

Jan 2024

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

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

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

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

	STRP06_C / STRP07_C / STRP09_C  RMRP24 / RMRP25	
25 Sep 2017	STRP04 / STRP07 / STRP04_C / STRP 07_C	<ul style="list-style-type: none"> <li>- New fields "Trade Ref_HKTR", "Trade Ref_MW", "Trade Ref_DSMatch" and "Trade Ref_Traiana"</li> <li>- Provide supplementary information on Cash Flow Reset Rate field</li> </ul>
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"> <li>- Updated the list of possible values for the relevant fields</li> <li>- Adding new report (WEB Special Message Report)</li> </ul>
12 Dec 2017	RMRP15	<ul style="list-style-type: none"> <li>- Updated the report frequency</li> </ul>
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"> <li>- Updated reports to cater for Deliverable FX Derivatives and currency expansion of Cross Currency Swap</li> </ul>



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"> <li>- Updated existing settlement reports for bulk settlement run</li> <li>- New report for bulk settlement run</li> <li>- Updated existing IM BY Trade report</li> <li>- New report for non settlement risk limit report</li> <li>- New report for Branch VM Allocation report</li> <li>- New report for Branch PAI Allocation report</li> </ul>
13 Jan 2020	AUDR02 RMRP33 RMRP35 MKDR09	<ul style="list-style-type: none"> <li>- New report for Clearing Broker</li> <li>- New report for Benchmark Valuation report</li> <li>- New report for Stress Test Value</li> <li>- New report for CM Curve IRQuotes report</li> </ul>
27 April 2020	RMRP03 RMRP31 RMRP32 RMRP33 RMRP34 RMRP36 RMRP37	<ul style="list-style-type: none"> <li>- Update existing PAI report</li> <li>- Update existing Branch VM Allocation report</li> <li>- Update existing Branch PAI Allocation report</li> <li>- Update existing Benchmark Valuation report</li> <li>- Update existing Benchmark Valuation report_C</li> <li>- New report for Benchmark DV01 Risk report</li> <li>- New report for Benchmark DV01 Risk report_C</li> </ul>
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"> <li>- Update list of Client reports not available to Sponsored Settlement Member (SSM)</li> </ul>

	RMRP29 / RMRP30 / RMRP31 / RMRP32/ RMRP34 / RMRP35 / RMRP37	
18 Nov 2020	RMRP23 / RMRP26 / RMRP38 / RMRP39	<ul style="list-style-type: none"> <li>- Update existing SettLimitUtil USDCNH report</li> <li>- Update existing SettLimitUtil USDHKD report</li> <li>- New report for SettLimitUtil USDCNH report_C</li> <li>- New report for SettLimitUtil USDHKD report_C</li> </ul>
8 Mar 2021	RMRP36 / RMRP37	<ul style="list-style-type: none"> <li>- Update report for Benchmark DV01 Risk report</li> <li>- Update report for Benchmark DV01 Risk report_C</li> </ul>
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"> <li>- Updated existing WEB Settle details report to reflect cessation of secondary currency VM requirement for CCS</li> <li>- Updated reports for possible values from “NDS” to “SwapNonDeliverable”</li> <li>- Updated existing WEB MRcleared report</li> <li>- Updated existing ClientPAI report</li> <li>- Updated Report Frequency</li> </ul>
10 Aug 2021	RMRP06 / RMRP07  RMRP40  RMRP41	<ul style="list-style-type: none"> <li>- Updated IM Collateral</li> <li>- Updated IM Collateral_C</li> <li>- New report for ClientPAI_C report</li> <li>- New report for VM Balance_C report</li> </ul>



	RMRP51	- WEB Stress loss excess option
27 Jan 2024	<p>RMRP53</p> <p>RMRP28 / RMRP30 / RMRP45 / RMRP52</p> <p>TDRP01 / TDRP02 / TDRP07 / TDRP08 / TDRP11 / TDRP14 / TDRP16 / TDRP19</p> <p>TDRP01_C / TDRP02_C / TDRP07_C / TDRP08_C / TDRP11_C / TDRP14_C / TDRP16_C / TDRP19_C</p>	<ul style="list-style-type: none"> <li>- New report for discretionary margin, i.e. WEB DiscretionaryMarginReport</li> <li>- Updated WEB Margin Call</li> <li>- Updated WEB NonSettleRiskLimitUsage</li> <li>- Updated WEB PM Call Amt</li> <li>- Updated WEB GF Call amt</li> <li>- Updated WEB Regist and WEB Open reports to include UPI values</li> </ul>

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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*

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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 components<sup>1</sup> 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.

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<sup>1</sup> 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**

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To support the expansion of clearing service to client clearing, Trade Reports and Settlement Reports will be spilt 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 Schedule***<sup>2</sup>

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<sup>2</sup> 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
<b>Trade Reports for House Position Accounts - for monitoring the house positions with OTC Clear:</b>				
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.



16	TDRP16	WEB Dly Regis IRS_NB	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each Northbound Clearing Day and after the end-of-day process is completed (around 22:00 HK time).	The report sets out the Original Northbound Transactions submitted to be registered in the name of a Clearing Member in relation to the House Position Account that are registered or de-registered in the name of a Clearing Member at the time the report is published.
17	TDRP17	WEB Dly Pend IRS_NB Trades	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each Northbound Clearing Day and after the end-of-day process is completed (around 22:00 HK time).	The report sets out the Original Northbound 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.
18	TDRP18	WEB Dly Rejc IRS_NB Trades	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each Northbound Clearing Day and after the end-of-day process is completed (around 22:00 HK time).	The report sets out the Original Northbound 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
19	TDRP19	WEB Open IRS Trades_NB	Daily on each Northbound Clearing Day (around 22:00 HK time).	The report sets out all the Northbound Contracts that are currently registered in the name of a Clearing Member in relation to the House Position Account by OTC Clear
20	TDRP20	WEB Month Regis IRS_NB	On the last Northbound Clearing Day of each calendar month (around 22:00 HK time).	The report sets out, in respect of a Clearing Member, the Northbound Contracts that are registered to, or de-registered from, such Clearing Member in relation to the House Position Account during a particular calendar month

