow reset date, the rate shown in this field is the spread.

³⁴⁵ 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

³⁴⁶ 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.

4.5. 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

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	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Affiliate/Branch</i> ³⁴⁷	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> ³⁴⁸	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> ³⁴⁹	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>

³⁴⁷ This field will be empty

³⁴⁸ This field is obsolete

³⁴⁹ This field will be empty

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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. 19/11/2012
<i>FX Reset Rate</i>	Numeric	####.####	The currency exchange rate determined in accordance with the specified Settlement Rate Option,	e.g. 1030.0000
<i>Cash Flow Date</i>	JDate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. 21/11/2012
<i>Prim Cur (FX)</i>	String		Primary Currency of the contract	USD
<i>Sec Cur (FX)</i>	String		Secondary Currency of the contract	e.g. KRW TWD, INR, CNY
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	USD
<i>CCP Pay Amt</i> ³⁵⁰	Numeric	###,###,###.##	Amount of the cashflow to be paid by OTC Clear	e.g. - 5,678.11
<i>CCP Rec Amt</i> ³⁵¹	Numeric	###,###,###.##	Amount of the cashflow to be received by OTC Clear	e.g. 5,678.11

³⁵⁰ 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

³⁵¹ 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

4.6. 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 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 22:00 HK time)

Field Descriptions & Data Format:

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

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ³⁵²	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<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>
<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>

³⁵² This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fee Amount</i> ³⁵³	Numeric	###,###,###.##	Amount of the additional payment	<i>e.g. -10,500.50</i>

4.7. *STRP07_C WEB Monthly Fees_C*³⁵⁴

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 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 22:00 HK time)

Field Descriptions & Data Format:

³⁵³ A positive figure when OTC Clear is to receive the amount while a negative figure when OTC Clear is to pay the amount.

³⁵⁴ Not applicable for SSM

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> ³⁵⁵	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 135806</i>
<i>Product Type</i>	String		Product Type	<i>e.g. FXNDF</i> <i>Swap, SwapNonDeliverable, MARGIN CALL</i> ³⁵⁶ , <i>SwapCrossCurrency</i>
<i>Fee Type</i>	String		Fee Type	<i>CLEARING_FEE</i> <i>Charge for registering a contract</i> <i>DECLEAR_FEE</i> <i>Charge for deregistering a contract</i> <i>TRANSACTION_FEE</i> <i>Charge for each non-cash collateral movement request</i>

³⁵⁵ This field will be empty

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

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fee Applied Date</i>	JDate	DD/MM/YYYY	Posting Date of the Fee	e.g. 27/10/2012
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	e.g. REC, PAY (if discount, rebate, or adjustment)
<i>Fee Currency</i> ³⁵⁷	String		Currency of the Fee	e.g. HKD USD
<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

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

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

4.8. STRP08_C WEB Monthly Fees II_C³⁶⁰

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

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 22:00 HK time)

Field Descriptions & Data Format:

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

³⁶⁰ Not applicable for SSM

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Field	Data Type	Format	Descriptions	Example / Possible Values
<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	<div> <div><i>MAINTENANCE_FEE</i></div> <div><i>Charge for maintaining a registered contract with OTC Clear</i></div> </div> <div> <div><i>ANNUAL_FEE</i></div> <div><i>Annual fee of being an Active Clearing Member</i></div> </div> <div> <div><i>ADJUSTMENT_FEE</i></div> <div><i>Adjustment for fee charged</i></div> </div> <div> <div><i>DISCOUNT</i></div> <div><i>Discount on fee charged</i></div> </div> <div> <div><i>OTHER_FEE</i></div> <div><i>Any other fees</i></div> </div>
<i>Fee Applied Date</i>	JDate	DD/MM/YYYY	Posting Date of the Fee	e.g. 27/10/2012
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	<div>e.g. <i>Receive</i></div> <div><i>Pay (if discount, rebate, or adjustment)</i></div>
<i>Fee Currency</i>	String		Currency of the Fee	<i>HKD</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fee Amount</i> ³⁶¹	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>SwapNonDeliverable Member/Client ID</i>

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

³⁶¹ A negative figure when OTC Clear is to pay the amount while a positive figure when OTC Clear is to receive the amount

Frequency:

Daily on each OTC Clear Clearing Day (around 22:00 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> ³⁶²	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>SwapNonDeliverable</i> (i.e. <i>Non-deliverable</i> <i>Rate Derivatives Contract</i>)
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	e.g. <i>MW</i> (i.e. <i>MarkitWire</i>)
<i>Trade Ref_HKTR</i> ³⁶³	String		Trade ID of HKTR-MC	e.g. <i>T20141212000003</i>

³⁶² This field will be empty

³⁶³ 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> ³⁶⁴	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	INTEREST
<i>Cash Flow Date</i>	JDate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. 20/11/2012
<i>Trade Currency</i>	String		Currency of the Contract	CNY, INR, KRW, THB, TWD
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	USD
<i>CCP Pay Amt</i> ³⁶⁵	Numeric	###,###,###.##	Amount of the Coupon to be paid by OTC Clear	e.g. -5,678.11

³⁶⁴ This field will be empty

³⁶⁵ 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
<i>CCP Rec Amt</i> ³⁶⁶	Numeric	###,###,###.##	Amount of the Coupon 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

4.10. *STRP10_C* *WEB Corp Action_C*³⁶⁷

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:

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 22:00 HK time)

³⁶⁶ 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.

³⁶⁷ Not applicable for SSM

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	<i>###,###,###.##</i>	Amount of the Coupon to be paid by OTC Clear to the Clearing Member	e.g. <i>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 22:00 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/Branch³⁶⁸</i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>

³⁶⁸ This field will be empty

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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> ³⁶⁹	String		Trade ID of Traiana	<i>e.g. 18262416</i>
<i>Original Cpty</i> ³⁷⁰	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>

³⁶⁹ For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

³⁷⁰ This field will be empty

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	###,###,###.## ³⁷¹	Primary Currency Amount	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency	<i>e.g. CNH</i> <i>HKD</i>
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ³⁷²	Secondary Currency Amount	<i>e.g. 6,300,000.00</i>
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> ³⁷³	Numeric	###,###,###.## ³⁷⁴	Primary Currency Amount for the far leg	<i>e.g. 1,000,000.00</i>
<i>Sec Amt Far (FX)</i> <i>[in CCP view]</i> ³⁷⁵	Numeric	###,###,###.## ³⁷⁶	Secondary Currency Amount for the far leg	<i>e.g. -6,800,000.00</i>

³⁷¹ 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”

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

³⁷⁶ A negative amount represent “selling” the currency while a positive amount represent “buying”

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Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Settle Date Far ³⁷⁷	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: The Contract is registered with OTC Clear</p> <p>PEND_TRF/TRM/DCL: The Contract is registered with OTC Clear and a 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>
Term/Trf/Deregistration Date ³⁷⁸	JDate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declear Date	e.g. 19/112012 15:11:32
Posting Date	Date	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/11/2012

³⁷⁷ The field will not be applicable for Deliverable FX Forward Contract

³⁷⁸ 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.