**Trade Reports for Client Position Accounts - for monitoring the client positions with OTC Clear:**

21	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
22	TDRP02_C	WEB Dly Regist IRS_C		
23	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
24	TDRP04_C	WEB Dly Pend IRS Trades_C		
25	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
26	TDRP06_C	WEB Dly Rejc IRS Trades_C		
27	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
28	TDRP08_C	WEB Open IRS Trades_C		
29	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
30	TDRP10_C	WEB Month Regis IRS_C		

31	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
32	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
33	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
34	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
35	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

36	TDRP16_C	WEB Dly Regis IRS_NB_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each Northbound Clearing Day and after the end-of-day process is completed (around 22:00 HK time).	The report sets out the Original Northbound Transactions submitted to be registered in the name of a Clearing Member in relation to the Client Position Account that are registered or de-registered in the name of a Clearing Member at the time the report is published.
37	TDRP17_C	WEB Dly Pend IRS_NB Trades_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each Northbound Clearing Day and after the end-of-day process is completed (around 22:00 HK time).	The report sets out the Original Northbound Transactions submitted to be registered in the name of a Clearing Member in relation to the Client Position Account that are in pending status at the time the report is published.
38	TDRP18_C	WEB Dly Rejc IRS_NB Trades_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each Northbound Clearing Day and after the end-of-day process is completed (around 22:00 HK time).	The report sets out the Original Northbound Transactions submitted to be registered in the name of a Clearing Member in relation to the Client Position Account that were rejected at the time the report is published
39	TDRP19_C	WEB Open IRS Trades_NB_C	Daily on each Northbound Clearing Day (around 22:00 HK time).	The report sets out all the Northbound Contracts that are currently registered in the name of a Clearing Member in relation to the Client Position Account by OTC Clear
40	TDRP20_C	WEB Month Regis IRS_NB_C	On the last Northbound Clearing Day of each calendar month (around 22:00 HK time).	The report sets out, in respect of a Clearing Member, the Northbound Contracts that are registered to, or de-registered from, such Clearing Member in relation to the Client Position Account during a particular calendar month

<b>Settlement Reports for House Position Account– for reviewing the amounts to be settled</b>				
41	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
42	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
43	STRP03	WEB Settle Details IRS		
44	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
45	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
46	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

47	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
48	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
49	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
50	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.
51	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
52	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

53	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
54	STRP14	WEB Settle Details IRS_NB	Daily on each Northbound 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 Northbound Contract registered in its name in relation to the House Position Account
55	STRP15	WEB Settle Proj IRS_NB	Daily on each Northbound Clearing Day (around 19:15 HK time)	The report sets out the projected cash flow payment for each Northbound Contract registered in the name of a Clearing Member in relation to the House Position Account in the coming one calendar month
<b>Settlement Reports for Client Position Account– for reviewing the amounts to be settled</b>				
56	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
57	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
58	STRP03_C	WEB Settle Details IRS_C		

59	STRP04_C	WEB Settle Proj IRS_C	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC 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
60	STRP05_C	WEB Settle Proj FXNDF_C	Daily on each OTC 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
61	STRP06_C	WEB Dly Addl Fees_C	Daily on each OTC 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
62	STRP07_C	WEB Monthly Fees_C	On the fifth OTC 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
63	STRP08_C	WEB Monthly Fees II_C	On the fifth OTC 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



64	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
65	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.
66	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
67	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
68	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.
69	STRP14_C	WEB Settle Details IRS_NB_C	Daily on each Northbound 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 Northbound Contract registered in its name in relation to the House Position Account
70	STRP15_C	WEB Settle Proj IRS_NB_C	Daily on each Northbound Clearing Day (around 19:15 HK time)	The report sets out the projected cash flow payment for each Northbound Contract registered in the name of a Clearing Member in relation to the Client Position Accounts in the coming one calendar month
<b>Risk Management Reports – margin requirements, collateral &amp; guarantee fund balance</b>				
71	RMRP01	WEB MRCleared	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and Northbound Clearing Day 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.

72	RMRP02	WEB MRClearedPending	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and Northbound 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, 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.
73	RMRP03	WEB PAI	Daily on each OTC Clear Clearing Day and Northbound 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.
74	RMRP04	Web ClientPAI	Daily on each OTC Clear Clearing Day and Northbound 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.
75	RMRP05	WEB ERSCollateralReport	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the balance standing to the credit of each Collateral Account registered in the name of a Clearing Member, participating margin requirement and the amount of Excess Collateral (HK dollar equivalent) for each of such Collateral Account provided by such Clearing Member.

76	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 Northbound Clearing Day 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.)
77	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 Northbound Clearing Day 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.)
78	RMRP08	WEB Daily IM Mvmt – Cash	Daily on each OTC Clear Clearing Day and Northbound 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.
79	RMRP09	WEB Daily IM Mvmt – Cash_C	Daily on each OTC Clear Clearing Day and Northbound 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.
80	RMRP10	WEB IM Call Amt	Daily on each OTC Clear Clearing Day and Northbound 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)

81	RMRP11	WEB GuaranteeFund	Daily on each OTC Clear Clearing Day and Northbound 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.
82	RMRP12	WEB Intra Margin Pos	Daily on each OTC Clear Clearing Day and Northbound 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.
83	RMRP13	WEB Intra Margin Pos_C	Daily on each OTC Clear Clearing Day and Northbound 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.
84	RMRP14	WEB VM Balance	Daily on each OTC Clear Clearing Day and Northbound 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.
85	RMRP15	WEB GF Recalculation Result	Before EOD of 1 <sup>st</sup> 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.
86	RMRP16	WEB Intraday Valuation	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and Northbound Clearing Day	This report shows the NPV and daily variation margin of each single trade on House level.

87	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 and Northbound Clearing Day	This report shows the NPV and daily variation margin of each single trade on Client level.
88	RMRP18	WEB ERSIMBreakdown	Daily on each OTC Clear Clearing Day and Northbound 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.
89	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 addon) for Contracts registered in the name of a Clearing Member – House and client levels.
90	RMRP20	WEB Daily IM Mvmt – Non Cash	Daily on each OTC Clear Clearing Day and Northbound 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.
91	RMRP21	WEB Daily IM Mvmt – Non Cash_C	Daily on each OTC Clear Clearing Day and Northbound 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.

92	RMRP22	WEB IMProjection	Daily on each OTC Clear Clearing Day and Northbound 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.
93	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.
94	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.
95	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.
96	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.

97	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.
98	RMRP28	WEB Margin Call	Daily on each OTC Clear Clearing Day and Northbound Clearing Day (around 8:28 and 14:20 HK time)	The report sets out the amount of EOD/ITD margin call (if any)
99	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)
100	RMRP30	WEB NonSettleRiskLimitUsage	On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Clearing Day and Northbound 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
101	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



102	RMRP32	WEB Branch PAI Allocation Report	Daily on each OTC Clearing Day and Northbound 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
103	RMRP33	WEB Benchmark Valuation Report	Daily on each OTC 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
104	RMRP34	WEB Benchmark Valuation Report_C	Daily on each OTC 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
105	RMRP35	WEB Stress Test Value	Daily on each OTC Clearing Day and Northbound 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
106	RMRP36	WEB Benchmark DV01 Risk Report	Not applicable	Not applicable
107	RMRP37	WEB Benchmark DV01 Risk Report_C	Not applicable	Not applicable

108	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.
109	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.
110	RMRP40	WEB ClientPAI_C	Daily on each OTC Clear Clearing Day and Northbound 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.
111	RMRP41	WEB VM Balance_C	Daily on each OTC Clear Clearing Day and Northbound 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.
112	RMRP42	WEB IM BY Trade Report NB	Daily on each Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The reports sets out the hypothetical IM figure of Swap Connect trades on individual trade basis. The report will be produced only upon clearing members' request.

113	RMRP43	WEB Branch VM Allocation Rpt NB	Daily on each Northbound 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 of Swap Connect trades at trade level registered to the name of a Clearing Member – House and Client
114	RMRP44	WEB Branch PAI Allocation Rpt NB	Daily on each Northbound 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 of Swap Connect trades at trade level registered to the name of a Clearing Member – House and Client
115	RMRP45	WEB PM Call Amt	Daily on each OTC Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the amount of participating margin call (if any)
116	RMRP46	WEB PM Collateral	Daily on each OTC Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the type(s) and amount of PM 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.)
117	RMRP47	WEB PM Utilization	Daily on each OTC Clearing Day and Northbound Clearing Day (around 14:00 and 22:00 HK time)	The report sets out the balance standing to the credit of each Collateral Account registered in the name of a Clearing Member, participating margin requirement and the amount of Excess Collateral (HK dollar equivalent) for each of such Collateral Account provided by such Clearing Member.

118	RMRP48	WEB PM Breakdown	Daily on each OTC Clear Clearing Day and Northbound Clearing Day (around 14:00 and 22:00 HK time)	The report sets out the PM requirement from House level to its underlying client level
119	RMRP49	WEB Lockbox Utilization	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the lockbox limit utilization
120	RMRP50	WEB PM Multiplier	Adhoc or 1 <sup>st</sup> business day of each month (around 14:30 HK time)	The report sets out the Participating Margin Multiplier revision announcement
121	RMRP51	WEB Stress loss excess option	Daily on each OTC Clear Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out stress loss excess option status
122	RMRP52	WEB GF Call amt	Daily on each OTC Clear Clearing Day after the eod-of-day process is completed (around 22:00 HK time)	The report sets out the amount of guarantee fund call (if any)

123	RMRP53	WEB DiscretionaryMarginReport	Daily on each OTC Clear Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the discretionary margin with details of individual additional margin items relating to each position account for contracts registered in the name of a Clearing Member at house and client levels.
<b>Market Data Reports – reference data adopted for settlement and margin calculations</b>				
124	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
125	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
126	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
127	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.
128	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.
129	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.

130	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.
131	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.
132	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).
133	MKDR07	WEB Saving Rate NB	On the fifth OTC Clear Clearing Day of each calendar month (around 22:00 HK time)	This report sets out the bank saving deposit rate for that prevailing month used in calculating the interests to be rebated to Clearing Member for its participating cash margin positions.
<b>Audit Reports</b>				
134	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.
135	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.
<b>Ad Hoc Reports</b>				

136	ADHR01	WEB Special Message Report	Ad Hoc Basis	This report sets out ad hoc announcements to the Clearing Member
<b>Solo Compression Reports for House Position Account</b>				
137	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.
138	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.
139	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.
<b>Solo Compression Reports for Client Position Account</b>				
140	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.
141	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.
142	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.
<b>Multilateral Compression Reports for House Position Account</b>				
143	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.
144	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.
145	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.
146	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.



147	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
148	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.
149	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**

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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

#### 1.0. TDRP01 WEB Dly Regist FXNDF

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##### **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. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> <sup>3</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i> <sup>4</sup>	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> <sup>5</sup>	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>

<sup>3</sup> 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)

<sup>4</sup> This field will be empty

<sup>5</sup> 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> <sup>6</sup>	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> <sup>7</sup>	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> <sup>8</sup>	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>

<sup>6</sup> This field will be populated when the Contract is deregistered.