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Field	Data Type	Format	Descriptions	Example / Possible Values
<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> ³⁷⁹	Numeric	###,###,###.##	Amount of the Principal Exchange for the Primary Leg	e.g. 1,000,000.00
<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. <i>CNH</i> <i>HKD</i>

³⁷⁹ A positive figure means a receipt and a negative figures means a payment

Field	Data Type	Format	Descriptions	Example / Possible Values
Principal Amount (Sec Leg) ³⁸⁰	Numeric	###,###,###.##	Amount of the Principal Exchange for the Secondary Leg	e.g. - 6,300,000.00
Principal Value Date (Sec Leg)	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:

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:

On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day

Field Descriptions & Data Format:

³⁸⁰ A positive figure means a receipt and a negative figures means a payment

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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> ³⁸¹	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)</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> ³⁸²	String		Trade ID of Traiana	<i>e.g. 18262416</i>

³⁸¹ This field will be empty

³⁸² For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Original Cpty</i> ³⁸³	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
<i>CCP Pay Amt</i> ³⁸⁴	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	e.g. - 100,000.00

³⁸³ This field will be empty

³⁸⁴ 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 ³⁸⁵	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	e.g. 600,000.00

³⁸⁵ 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_C³⁸⁶

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 22:00 HK time)

Field Descriptions & Data Format:

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

³⁸⁶ Not applicable for SSM

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>CCP Trade ID</i>	Integer		The ID of the settlement component with OTC Clear	<i>e.g. 135044</i>
<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	<i>e.g. RECEIPT</i> <i>PAYMENT</i>
<i>Value Date</i>	JDate	<i>DD/MM/YYYY</i>	Payment Value Date	<i>e.g. 07/11/2012</i>
<i>Expected Settle Date</i>	JDate	<i>DD/MM/YYYY</i>	Expected Settle Date	<i>e.g. 07/11/2012</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Ccy Pair</i> ³⁸⁷	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, CNH</i>
<i>Transfer Amount</i> ³⁸⁸	Numeric	###,###,###.##	Amount to be settle	e.g. <i>60,123.45</i>
<i>Settle Method</i> ³⁸⁹				
<i>Split ID</i> ³⁹⁰				

³⁸⁷ The field will only be applicable for Notional Exchange

³⁸⁸ 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"

³⁸⁹ This field will be empty

³⁹⁰ This field will be empty

5. Risk Management Reports

5.1. *RMRP01 WEB MRCleared*³⁹¹

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:

³⁹¹ Not applicable for SSM

Field	Data Type	Format	Descriptions	Example
<i>Member</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>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_CLAXCB4 CB4_SEG_CLAXCB4_P
<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

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<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
<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</i> minus <i>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

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<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/received by members up to End of previous business day. Positive figure means member has accumulated unsettled payment to OTC Clear.	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 MRClearedPending³⁹²

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

³⁹² Not applicable for SSM

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<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

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<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_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	0.00
<i>Margin</i>	Numeric	###,###.##	The amount equals to ETL multiplied by MFM <i>ConcentrationMargin</i>	327,922.88	299,578.34

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<i>CreditMultiplier</i>	Numeric	###,###.##	The multiplier used to calculate credit margin per member's house/client account	0.00	0.00
<i>CreditAddOn</i>	Numeric	###,###.##	Credit margin amount - ETL multiplied by credit multiplier	0.00	0.00
<i>HolidayMultiplier</i>	Numeric	###,###.##	The multiplier to calculate holiday margin per member's house/client account.	0.00	0.00
<i>HolidayAddOn</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/received by members up to End of previous business day. Positive figure means member has	0.00	0.00

			accumulated unsettled payment to OTC Clear.		
<i>Collateralize dVM</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_PA1
<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	0.0
<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>	Numeric	##.#####	Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08765
<i>No of Days</i>	Integer		Number of days interest is calculated	1
<i>Interest</i>	Numeric	###,###.##	Price alignment Interest amount. Positive figures means OTC Clear has to pay to member 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

Value Date	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011
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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
Member	String		Member name	CB4
Client	String		Client account	CLAXCB4
Currency	String		Collateral position currency	USD
VM Balance	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.	14,703,000.12

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<i>Rate Index</i>	String		Reference index used to calculate collateral interest	FEDFUNDS_PA1
<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>	Numeric	##.#####	Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08765
<i>No of Days</i>	Integer		Number of days interest is calculated	1
<i>Interest</i>	Numeric	###,###.##	Price alignment Interest amount. Positive figures means OTC Clear has to pay to member 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.	32.67
<i>Value Date</i>	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011

5.5. RMRP05 WEB ERSCollateralReport³⁹³

Report Descriptions:

³⁹³ Not applicable for SSM

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

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<i>Initial Margin</i>	Numeric	###,###.##	Refer to “IM” column in RMRP01.	4,000,000.00
<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 trades.	94,347,237.04
<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

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<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 Withholding for excess collateral Settlement Limit Uplift

5.7. RMRP07 WEB IM Collateral_C³⁹⁴

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

³⁹⁴ Not applicable for SSM

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<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 Withholding for excess collateral Settlement Limit Uplift

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-YYYY)</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_C³⁹⁵

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	
<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-YYYY)</i>	Numeric	###,###.##	Shows end of day balance of the collateral in original currency.	852,308.88	2,000.00

³⁹⁵ Not applicable for SSM

5.10. RMRP10 WEB IM Call Amt ³⁹⁶

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
<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

³⁹⁶ Not applicable for SSM

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<i>Initial Margin</i>	Numeric	###,###.##	Member's initial margin requirement for cleared portfolio (HKD equivalent)	187,158,910.19
<i>IM Call Amount</i>	Numeric	###,###.##	<p>The margin call amount in HKD. The formula of calculation is: $(\text{Aggr. Collateral in HKD} - \text{Initial Margin}) / (1 - \text{haircut ratio of HKD})$ In the example the haircut is 1%.</p> <p>Please note if aggregated collateral in HKD is greater than initial margin, the value of IM Call amount will be zero.</p>	21,987,594.15

5.11. RMRP11 WEB GuaranteeFund³⁹⁷

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

³⁹⁷ Not applicable for SSM

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
<i>Member/Client Account</i>	String		The name of position account in house levels	CM4

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<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	16,069.64

5.13. *RMRP13 WEB Intra Margin Pos_C*³⁹⁸

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:

³⁹⁸ Not applicable for SSM

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	16,069.64

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.	123456.78

5.15. RMRP15 WEB GF Recalculation Result³⁹⁹

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 ID</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.	100,000,000.00