<sup>7</sup> This field will be populated when the Contract is terminated by the clearing house.

<sup>8</sup> This field will be populated when the Contract is transferred by the clearing house.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date	<i>e.g. 08/01/2013</i>
<i>Settlement Rate Options</i>	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	<i>e.g. KRW02 CNY01, TWD03, INR01</i>
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	<i>e.g. 1,080.0000</i>
<i>Prim Cur (FX)</i>	String		Primary Currency	<i>USD</i>
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## <sup>9</sup>	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	###,###,###.## <sup>10</sup>	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>

<sup>9</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>10</sup> Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i> The Contract is registered with OTC Clear</p> <p><i>DECLARED</i> The Contract is deregistered from OTC Clear</p> <p><i>TERMINATED:</i> The Contract is deregistered from OTC Clear by OTC Clear</p> <p><i>TRANSFERED:</i> The Contract is deregistered from OTC Clear after going through the transfer process</p>
<i>UPI Value</i>	String		UPI value of the Contract	e.g. QZ6583NHBZK7

### 1.1. *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/Branch<sup>11</sup></i>	String		CCP ID of the affiliate/branch	
<i>Fund<sup>12</sup></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>

<sup>11</sup> 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)

<sup>12</sup> 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	e.g. <i>MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR</i> <sup>13</sup>	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 EFGFHKHH001T</i>
<i>Registration Time</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. <i>24/10/2012 11:50:15</i>
<i>Deregistration Time</i> <sup>14</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. <i>29/10/2012 11:50:15</i>
<i>Termination Time</i> <sup>15</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. <i>5/11/2012 10:50:15</i>

<sup>13</sup> This field is obsolete

<sup>14</sup> This field will be populated when the Contract is deregistered

<sup>15</sup> This field will be populated when the Contract is terminated by the clearing house.

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

<sup>16</sup> This field will be populated when the Contract is transferred by the clearing house

<sup>17</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

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

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
<i>UPI Value</i>	String		UPI value of the Contract	e.g. QZMVB746N621

## 1.2. *TDRP03 WEB Dly Pend FXNDF Trades*

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### **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. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch<sup>18</sup></i>	String		CCP ID of the affiliate/branch	
<i>Fund<sup>19</sup></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_HKTR<sup>20</sup></i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

<sup>18</sup> 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)

<sup>19</sup> This field will be empty

<sup>20</sup> This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260470
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
<i>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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## <sup>21</sup>	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	###,###,###.## <sup>22</sup>	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><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>

<sup>21</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>22</sup> Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
				<p><i>LIMITED_FAILED:</i> The transaction is failed to be registered due to the breach of position/notional limits defined by CM.</p> <p><i>REJECT_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILDATED_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILDATED_TERM</i> This is an interim status where the system is processing a deregistration of a Contract.</p> <p><i>VAILDATED_TRF</i> This is an interim status where the system is processing a deregistration of a Contract.</p> <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</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.

### 1.3. *TDRP04 WEB Dly Pend IRS Trades*

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**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:**

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<sup>23</sup></i>	String		CCP ID of the affiliate/branch	
<i>Fund<sup>24</sup></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>

<sup>23</sup> 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)

<sup>24</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR<sup>25</sup></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

<sup>25</sup> This field is obsolete

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

<sup>26</sup> 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>VAILDATED_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILDATED_TERM</i> This is an interim status where the system is processing a deregistration of a Contract.</p>

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

#### 1.4. 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/Branch<sup>27</sup></i>	String		CCP ID of the affiliate/branch	
<i>Fund<sup>28</sup></i>	String		CCP ID of the fund	

<sup>27</sup> 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)

<sup>28</sup> 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_HKTR<sup>29</sup></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 EFGFKHH002T</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>

<sup>29</sup> 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	###,###,###.## <sup>30</sup>	Primary Currency Amount	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	String		Secondary Currency	e.g. KRW CNY, INR, TWD

<sup>30</sup> 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) [in CCP view]</i>	Numeric	###,###,###.## <sup>31</sup>	Secondary Currency Amount	e.g. 1,080,000,000.00
<i>Settlement Currency</i>	String		Settlement Currency	USD
<i>Trade Status</i>	String		Status of the Contract	REJECTED: The transaction does not pass the eligibility checks or the margin process  REMOVED: The transaction does not pass the eligibility checks or the margin process
<i>Rejection Reason</i>	String		Reason for the trade in rejected or removed status	e.g. Trade not processed, short of margin

### 1.5. 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”

<sup>31</sup> 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. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> <sup>32</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i> <sup>33</sup>	String		CCP ID of the fund	

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<sup>32</sup> 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)

<sup>33</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i>  <i>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<sup>34</sup></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>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>

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<sup>34</sup> This field is obsolete

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 <sup>35</sup>	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

<sup>35</sup> 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 Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567

## 1.6. *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. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> <sup>36</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i> <sup>37</sup>	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>

<sup>36</sup> 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)

<sup>37</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR</i> <sup>38</sup>	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/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

<sup>38</sup> This field is obsolete



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 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	###,###,###,###.## <sup>39</sup>	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	###,###,###,###.## <sup>40</sup>	Secondary Currency Amount	<i>e.g. 1,080,000,000.00</i>

<sup>39</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>40</sup> 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: <i>The Contract is registered with OTC Clear</i></p> <p>PEND_TRF/TRM/DCL: <i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i></p>
UPI Value	String		UPI value of the Contract	e.g. QZMVB746N621

### 1.7. 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
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
Affiliate/Branch <sup>41</sup>	String		CCP ID of the affiliate/branch	
Fund <sup>42</sup>	String		CCP ID of the fund	
Product Type	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)
Trade Source	String		Approved Trade Registration System where the contract was sent	e.g. MW (i.e. MarkitWire)

<sup>41</sup> 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)

<sup>42</sup> This field will be empty

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

<sup>43</sup> 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 Currency<sup>44</sup></i>	String		Settlement Currency of the Contract	<i>e.g. USD CNH, HKD, EUR</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, 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>

<sup>44</sup> 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 Rate<sup>45</sup></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 e.g. MTH= Monthly,
<i>Pay Leg Payment Frequency</i>	String		Payment Frequency of the Pay Leg	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

<sup>45</sup> 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 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 Rate<sup>46</sup></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

<sup>46</sup> 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. <i>MTH= Monthly</i> ,  <i>QTR= Quarterly</i> , <i>SA= Semi-Annually</i> , <i>PA= Annually</i> <i>ZC= Zero Coupon</i>
<i>Trade Status</i>	String		Status of the Contract	<i>CLEARED:</i> <i>The Contract is registered with OTC Clear</i>  <i>PEND_TRF/TRM/DCL:</i> <i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i>
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. <i>1234567</i>
<i>Pay Leg Fixing Days</i>	Integer		Number of fixing days lag of the Pay Leg	e.g. <i>0 for USD-SOFR-OIS Compund</i>
<i>Pay Leg Fixing Business Day Calendar</i>	String		Fixing Centre of the Pay Leg	e.g. <i>[BMAU]</i> for <i>USD-SOFR-OIS Compund</i>
<i>Pay Leg Fixing Convention</i>	String		Fixing Convention of the Pay Leg	e.g. <i>Bus = Business Day</i>



Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Cmp Cut Off Bus/Cal</i>	String		Compounding convention of the Pay Leg	<i>e.g. Bus = Business Day, Cal = Calendar Day</i>
<i>Pay Leg Cmp Cut Off Days</i>	Integer		Number of days lag for the Compounding convention of the Pay Leg	<i>e.g. 5</i>
<i>Pay Leg Cut Off Holidays</i>	String		Centres for Compounding convention of the Pay Leg	<i>e.g. HKG,</i>
<i>Pay is Observation Period Shift</i>	String		Observation Period Shift of Pay Leg	<i>e.g. TRUE / FALSE</i>
<i>Rec Leg Fixing Days</i>	String		Number of fixing days lag of the Receive Leg	<i>e.g. 0 for USD-SOFR-OIS Compund</i>
<i>Rec Leg Fixing Business Day Calendar</i>	String		Fixing Centre of the Receive Leg	<i>e.g. [BMAU] for USD-SOFR-OIS Compund</i>
<i>Rec Leg Fixing Convention</i>	String		Fixing Convention of the Receive Leg	<i>e.g. Bus = Business Day</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Cmp Cut Off Bus/Cal</i>	String		Compounding convention of the Receive Leg	<i>e.g. Bus = Business Day, Cal = Calendar Day</i>
<i>Rec Leg Cmp Cut Off Days</i>	String		Number of days lag for the Compounding convention of the Receive Leg	<i>e.g. 5</i>
<i>Rec Leg Cut Off Holidays</i>	String		Centres for Compounding convention of the Receive Leg	<i>e.g. HKG,</i>
<i>Rec is Observation Period Shift</i>	String		Observation Period Shift of Receive Leg	<i>e.g. TRUE / FALSE</i>
<i>UPI Value</i>	String		UPI value of the Contract	<i>e.g. QZMVB746N621</i>

**1.8. TDRP09 WEB Month Regis FXNDF**

**Report Descriptions:**

**Purpose:**

V9.24 Jan 2024

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

**Time Available on OASIS:**

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

**Frequency:**

Monthly on the last OTC Clear Clearing Day of each calendar month (around 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<sup>47</sup></i>	String		CCP ID of the affiliate/branch	
<i>Fund<sup>48</sup></i>	String		CCP ID of the fund	

<sup>47</sup> 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)

<sup>48</sup> 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_HKTR<sup>49</sup></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>Registration Date</i>	DisplayDatetime	DD/MM/YYYY	Registration Time of the Contract	<i>e.g. 08/11/2012</i>
<i>Deregistration Date<sup>50</sup></i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	<i>e.g. 08/11/2012 15:22:16</i>

<sup>49</sup> This field is obsolete

<sup>50</sup> This field will be populated when the Contract is deregistered.

V9.24 Jan 2024

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Termination Date</i> <sup>51</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 08/14/2012 11:50:19
<i>Transfer Date</i> <sup>52</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 08/11/2012 12:50:24
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831FXNDF123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
<i>FX Reset Date</i>	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	e.g. 06/01/2013
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
<i>Settlement Rate Options</i>	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	e.g. KRW02 CNY01, TWD03, INR01
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000

<sup>51</sup> This field will be populated when the Contract is terminated by the clearing house.

<sup>52</sup> This field will be populated when the Contract is transferred by the clearing house.

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	###,###,###.## <sup>53</sup>	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	###,###,###.## <sup>54</sup>	Secondary Currency Amount	<i>e.g. 1,080,000,000.00</i>
<i>Settlement Currency (FX)</i>	String		The settlement currency of the contract	<i>USD</i>
<i>Trade Status</i>	String		Status of the Contract	<i>CLEARED: The Contract is registered with OTC Clear</i> <i>DECLARED The Contract is deregistered with OTC Clear</i> <i>TERMINATED: The Contract is deregistered with OTC Clear</i>

<sup>53</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>54</sup> Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent “selling” the currency while a positive amount represent “buying”

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

### 1.9. *TDRP10 WEB Month Regis IRS*

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**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>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch<sup>55</sup></i>	String		CCP ID of the affiliate/branch	
<i>Fund<sup>56</sup></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>

<sup>55</sup> 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)

<sup>56</sup> This field will be empty



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

<sup>57</sup> This field is obsolete

<sup>58</sup> This field will be populated when the Contract is deregistered.

<sup>59</sup> This field will be populated when the Contract is terminated by the clearing house.