³⁹⁹ Not applicable for SSM

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<i>Value date</i>	Date	dd/mm/yyyy	The date in which the report is published	02/05/2013
<i>Current GF Balance (after haircut)</i>	Numeric	###,###.##	Current balance of Guarantee Fund account after haircut	50,000,000.00
<i>Minimum Additional Collateral Required</i>	Numeric	###,###.##	Collateral amount that needs to top up to fulfil the GF requirement deficit.	1,000,000.00
<i>Excess(after haircut)</i>	Numeric	###,###.##	Excess of guaranteed fund amount after haircut.	0.00

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 & SwapNonDeliverable: Refers to notional currency	Swap: HKD/EUR/USD/CNH

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			NDF: Refers to non-deliverable currency. FXD: Refers to secondary currency	SwapNonDeliverable: CNY/INR/KRW/TWD/MYR/THB NDF: CNY/INR/KRW/TWD FXD: Refers to secondary currency
<i>Swap Settlement Ccy</i>	String		Swap & SwapNonDeliverable: this refers to settlement currency. NDF: Secondary Ccy = non-deliverable currency FXD: Secondary Ccy	Swap: HKD/EUR/USD/CNH SwapNonDeliverable: 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 SwapNonDeliverable, 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 SwapNonDeliverable, NDF and FXD: US dollar For other IRS: trade currency	10.88

5.17. RMRP17 WEB INTRADAY VALUATION_C⁴⁰⁰

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

⁴⁰⁰ Not applicable for SSM

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<i>Trade Currency</i>	String	-	Swap & SwapNonDeliverable: Refers to notional currency. NDF: Refers to non-deliverable currency. FXD: Refers to secondary currency	Swap: HKD/EUR/USD/CNH SwapNonDeliverable: CNY/INR/KRW/TWD/MYR/THB NDF: CNY/INR/KRW/TWD FXD: HKD/CNH
<i>Swap Settlement Ccy</i>	String		Swap & SwapNonDeliverable: this refers to settlement currency. NDF: Secondary Ccy = non-deliverable currency FXD: Secondary Ccy	Swap: HKD/EUR/USD/CNH SwapNonDeliverable: 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 SwapNonDeliverable, 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 SwapNonDeliverable, NDF and FXD: US dollar For other IRS: trade currency	10.88

5.18. RMRP18 WEB ERSIMBreakdown⁴⁰¹

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

⁴⁰¹ Not applicable for SSM

Value	Numeric	###	The IM figures with respect to the classification (in base currency)	123456.78
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5.19. RMRP19 WEB Margin Summary⁴⁰²

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:

⁴⁰² Not applicable for SSM

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 (DD-MM-YYYY)</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_C⁴⁰³

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
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⁴⁰³ Not applicable for SSM

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<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 (DD-MMM-YYYY)</i>	String	###,###.##	The net movement in terms of minimum tradable amount on the report date	300

5.22. RMRP22 WEB IMProjection⁴⁰⁴

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

⁴⁰⁴ Not applicable for SSM

<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. *RM RP23 WEB SettLimitUtil USDCNH*

Report Descriptions:

Purpose:

The report sets out the Clearing Member group / House levels daily settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the forthcoming 18499 calendar days.

To reduce the amount of information to be shown in the report, any date which the clearing member does not have any FX settlement trade 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
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<i>Member Name</i>	String		Clearing Member Name	RMDUMMY2
<i>Member/Client Account</i>	String		The name of position account in Clearing Member group / House levels	RMDUMMY2_House
<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
<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

5.24. 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> ⁴⁰⁵	String		CCP ID of the affiliate/branch	
<i>Fund</i> ⁴⁰⁶	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>SwapNonDeliverable (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> HKEXGTI (i.e. Traiana)

⁴⁰⁵ 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)

⁴⁰⁶ This field will be empty

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<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 SwapNonDeliverable and NDF: US dollar	32157.68

			For other IRS: trade currency	
<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_C⁴⁰⁷

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:

⁴⁰⁷ Not applicable for SSM

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> ⁴⁰⁸	String		CCP ID of the affiliate/branch	
<i>Fund</i> ⁴⁰⁹	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>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>

⁴⁰⁸ 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)

⁴⁰⁹ This field will be empty

				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> <i>20150831FXNDF123456</i> <i>20180102FXSPOT123456</i>

				20180102FXFORWARD123 456 20180102FXSWAPN12345 6
Valuation Value Currency	String		Currency of the Valuation Value	USD
Valuation Value Amount	Numeric	###	Latest valuation. The figure shown is from Clearing Member's perspective. For SwapNonDeliverable and NDF: US dollar For other IRS: trade currency	32157.68
Valuation Date Time	Date	YYYY-MM-DD HH:MM:SS	Time of the valuation	2012-11-12 19:45:00
Valuation Type	String		Type of the valuation	CCP Valuation
OriginalTrade Ref_MW	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 Clearing Member group / House levels daily settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the forthcoming 18499 calendar days.

To reduce the amount of information to be shown in the report, any date which the clearing member does not have any FX settlement trade 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 Clearing Member group / House levels	RMDUMMY2_House
<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.	-1,000,000

			Negative value means member pay netted principal amount to CCP on Date Positive value means member receive principal amount by CCP on Date	
<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
<i>Breach</i>	Sting	"Yes"/"No"	Indicate whether settlement limit is breached. If Utilization Ratio is over 100%, "Yes" will be shown, otherwise "No"	No

5.27. RMRP27 WEB IM BY Trade Report

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>	e.g. 123456
<i>Product Type</i>	String		<i>Product Type</i>	e.g. Swap (i.e. Standard Rate Derivatives Contract) SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract) SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)

				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. MSERV20141015.0000260 470
<i>Trade Int_Trade_Ref_DSMatch</i>	String		Internal Trade Reference field for TradeServ	Free Text

5.28. RMRP28 WEB Margin Call⁴¹⁰

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

⁴¹⁰ Not applicable for SSM

<i>Currency</i>	String		Margin call settlement currency	USD
<i>Call Amount</i>	Numeric	###,###.##	Margin call settlement amount	83,500,000.00

5.29. *RMRP29 WEB SettLimit Margin Add On*⁴¹¹

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

⁴¹¹ Not applicable for SSM

<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*⁴¹²

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.

⁴¹² Not applicable for SSM

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	260161
<i>Available Amount</i>	Numeric	#	Risk limit available amount	239839

Utilization Ratio(%)	%	##	Percentage on utilization of risk limit	52
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5.31. RMRP31 WEB Branch VM Allocation Report⁴¹³

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
Member/Client ID	String		Clearing Member Name	RMDUMMY2

⁴¹³ Not applicable for SSM

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<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>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i>
<i>Trade Id</i>	Integer		<i>Trade ID with OTC Clear</i>	<i>e.g. 123456</i>
<i>Currency</i>	String		End of date variation margin currency of trade	USD
<i>EOD VM</i>	Numeric	###,###.##	End of date variation margin of trade. Negative figure means member has unrealized loss and vice versa.	- 83,500,000.00
<i>Value Date</i>	Date	dd/mm/yyyy	Date of the valuation	02/05/2013

5.32. *RMRP32 WEB Branch PAI Allocation Report*⁴¹⁴

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/Client 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

⁴¹⁴ Not applicable for SSM

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<i>Product Type</i>	String		<i>Product Type</i>	e.g. Swap (i.e. Standard Rate Derivatives Contract) SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)
<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>Balance</i>	Numeric	###,###.##	Cumulative settled variation margin up to previous business day in the contract currency. Negative 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_PA1
<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>	Numeric	#.#####	Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08765
<i>No of Days</i>	Integer		Number of days interest is calculated	1
<i>PAI</i>	Numeric	###,###.####	Price alignment Interest amount. Negative figures means OTC Clear has to pay to Member 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.	-14.0900
<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 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		The name of position account in house and client levels.	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	<i>e.g. Swap (i.e. Standard Rate Derivatives Contract)</i>
<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	e.g. HKD
<i>Settlement Ccy</i>	String		Settlement currency	e.g. HKD
<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 Benchmark Valuation Report_C*⁴¹⁵

Report Descriptions:

Purpose:

The report sets out information of hypothetical NPV difference of discounting transition of each trade as stipulated in clearing rules and procedure – Client only. 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		The name of position account in client levels.	CLRM1XRMDUMMY2

⁴¹⁵ Not applicable for SSM

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<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 client's position account.	RMDUMMY2_Client
<i>Trade Currency</i>	String		Currency of the Contract	e.g. HKD
<i>Settlement Ccy</i>	String		Settlement currency	e.g. HKD
<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

5.35. *RMRP35 WEB Stress Test Value*⁴¹⁶

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

⁴¹⁶ Not applicable for SSM

5.36. RMRP36 WEB Benchmark DV01 Risk Report

Report Descriptions:

The report currently not in use.

5.37. RMRP37 WEB Benchmark DV01 Risk Report_C

Report Descriptions:

The report currently not in use.

5.38. RMRP38 WEB SettLimitUtil USDCNH_C

Report Descriptions:

Purpose:

The report sets out the Client level daily settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the forthcoming 18499 calendar days.

To reduce the amount of information to be shown in the report, any date which the Client does not have any FX settlement trade 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		Client Name	CLRM1XRMDDUMMY2
<i>Member/Client Account</i>	String		The name of position account in Client levels	CLRM1XRMDDUMMY2/RMD UMMY2
<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
<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

5.39. RMRP39 WEB SettLimitUtil USDHKD_C

Report Descriptions:

Purpose:

The report sets out the Client level daily settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the forthcoming 18499 calendar days.

To reduce the amount of information to be shown in the report, any date which the Client does not have any FX settlement trade 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		Client Name	CLRM1XRMDUMMY2
<i>Member/Client Account</i>	String		The name of position account in Client levels	CLRM1XRMDUMMY2/RMD UMMY2
<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

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			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	
<i>Outstanding Exposure</i>	Numeric	###,###		-1,000,000
<i>Limit Amount</i>	Numeric	###,###	The settlement limit amount in CCY	5,000,000
			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	
<i>Outstanding Trading Limit</i>	Numeric	###,###		4,000,000
<i>Utilization Ratio(%)</i>	%	###	Percentage on utilization of settlement limit	33
<i>Breach</i>	Sting	"Yes"/"No"	Indicate whether settlement limit is breached. If Utilization Ratio is over 100%, "Yes" will be shown, otherwise "No"	No

5.40. RMRP40 WEB ClientPAI_C⁴¹⁷

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.

⁴¹⁷ Only applicable for SSM

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	CLXCB4
<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.	14,703,000.12
<i>Rate Index</i>	String		Reference index used to calculate collateral interest	FEDFUNDS_PA1
<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

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<i>Interest Rate</i>	Numeric	##.#####	Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08765
<i>No of Days</i>	Integer		Number of days interest is calculated	1
<i>Interest</i>	Numeric	###,###.##	Price alignment Interest amount. Positive figures means OTC Clear has to pay to member 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.	32.67
<i>Value Date</i>	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011

5.41. RMRP41 WEB VM Balance_C⁴¹⁸

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:

⁴¹⁸ Only applicable for SSM

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.	123456.78

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
<i>Currency</i>	String		Reference index currency	<i>e.g. USD</i> <i>CNH, CNY EUR, HKD, INR, KRW, THB, TWD</i>
<i>Index</i>	String		Reference index	<i>e.g. LIBOR</i> <i>CNREPOFIX=CFXS, EURIBOR, HIBOR,</i> <i>SHIBOR, FBIL-MIBOR-OIS-COMPOUND, MIBOR-OIS-COMPOUND, CD,</i> <i>THBFIX, TAIBOR, KLIBOR</i>
<i>Source</i>	String		Source of the index	<i>e.g. BBA</i> <i>HKAB, Reuters, 3220, BNM, FIMMDA, KSDA-Bloomberg, MIBR=NS</i>
<i>Tenor</i>	String		The designated maturity of the reference index	<i>e.g. 6M</i> <i>1D, 1W, 1M, 3M, 1Y</i>

<i>Quote Type</i>	String		Type of the Quote	<i>Yield</i>
<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. 1.5678954

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:

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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</i> <i>INR, KRW, TWD, THB</i>
<i>Name</i>	String		Name of the FX exchange rate	<i>e.g. CNY01</i> <i>INR01, KRW02, TWD03, MYR03, THB01</i>
<i>Timezone</i>	String		Time zone the FX exchange rate is obtained	<i>e.g. Asia/Shanghai</i> <i>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</i> <i>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>	Date the FX exchange rate is obtained	<i>e.g. 19/9/2012</i>
<i>Close</i>	Numeric	<i>#####</i> <i>#</i>	Close Rate	<i>e.g. 6.5432198</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 22:00 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, CLOSE or LAST	CLOSE

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<i>Offset</i>	<i>Numeric</i>	<i>#. #</i>	integer difference between curve valuation date and curve point date	1.0
<i>Date</i>	<i>Date</i>	<i>DD/MM/YYYY</i>	underlying instrument maturity	20/11/2012
<i>Zero Ask</i>	<i>Numeric</i>	<i>###,###.##</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>	<i>###,###.##</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

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, CLOSE or LAST	CLOSE
<i>Offset</i>	Integer	##	Number of days from curve date to the underlying instrument maturity date	1.0
<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)	10.00
Curve Point Bid	Numeric	###,###.##	instrument bid price (in pips)	10.00
Curve Point Mid	Numeric	###,###.##	instrument mid-price (in pips)	10.00

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, CLOSE or LAST	CLOSE
<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>	Numeric	##	Number of days from curve date to the underlying instrument maturity date	1.0
<i>Df Ask</i>	Numeric	###,###.##	Ask price of discount factor	0.9557664202296747
<i>Df Bid</i>	Numeric	###,###.##	Bid price of discount factor	0.9557664202296747
<i>Df Mid</i>	Numeric	###,###.##	Mid price of discount factor	0.9557664202296747

6.7. MKDR07 WEB Saving Rate⁴¹⁹

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 22:00 HK time)

Field Descriptions & Data Format:

⁴¹⁹ Not applicable for SSM

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> ⁴²⁰	Numeric	<i>####.####</i>	Savings rate	<i>e.g. 3.1234</i>

6.8. MKDR08 WEB Fee FX Rate⁴²¹

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.