<sup>60</sup> 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> <sup>61</sup>	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>

<sup>61</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
<i>Rec Leg Type</i>	String		Receive Leg Type	e.g. Fixed Float
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	e.g. CNH HKD, EUR, USD, CNY, INR, KRW, THB, TWD
<i>Rec Leg Principal</i>	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
<i>Trade Status</i>	String		Status of the Contract	<p><b>CLEARED:</b> The Contract is registered with OTC Clear</p> <p><b>DECLERED</b> The Contract is deregistered with OTC Clear</p> <p><b>TERMINATED:</b> The Contract is deregistered with OTC Clear</p> <p><b>TRANSFERED:</b> The Contract is deregistered from OTC Clear after going through the transfer process</p> <p><b>PEND_TRF/TRM/DCL:</b> 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>OriginalTrade</i> <i>Ref_MW</i>	String		Trade ID of MW for the bilateral trade	<i>e.g. 1234567</i>

### 1.10. TDRP11 WEB Dly Regist FXD

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**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:**

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> <sup>62</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i> <sup>63</sup>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
<i>Trade Ref_Traiana</i> <sup>64</sup>	String		Trade ID of Traiana	<i>e.g. 18262416</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH001T</i>

<sup>62</sup> 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)

<sup>63</sup> This field will be empty

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Registration 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> <sup>65</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 08/11/2012 10:57:12
<i>Termination Time</i> <sup>66</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 20/12/2012 10:57:12
<i>Transfer Time</i> <sup>67</sup>	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

<sup>65</sup> This field will be populated when the Contract is deregistered.

<sup>66</sup> This field will be populated when the Contract is terminated by the clearing house.

<sup>67</sup> 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> <sup>68</sup>	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) [in CCP view]</i>	Numeric	###,###,###.## <sup>69</sup>	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>

<sup>68</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>69</sup> 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	###,###,###.## <sup>70</sup>	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> <sup>71</sup>	Numeric	###,###,###.## <sup>72</sup>	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> <sup>73</sup>	Numeric	###,###,###.## <sup>74</sup>	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> <sup>75</sup>	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>  <i>DECLARED The Contract is deregistered from OTC Clear</i>

<sup>70</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>71</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>72</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>73</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>74</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>75</sup> 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 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>
<i>UPI Value</i>	<i>String</i>		<i>UPI value of the Contract</i>	<i>e.g. QZS6L0NCS1FG</i>

### 1.11. 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. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch<sup>76</sup></i>	String		CCP ID of the affiliate/branch	
<i>Fund<sup>77</sup></i>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>

<sup>76</sup> 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)

<sup>77</sup> This field will be empty

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_Traiana</i> <sup>78</sup>	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>
<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>

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## <sup>79</sup>	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	###,###,###.## <sup>80</sup>	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> <sup>81</sup>	Numeric	###,###,###.## <sup>82</sup>	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>	Numeric	###,###,###.## <sup>84</sup>	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. -6,800,000.00</i>

<sup>79</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>80</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>81</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>82</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>84</sup> 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> <sup>83</sup>				
<i>Trade Settle Date Far</i> <sup>85</sup>	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>

<sup>83</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>85</sup> 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>

**1.12. TDRP13 WEB Dly Rejc FXD Trades**

**Report Descriptions:**

**Purpose:**

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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. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch<sup>86</sup></i>	String		CCP ID of the affiliate/branch	

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<sup>86</sup> 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> <sup>87</sup>	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> <sup>88</sup>	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>

<sup>87</sup> This field will be empty

<sup>88</sup> 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>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	###,###,###.## <sup>89</sup>	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH, HKD</i>
<i>Sec Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## <sup>90</sup>	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>

<sup>89</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>90</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Amt Far (FX) [in CCP view]</i> <sup>91</sup>	Numeric	###,###,###.## <sup>92</sup>	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. 1,000,000.00
<i>Sec Amt Far (FX) [in CCP view]</i> <sup>93</sup>	Numeric	###,###,###.## <sup>94</sup>	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> <sup>95</sup>	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013
<i>Trade Status</i>	String		Status of the Contract	<i>REJECTED: 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>

<sup>91</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>92</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>93</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>94</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>95</sup> 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>

### 1.13. 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>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> <sup>96</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i> <sup>97</sup>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
<i>Trade Ref_Traiana</i> <sup>98</sup>	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>

<sup>96</sup> 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)

<sup>97</sup> This field will be empty

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 08/11/2012 14:32
<i>Registration Date</i>	Jdate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	string		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 20150831FXForward123456, 20150831FXSwapN123456
<i>Unique Reference Far<sup>99</sup></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

<sup>99</sup> The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## <sup>100</sup>	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	###,###,###.## <sup>101</sup>	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> <sup>102</sup>	Numeric	###,###,###.## <sup>103</sup>	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. 1,000,000.00</i>

<sup>100</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>101</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>102</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>103</sup> 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> <sup>104</sup>	Numeric	###,###,###.## <sup>105</sup>	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> <sup>106</sup>	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i>                    The Contract is registered with OTC Clear</p> <p><i>PEND_TRF/TRM/DCL:</i>    The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</p>
<i>UPI Value</i>	String		<i>UPI value of the Contract</i>	e.g. QZS6L0NCS1FG

<sup>104</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>105</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>106</sup> The field will not be applicable for Deliverable FX Forward Contract

**1.14. 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
<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<sup>107</sup></i>	String		CCP ID of the affiliate/branch	

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

<sup>108</sup> This field will be empty

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

<sup>110</sup> This field will be populated when the Contract is deregistered.

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

<sup>111</sup> This field will be populated when the Contract is terminated by the clearing house.

<sup>112</sup> This field will be populated when the Contract is transferred by the clearing house.