⁴²⁰ 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.

⁴²¹ Not applicable for SSM

Frequency:

Monthly on the last OTC Clear Clearing Day of each calendar month (around 22:00 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 22:00 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Name</i>	String		Name of the curve	HKD_145
<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>	Numeric	##	Number of days from curve date to the underlying instrument maturity date	1.0
<i>Quote Name</i>	String		Quote name of benchmark index	e.g. Swap.1M.HKD.HONIA.1D/1Y.TMA
<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 22:00 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member Name	String		Clearing Member ID	e.g. ABCDHKHH001T
Task ID	Integer		System generated identification	e.g. 123456
Task Class			OASIS Account type	e.g. com.calypso.tk.product.cbsl.SelfAdminUser

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Field	Data Type	Format	Descriptions	Example / Possible Values
Task Field Name			Type of the user administrative action	e.g. <i>calypsoUser</i> (Reset password), <i>AccountLockedDatetime</i> (Lock/Unlock account), <i>AccountLockedReason</i> (Lock/Unlock account), <i>Comments</i> (Update comment box), <i>_CREATE_</i> (Create user), <i>_DELETE_</i> (Delete user), <i>_dataSegregations</i> (Update user profile)
Modification Date Time	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
Old Value	String		Value prior to the user administrative action is taken	e.g. OLDPASSWORD
New Value	String		Value after the user administrative action is taken	e.g. NEWPASSWORD
Changed User	String		User account affected by the user administrative action	e.g. user1==abcdhkh001t
Request User (Maker)	String		User that trigger the user administrative action	e.g. admin1==abcdhkh001t

Field	Data Type	Format	Descriptions	Example / Possible Values
Approval User (Checker)	String		User that approve/reject the user administrative action	e.g. admin2==abcdhkh001t
Status	String		Status of the user administrative action	e.g. Accepted or Rejected
Approval Date Time	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 Client⁴²²

Report Descriptions:

Purpose:

This report sets out the clients of the Clearing Broker.⁴²³

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

⁴²² Not applicable for SSM

⁴²³ This report will be empty unless requested to OTC Clear

Frequency:

Daily on each OTC Clear Clearing Day (around 22:00 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
<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

Field	Data Type	Format	Descriptions	Example / Possible Values
<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. Solo 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 22:00 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> ⁴²⁴	String		CCP ID of the affiliate/branch	
<i>Fund</i> ⁴²⁵	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>SwapNonDeliverable (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>

⁴²⁴ 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)

⁴²⁵ This field will be empty

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Offset Batch ID</i>	String		Batch ID of the trade group	e.g. 181019 ABCDHKHH001TSwap1
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<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, CNY, CNH, 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, CNY, USD, INR, KRW, THB, TWD

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Principal</i>	Numeric	###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00

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 14:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	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/Branch</i> ⁴²⁶	String		CCP ID of the affiliate/branch	
<i>Fund</i> ⁴²⁷	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>SwapNonDeliverable (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>
<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>

⁴²⁶ 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)

⁴²⁷ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade ID	Integer		Trade ID with OTC Clear	e.g. 130320
Compression Batch Count	String		Number of Trades processed from Offset Batch	e.g. 1
ATRS to CCP Trade Status ⁴²⁸	String		Trade status update from ATRS	e.g. CANCELLED ERROR
Compression Process Status	String		Compression process status for Offset Batch ID	e.g. Complete Complete with Error

9.3. COMP03 WEB Compress ATRS Input 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. This report is to facilitate Clearing Member to update the status of the corresponding trades at MarkitWire for Clearing Member without Netting Synchronisation permission.

⁴²⁸ This field will be empty for members 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 14:30 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>
<i>Original Notional</i>	Numeric	###,###.##	Original Notional Amount	<i>e.g. 1,000,000.00</i>
<i>New Notional</i>	Numeric	###,###.##	New Notional Amount	<i>e.g. 0</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<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. Solo Compression Reports for Client Position Account

10.1. *COMP01_C WEB Offset Trade Details IRS_C*⁴²⁹

⁴²⁹ Not applicable for SSM

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 22:00 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>
<i>Affiliate/Branch</i> ⁴³⁰	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	e.g. <i>FUND3</i>

⁴³⁰ This field will be empty

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (i.e. Standard Rate Derivatives Contract)</i> <i>SwapNonDeliverable (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>
<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>

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, CNY, USD, INR, KRW, THB, TWD
<i>Rec Leg Principal</i>	Numeric	###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00

10.2. COMP02_C WEB Compress Batch Details IRS_C⁴³¹

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.

⁴³¹ Not applicable for SSM

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 14:30 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> ⁴³²	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>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>

⁴³² This field will be empty

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Field	Data Type	Format	Descriptions	Example / Possible Values
<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 Status</i> ⁴³³	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>

⁴³³ This field will be empty for members without Netting Synchronisation permission

10.3. COMP03_C WEB Compress ATRS Input IRS_C⁴³⁴

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 14:30 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>
<i>Clearing House</i>	String		Clearing House Identifier of OTC Clear	<i>OCCPHKHH</i>

⁴³⁴ Not applicable for SSM

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>MW Trade ID</i>	String		Trade ID of MW	e.g. 18262416
<i>Full or Partial</i>	String		Compression Type	F
<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

11. Multilateral Compression Reports for House Position Account

11.1. *MULT01 WEB Compression Trade Detail*

Report Descriptions:

Purpose:

This report sets out all the outstanding Rates Derivatives Contracts which are eligible for multilateral 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 19:15 HK time)

Field Descriptions & Data Format:

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

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Id</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Book</i>	String		Trading Book	ABCDHKHH001T_House
<i>Affiliate/Branch</i>	String		CCP ID of the affiliate/branch	
<i>Product Type</i>	String		Product Type	e.g. Swap (Standard Rate Derivatives Contract) SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract) SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)
<i>External Reference</i>	String		External Reference	MW_ ABCDHKHH001T_123456
<i>CounterParty.Attribute.SwapwireParticipant</i>	String		MW BIC Code	ABCDHKHH
<i>TRADE_KEYWORD.OriginalCpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Entered Date</i>	JDate	DD/MM/YYYY	Registration Date of the Contract	e.g. 24/10/2012

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Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Settle Date	JDate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
Currency Pair	String		Currency Pair of the Trade	e.g. USD/CNH, CNH/USD, USD/HKD, HKD/USD
TradeStatus	String		Status of the Contract	CLEARED: The Contract is registered with OTC Clear
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
Pay Leg Start Date	JDate	DD/MM/YYYY	Trade Start Date of the Pay Leg	e.g. 26/10/2012
Pay Leg Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date of the Pay Leg	e.g. 26/10/2015
Pay Leg Type	String		Pay Leg Type	e.g. Fixed Float
Pay Leg Principal Ccy	String		Currency of the Pay Leg	e.g. USD, CNH, CNY, HKD, EUR, INR, KRW, THB, TWD
Pay Leg Fixed Rate	Numeric	##.#####	Fixed Rate of the Pay Leg	e.g. 1.12345
Pay Leg Floating Rate ⁴³⁵	String		Floating Rate Option of the Pay Leg	(Currency/Rate Index/Rate Index Tenor/Rate Index Source), e.g. HKD/HIBOR/3M/HKAB,

⁴³⁵ Member should refer to the HKEx website for the list of Floating Rate Options.

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Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>CNY/CNREPOFIX=CFXS/1W/Reuters</i>
<i>Pay Leg Rate Index Spread</i>	Numeric	##.#####	Floating Rate Spread of the Pay Leg	e.g. 1.12345
<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 Reset Timing</i>	String		Rate reset is taken a the beginning or end of each calculation period of the Pay Leg	e.g. BEG_PER, END_PER
<i>Pay Leg Index Frequency</i>	String		Floating Rate designated maturity of the Pay Leg	e.g. 1D, 1W, 1M, 3M, 6M, 1Y
<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>Pay Leg Reset Frequency</i>	String		Floating Rate reset frequency of the Pay Leg	e.g. 1D, 1W, 1M, 3M, 6M, 1Y

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Rolling Date</i>	Numeric	##	Roll date of the Pay Leg	e.g. 26
<i>Pay Leg Reset Offset</i>	Numeric	##	Number of offset days for the rate reset of the Pay Leg	e.g. -2
<i>Pay Leg Fixing Business Day Convention</i>	String		Business Day Convention for Fixing of the Pay Leg	e.g. MOD_FOLLOW= Modified Following, FOLLOWING= Following, PRECEDING= Preceding
<i>Pay Leg Payment Bus Day Convention</i>	String		Business Day Convention for Payment of the Pay Leg	e.g. MOD_FOLLOW= Modified Following, FOLLOWING= Following, PRECEDING= Preceding
<i>Pay Leg Reset Business Day Convention</i>	String		Business Day Convention for Fixing of the Pay Leg	e.g. MOD_FOLLOW= Modified Following, FOLLOWING= Following, PRECEDING= Preceding
<i>Pay Leg Coupon Stub Rule</i>	String			NONE
<i>Pay Leg Fixing Business Day Calendar</i>	String		Business Day Centres for Fixing of the Pay Leg	e.g. [BEJ_FIX], [HKG], [LON], [NYC], [BMAU]
<i>Pay Leg Payment Bus Day Calendar</i>			Business Day Centres for Payment of the Pay Leg	e.g. [HKG, BEJ, NYC, LON, TARGET, KOW, MUM]
<i>Pay Leg Reset Business Calendar</i>			Business Day Centres for Fixing of the Pay Leg	e.g. [BEJ_FIX], [HKG], [LON], [NYC], [BMAU]

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg First Stub Date</i>			This field is blank	
<i>Pay Leg Last Stub Date</i>			This field is blank	
<i>Pay Leg First Stub Index Tenor 1</i>			This field is blank	
<i>Pay Leg First Stub Index Tenor 2</i>			This field is blank	
<i>Pay Leg Init Fixing</i>	String		Different 1 st Fixing Days Offset for Pay Leg	e.g. <i>TRUE, FALSE, Blank (If not applicable)</i>
<i>Pay Leg Init Calendars</i>	String		Different 1 st Fixing Days Offset Business Day Centres for Pay Leg	e.g. <i>LON, NYC, HKG</i>
<i>Pay Leg Init Days Lag</i>	Numeric	##.#####	Number of Business Days for Fixing Days Offset for Pay Leg	e.g. <i>-3</i>
<i>Pay Leg First Rate</i>	String		1 st Fixing Rate is applicable for Pay Leg	e.g. <i>TRUE, FALSE</i>
<i>Pay Leg Manual First Rate</i>	Numeric	##.#####	1 st Fixing Rate for Pay Leg	e.g. <i>2.0321</i>
<i>Pay Accrual Method</i>	String			<i>ADJUSTED</i>
<i>Rec Leg Principal</i>	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. <i>1,000,000.00</i>

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date of the Receive Leg	e.g. 26/10/2012
<i>Rec Leg Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date of the Receive Leg	e.g. 26/10/2015
<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. USD, CNH, CNY, HKD, EUR, INR, KRW, THB, TWD
<i>Rec Leg Fixed Rate</i>	Numeric	##.#####	Fixed Rate of the Receive Leg	e.g. 1.12345
<i>Rec Leg Floating Rate</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 Rate Index Spread</i>	Numeric	##.#####	Floating Rate Spread of the Receive Leg	e.g. 1.12345
<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),

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Reset Timing</i>	String		Rate reset is taken at the beginning or end of each calculation period of the Receive Leg	e.g. <i>BEG_PER</i> , <i>END_PER</i>
<i>Rec Leg Index Frequency</i>	String		Floating Rate designated maturity of the Receive Leg	e.g. <i>1D</i> , <i>1W</i> , <i>1M</i> , <i>3M</i> , <i>6M</i> , <i>1Y</i>
<i>Rec Leg Payment Frequency</i>	String		Payment Frequency of the Receive Leg	e.g. <i>MTH</i> = Monthly, <i>QTR</i> = Quarterly, <i>SA</i> = Semi-Annually, <i>PA</i> = Annually <i>ZC</i> = Zero Coupon
<i>Rec Leg Reset Frequency</i>	String		Floating Rate reset frequency of the Receive Leg	e.g. <i>1D</i> , <i>1W</i> , <i>1M</i> , <i>3M</i> , <i>6M</i> , <i>1Y</i>
<i>Rec Leg Rolling Date</i>	Numeric	##	Roll date of the Receive Leg	e.g. 26
<i>Rec Leg Reset Offset</i>	Numeric	##	Number of offset days for the rate reset of the Receive Leg	e.g. -2
<i>Rec Leg Fixing Business Day Convention</i>	String		Business Day Convention for Fixing of the Receive Leg	e.g. <i>MOD_FOLLOW</i> = Modified Following, <i>FOLLOWING</i> = Following, <i>PRECEDING</i> = Preceding
<i>Rec Leg Payment Bus Day Convention</i>	String		Business Day Convention for Payment of the Receive Leg	e.g. <i>MOD_FOLLOW</i> = Modified Following, <i>FOLLOWING</i> = Following,