<sup>113</sup> The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 08/01/2013</i>
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## <sup>114</sup>	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	###,###,###.## <sup>115</sup>	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>

<sup>114</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>115</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

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

<sup>116</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>117</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>118</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>119</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>120</sup> 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>

### 1.15. TDRP16 WEB Dly Regist IRS\_NB

#### **Report Descriptions:**

##### **Purpose:**

This report lists out the status of the Northbound 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 participates in Swap Connect. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Rates Derivatives Contract or Original Northbound Rates Derivatives Transaction with OTC Clear.

##### **Time Available on OASIS:**

On each OTC Clear Northbound Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Northbound Clearing Day 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 Northbound 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/Branch</i> <sup>121</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i> <sup>122</sup>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<b><i>e.g. Swap (i.e. Standard Rate Derivatives Contract)</i></b>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS (i.e. CFETS)</i>

<sup>121</sup> 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)

<sup>122</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR</i> <sup>123</sup>	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. SHCH (Shanghai Clearing House)
<i>Registration Time</i> <sup>124</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 24/10/2012 11:50:15
<i>Deregistration Time</i> <sup>125</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 29/10/2012 11:50:15
<i>Termination Time</i> <sup>126</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 5/11/2012 10:50:15
<i>Transfer Time</i> <sup>127</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 29/11/2012 01:50:15

<sup>123</sup> This field is obsolete

<sup>124</sup> The registration time value for Northbound Contract is an indicative value in this report, SHCH registration time will prevail in case there is discrepancy between OTCC and SHCH record.

<sup>125</sup> This field will be populated when the Contract is deregistered

<sup>126</sup> This field will be populated when the Contract is terminated by the clearing house.

<sup>127</sup> 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	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> <sup>128</sup>	String		Settlement Currency of the Contract	e.g. CNY CNY
<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. CNY CNY

<sup>128</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract



Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Principal</i>	Numeric	###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
<i>Rec Leg Type</i>	String		Receive Leg Type	e.g. Fixed Float
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	e.g. CNY CNY
<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	<b>CLEARED:</b> The Contract is registered with OTC Clear <b>DECLARED:</b> The Contract is deregistered from OTC Clear <b>TERMINATED:</b> The Contract is deregistered from OTC Clear by OTC Clear <b>TRANSFERED:</b> The Contract is deregistered from OTC Clear after going through the transfer process
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_CFETS</i>	String		Trade ID of CFETS for the bilateral trade	e.g. 1234567
<i>Trade Ref_SHCH</i>	String		Trade ID of SHCH for the novated trade	e.g. 1234567
<i>UPI Value</i>	String		UPI value of the Contract	e.g. QZXP7C0W7T85

### 1.16. *TDRP17 WEB Dly Pend IRS Trades\_NB*

#### **Report Descriptions:**

##### **Purpose:**

This report lists out the Northbound 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 Northbound Transaction will be put on “pending” status with OTC Clear. Clearing Member participates in Swap Connect can reconcile their registration / deregistration activities and follow-up any outstanding Northbound Rates Derivatives Contract or Original Northbound Rates Derivatives Transaction with OTC Clear.

##### **Time Available on OASIS:**

On each OTC Clear Northbound Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Northbound Clearing Day 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 Northbound 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/Branch<sup>129</sup></i>	String		CCP ID of the affiliate/branch	
<i>Fund<sup>130</sup></i>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS (i.e.CFETS)</i>
<i>Trade Ref_HKTR<sup>131</sup></i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

<sup>129</sup> 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)

<sup>130</sup> This field will be empty

<sup>131</sup> This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. SHCH (Shanghai Clearing House)
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 23/10/2012 16:07
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 140320
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settle Currency</i> <sup>132</sup>	String		Settlement Currency of the Contract	e.g. CNY CNY
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float

<sup>132</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. CNY CNY
<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. CNY CNY
<i>Rec Leg Principal</i>	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
<i>Trade Status</i>	String		Status of the Contract	<p><i>WAIT_MARGIN:</i> The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.</p> <p><i>PROCESSING:</i> The transaction is in margin process pending to be registered.</p> <p><i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.</p>

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>VAILDATED_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILDATED_TERM</i> This is an interim status where the system is processing a deregistration of a Contract.</p> <p><i>VAILDATED_TRF</i> This is an interim status where the system is processing a deregistration of a Contract.</p> <p><i>PENDING_CHECK</i> This is an interim status where the system is processing a registration request of a transaction or a deregistration request submitted for a Contract.</p> <p><i>PENDING_VERIFY</i> This is an interim status where the system is processing a registration request of a transaction or a deregistration request submitted for a Contract.</p>

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>WAIT_SCH</i> <i>This is an interim status where the interoperable CCP is processing the registration request submitted for a Contract.</i>
<i>Original Trade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	<i>e.g. 1234567</i>
<i>Trade Ref_CFETS</i>	String		Trade ID of CFETS for the bilateral trade	<i>e.g. 1234567</i>
<i>Trade Ref SHCH</i>	String		Trade ID of SHCH for the bilateral trade	<i>e.g. 1234567</i>

**1.17. TDRP18 WEB Dly Rejc IRS Trades\_NB**

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**Report Descriptions:**

**Purpose:**

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This report lists the Original Northbound Rates Derivatives Transaction or Northbound 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 Northbound Clearing Day immediately following the day on which such “pending” Original Northbound Transaction satisfies the applicable product eligibility requirements. Clearing Member participates in Swap Connect can reconcile their registration / deregistration activities and follow-up any outstanding Northbound Rates Derivatives Contract or Original Northbound Rates Derivatives Transaction with OTC Clear.