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Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>PRECEDING= Preceding</i>
<i>Rec Leg Reset Business Day Convention</i>	String		Business Day Convention for Fixing of the Receive Leg	<i>e.g. MOD_FOLLOW= Modified Following, FOLLOWING= Following, PRECEDING= Preceding</i>
<i>Rec Leg Coupon Stub Rule</i>	String			<i>NONE</i>
<i>Rec Leg Fixing Business Day Calendar</i>	String		Business Day Centres for Fixing of the Receive Leg	<i>e.g. [BEJ_FIX], [HKG], [LON], [NYC], [BMAU]</i>
<i>Rec Leg Payment Bus Day Calendar</i>			Business Day Centres for Payment of the Receive Leg	<i>e.g. [HKG, BEJ, NYC, LON, TARGET, KOW, MUM]</i>
<i>Rec Leg Reset Business Calendar</i>			Business Day Centres for Fixing of the Receive Leg	<i>e.g. [BEJ_FIX], [HKG], [LON], [NYC], [BMAU]</i>
<i>Rec Leg First Stub Date</i>			This field is blank	
<i>Rec Leg Last Stub Date</i>			This field is blank	
<i>Rec Leg First Stub Index Tenor 1</i>			This field is blank	
<i>Rec Leg First Stub Index Tenor 2</i>			This field is blank	
<i>Rec Leg Init Fixing</i>	String		Different 1 st Fixing Days Offset for Receive Leg	<i>e.g. TRUE, FALSE, Blank (If not applicable)</i>

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Init Calendars</i>	String		Different 1 st Fixing Days Offset Business Day Centres for Receive Leg	e.g. LON, NYC, HKG
<i>Rec Leg Init Days Lag</i>	Numeric	##.#####	Number of Business Days for Fixing Days Offset for Receive Leg	e.g. -3
<i>Rec Leg First Rate</i>	String		1 st Fixing Rate is applicable for Receive Leg	e.g. TRUE, FALSE
<i>Rec Leg Manual First Rate</i>	Numeric	##.#####	1 st Fixing Rate for Receive Leg	e.g. 2.0321
<i>Rec Accrual Method</i>	String		Adjust Period End Dates for both legs	e.g. ADJUSTED, UNADJUSTED
<i>Prin Adj FXReset</i>	String		FX Reset for Cross Currency Swap, if applicable	False
<i>OriginalTradeID_MW</i>	Integer	#####	Trade ID of MW for the bilateral trade	e.g. 1234567
<i>Start Date Business Day Convention</i>	String		Business Day Convention for Start Date	NONE
<i>Start Date Business Day Calendar</i>			This field is blank	

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg End Date Business Day Convention</i>	String		Business Day Convention for Period End Date of the Pay Leg	e.g. <i>MOD_FOLLOW= Modified Following</i> , <i>FOLLOWING= Following</i> , <i>PRECEDING= Preceding</i>
<i>Pay Leg End Date Business Day Calendar</i>			Business Day Centres for Period End Date of the Pay Leg	e.g. <i>[HKG, BEJ, NYC, LON, TARGET, KOW, MUM]</i>
<i>Pay Leg Last Stub Index Tenor 1</i>	String		Stub Index Tenor 1 for Pay Leg, if applicable of the Pay Leg	e.g. <i>1D, 1M, 3M, 6M, 1Y</i>
<i>Pay Leg Last Stub Index Tenor 2</i>	String		Stub Index Tenor 2 for Pay Leg, if applicable of the Pay Leg	e.g. <i>1D, 1M, 3M, 6M, 1Y</i>
<i>Pay Leg Payment Lag</i>			Number of business days Payment Lag of the Pay Leg	e.g. <i>0, 1, 2</i>
<i>Rec Leg End Date Business Day Convention</i>	String		Business Day Convention for Period End Date of the Receive Leg	e.g. <i>MOD_FOLLOW= Modified Following</i> , <i>FOLLOWING= Following</i> , <i>PRECEDING= Preceding</i>
<i>Rec Leg End Date Business Day Calendar</i>			Business Day Centres for Period End Date of the Receive Leg	e.g. <i>[HKG, BEJ, NYC, LON, TARGET, KOW, MUM]</i>
<i>Rec Leg Last Stub Index Tenor 1</i>	String		Stub Index Tenor 1 for Pay Leg, if applicable of the Receive Leg	e.g. <i>1D, 1M, 3M, 6M, 1Y</i>
<i>Rec Leg Last Stub Index Tenor 2</i>	String		Stub Index Tenor 2 for Pay Leg, if applicable of the Receive Leg	e.g. <i>1D, 1M, 3M, 6M, 1Y</i>

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rcv Leg Payment Lag</i>			Number of business days Payment Lag of the Receive Leg	e.g. 0, 1, 2
<i>Matching Service</i>	String		Affirmation Platform	MARKITWIRE
<i>Netting Key</i>	Integer		ID to identify groups of trades that can be netted together, if applicable	e.g. 123456
<i>Prior USI Value</i>	String		USI/UTI for the alpha trade, if applicable	e.g. MARKITWIRE00000000123456
<i>Blending Key</i>	Integer		ID to identify groups of trades that can be blended together, if applicable	e.g. 234567
<i>FX Fixing Business Calendar</i>	String		Business center used for FX Fixing for Non Deliverable Swap	e.g. [BEJ_ND]. [KOW_ND] . [TAI_ND] . [MUM_ND] . [SIN_ND] . [BAN_ND]
<i>FX Fixing Lag</i>	Integer		Number of business days prior to settlement date for FX Fixing for Non Deliverable Swap	e.g. 2
<i>SettlementFxResett</i>			Settlement Rate Option for Non Deliverable Swap	e.g. THB01, CNY01, TWD03, KRW02, INR01
<i>Linked Trade ID</i>			ID of linked trade, if applicable	e.g. 345678

11.2. *MULT02 WEB Compression PV per Leg*

Report Descriptions:

Purpose:

This report sets out End-of-Day PV per Leg of each outstanding Derivatives Contract which is eligible for multilateral 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 19:15 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>Clearing Broker</i>	String		Parent name	

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Affiliate/Branch</i> ⁴³⁶	String		CCP ID of the affiliate/branch	
<i>Fund</i> ⁴³⁷	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>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Id</i>	Integer		Trade ID with OTC Clear	<i>e.g. 123456</i>
<i>Pricer.NPV</i>	Numeric	###,###,###.##	End of Day Net Present Value of the whole contract	<i>e.g. 1,234,377.10</i>
<i>Pricer.NPV Currency</i>	String		For SwapNonDeliverable and SwapCrossCurrency: US dollar For other IRS: trade currency	<i>e.g. USD, HKD, EUR, CNH</i>

⁴³⁶ 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)

⁴³⁷ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pricer.NPV_PAY</i>	Numeric	###,###,###.##	Present Value of the Pay Leg	e.g. 1,234,377.10
<i>Pricer.NPV_PAY Currency</i>	String		Currency of the Pay Leg	e.g. USD, HKD, EUR, CNH
<i>Pricer.NPV_REC</i>	Numeric	###,###,###.##	Present Value of the Receive Leg	e.g. 1,254,377.10
<i>Pricer.NPV_REC Currency</i>	String		Currency of the Receive Leg	e.g. USD, HKD, EUR, CNH

11.3. *MULT03 WEB Compression DV01 Report*

Report Descriptions:

Purpose:

This report sets out by-tenor Delta 01 of each outstanding Derivatives Contract which is eligible for multilateral 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 19:15 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>CounterParty_Short Name</i>	String		Clearing Member ID	e.g. ABCDHHKHH001T
<i>Trade Id</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Underlier Name</i>	String		Underlying curve name	e.g. HKD HIBOR 3M
<i>Risk Currency</i>	String		Currency of Delta 01 values	e.g. CNH, HKD, EUR, CNY, USD, INR, KRW, THB, TWD
<i>Tenor (e.g. 1Y, 2Y)</i>	Numeric	#####.##	Delta 01 for different tenors. Multiple fields from 1D to 20Y will be shown dynamically.	e.g. 1254377.10

11.4. *MULT04 WEB Compression FXDelta Report*

Report Descriptions:

Purpose:

This report sets out FX Delta of each outstanding Derivatives Contract which is eligible for multilateral 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 19:15 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>CounterParty_Short Name</i>	String		Clearing Member ID	e.g. ABCDHKHH001T
<i>Trade Id</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Risk Currency</i>	String		Currency of FX Delta values	USD
<i>fxDELTA</i>	Numeric	#####.##	FX Delta	e.g. 1254377.10

11.5. *MULT05 WEB Compression Margin Sim*

Report Descriptions:

Purpose:

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This report sets out the simulated margin requirement in respect of an Unwind Proposal produced by a Compression Service Provider.

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:

12:00 HK time on Compression Rehearsal Date and 06:00 HK time on Compression Execution Date

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member</i>	String	Member name	Clearing Member Name	<i>e.g CM4</i>
<i>Member/Client Account</i>	String		The name of position account	<i>e.g CM4</i>
<i>Status</i>	String		Display type of trade status. Currently "Verified" and "Simulated" are supported.	<i>Simulated</i>
<i>Compression Top-Up Date</i>	JDate	DD/MM/YYYY		<i>e.g. 26/10/2012</i>
<i>Currency</i>	String		Currency of margin requirement	<i>HKD</i>
<i>Available Collaterals</i>	Numeric	###,###,###.##	Aggregated after haircut collateral value in base currency equivalent.	<i>e.g 165,391,191.94</i>
<i>Initial Margin</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.	<i>e.g 87,158,910.19</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Collateralized VM</i>	Numeric	###,###,###.##	Intra-day Variation Margin due to market fluctuation.	<i>e.g 70,000,000.00</i>
<i>Unsettled EOD VM</i>	Numeric	###,###,###.##	Unsettled Variation Margin, which is the (accumulated) VM not paid/received by members up to End of previous business day. Positive figure means member has accumulated unsettled payment to OTC Clear.	<i>e.g 30,000,000.00</i>
<i>Compression Top-Up Amount</i>	Numeric	###,###,###.##	The margin top-up amount required. The formula of calculation is: (Aggr. Collateral in HKD – Initial Margin – Collateralized VM – Unsettled EOD VM) / (1- haircut ratio of HKD). In the example the haircut is 1%. Please note if aggregated collateral in HKD is greater than total margin, the value of IM Call amount will be zero.	<i>e.g 21,987,594.19</i>

11.6. *MULT06 WEB Compression Top Up MC*

Report Descriptions:

Purpose:

This report sets out the amount of compression top-up margin call.

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:

12:00 HK time on Compression Execution Date

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member</i>	String	Member name	Clearing Member Name	<i>e.g CM4</i>
<i>Member/Client Account</i>	String		The name of position account	<i>e.g CM4</i>
<i>Status</i>	String		Display type of trade status. Currently “Verified” and “Simulated” are supported.	<i>Verified</i>
<i>Compression Top-Up Date</i>	JDate	DD/MM/YYYY		<i>e.g. 26/10/2012</i>
<i>Currency</i>	String		Currency of margin requirement	<i>HKD</i>
<i>Available Collaterals</i>	Numeric	###,###,###.##	Aggregated after haircut collateral value in base currency equivalent.	<i>e.g 165,391,191.94</i>
<i>Initial Margin</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.	<i>e.g 87,158,910.19</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Collateralized VM</i>	Numeric	###,###,###.##	Intra-day Variation Margin due to market fluctuation.	<i>e.g 70,000,000.00</i>
<i>Unsettled EOD VM</i>	Numeric	###,###,###.##	Unsettled Variation Margin, which is the (accumulated) VM not paid/received by members up to End of previous business day. Positive figure means member has accumulated unsettled payment to OTC Clear.	<i>e.g 30,000,000.00</i>
<i>Compression Top-Up Amount</i>	Numeric	###,###,###.##	The margin top-up amount required. The formula of calculation is: (Aggr. Collateral in HKD – Initial Margin – Collateralized VM – Unsettled EOD VM) / (1- haircut ratio of HKD). In the example the haircut is 1%. Please note if aggregated collateral in HKD is greater than total margin, the value of IM Call amount will be zero.	<i>e.g 21,987,594.19</i>

11.7. *MULT07 WEB Compression Top Up MC Status*

Report Descriptions:

Purpose:

This report sets out the settlement status of compression top-up margin call.

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:

13:00 HK time on Compression Execution Date

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member</i>	String	Member name	Clearing Member Name	<i>e.g. CM4</i>
<i>Member/Client Account</i>	String		The name of position account	<i>e.g. CM4</i>
<i>Status</i>	String		Settlement status of compression top-up margin call	<i>Settled</i> <i>Cancelled</i>
<i>Compression Top-Up Date</i>	JDate	DD/MM/YYYY		<i>e.g. 26/10/2012</i>
<i>Currency</i>	String		Currency of margin requirement	<i>HKD</i>
<i>Compression Top-Up Amount</i>	Numeric	###,###,###.##	The margin top-up amount	<i>e.g. 21,987,594.15</i>