**Time Available on OASIS:**

On each OTC Clear Northbound 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 Northbound 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/Branch</i> <sup>133</sup>	String		CCP ID of the affiliate/branch	

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<sup>133</sup> 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> <sup>134</sup>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS (i.e. CFETS)</i>
<i>Trade Ref_HKTR</i> <sup>135</sup>	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. SHCH (Shanghai Clearing House)</i>
<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>

<sup>134</sup> This field will be empty

<sup>135</sup> This field is obsolete

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 <sup>136</sup>	String		Settlement Currency of the Contract	e.g. CNY CNY
Pay Leg Type	String		Pay Leg Type	e.g. Fixed Float
Pay Leg Principal Ccy	String		Currency of the Pay Leg	e.g. CNY CNY
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. CNY CNY

<sup>136</sup> 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 Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567
<i>Trade Ref_CFETS</i>	String		Trade ID of CFETS for the bilateral trade	e.g. 1234567
<i>Trade Ref_SHCH</i>	String		Trade ID of SHCH for the bilateral trade	e.g. 1234567

**1.18. TDRP19 WEB Open IRS Trades\_NB**

**Report Descriptions:**

**Purpose:**

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

**Time Available on OASIS:**

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

**Frequency:**

Daily on each OTC Clear Northbound 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<sup>137</sup></i>	String		CCP ID of the affiliate/branch	
<i>Fund<sup>138</sup></i>	String		CCP ID of the fund	

<sup>137</sup> 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)

<sup>138</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS (i.e. CFETS)</i>
<i>Trade Ref_HKTR<sup>139</sup></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. SHCH (Shanghai Clearing House)</i>
<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>

<sup>139</sup> This field is obsolete

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. 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>Settlement Currency<sup>140</sup></i>	String		Settlement Currency of the Contract	<i>e.g. CNY</i> CNY
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed</i> Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. CNY</i> CNY
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	<i>e.g. 1,000,000.00</i>

<sup>140</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Fixed Rate</i>	Numeric	##.#####	Fixed Rate of the Pay Leg	e.g. 1.12345
<i>Pay Leg Rate Index Spread</i>	Numeric	##.#####	Floating Rate Spread of the Pay Leg	e.g. 1.12345
<i>Pay Leg Floating Rate<sup>141</sup></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),
<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

<sup>141</sup> 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 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. CNY</i> <i>CNY</i>
<i>Rec Leg Principal</i>	Numeric	##,###,###.##	Notional of the Receive Leg Principal	<i>e.g. 6,200,000.00</i>
<i>Rec Leg Fixed Rate</i>	Numeric	##.#####	Fixed Rate of the Receive Leg	<i>e.g. 1.12345</i>
<i>Rec Leg Rate Index Spread</i>	Numeric	##.#####	Floating Rate Spread of the Receive Leg	<i>e.g. 1.12345</i>
<i>RecLeg Floating Rate<sup>142</sup></i>	String		Floating Rate Option of the Receive 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>

<sup>142</sup> 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 DayCount</i>	String		Day Count Fraction of the Receive Leg	e.g. 30/360 = 30/360,  ACT/360 = Act/360, ACT/ACT = Act/Act, ACT/365 = Act/365 (Fixed), 30E*/360 = 30E/360, 30E/360 = 30E/360 (ISDA),
<i>Rec Leg Payment Bus Day Convention</i>	String		Business Day Convention of the Receive Leg	e.g. MOD_FOLLOW= Modified Following,  FOLLOWING= Following, PRECEDING= Preceding
<i>Rec Leg Payment Frequency</i>	String		Payment Frequency of the Receive Leg	e.g. MTH= Monthly,  QTR= Quarterly, SA= Semi-Annually, PA= Annually ZC= Zero Coupon
<i>Trade Status</i>	String		Status of the Contract	CLEARED:                   The Contract is registered with OTC Clear  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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_CFETS</i>	String		Trade ID of CFETS for the bilateral trade	<i>e.g. 1234567</i>
<i>Trade Ref_SHCH</i>	String		Trade ID of SHCH for the bilateral trade	<i>e.g. 1234567</i>
<i>UPI Value</i>	String		UPI value of the Contract	<i>e.g. QZXP7C0W7T85</i>

**1.19. TDRP20 WEB Month Regis IRS\_NB**

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**Report Descriptions:**

**Purpose:**

This report lists all the Northbound 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 participates in Swap Connect. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Northbound Rates Derivatives Contract or Original Northbound Rates Derivatives Transaction with OTC Clear.

**Time Available on OASIS:**

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

**Frequency:**

Monthly on the last OTC Clear Northbound 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/Branch<sup>143</sup></i>	String		CCP ID of the affiliate/branch	
<i>Fund<sup>144</sup></i>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS (i.e. CFETS)</i>

<sup>143</sup> 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)

<sup>144</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR</i> <sup>145</sup>	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. SHCH (Shanghai Clearing House)
<i>Registration Date</i>	DisplayDatetime	DD/MM/YYYY	Registration Date of the Contract	e.g. 24/10/2012
<i>Deregistration Date</i> <sup>146</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 27/10/2012 11:30:11
<i>Termination Date</i> <sup>147</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 27/10/2012 14:30:11
<i>Transfer Date</i> <sup>148</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 29/10/2012 10:30:12

<sup>145</sup> This field is obsolete

<sup>146</sup> This field will be populated when the Contract is deregistered.

<sup>147</sup> This field will be populated when the Contract is terminated by the clearing house.

<sup>148</sup> 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> <sup>149</sup>	String		Settlement Currency of the Contract	<i>e.g. CNY</i> <i>CNY</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. CNY</i> <i>CNY</i>

<sup>149</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

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

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

## 2. Trade Report for Client Position Account

### 2.0. *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> <sup>150</sup>	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> <sup>151</sup>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

<sup>150</sup> This field will be empty

<sup>151</sup> This field is obsolete



Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260470
<i>Original Cpty</i> <sup>152</sup>	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> <sup>153</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 08/11/2012 10:57:12
<i>Termination Time</i> <sup>154</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 20/12/2012 10:57:12
<i>Transfer Time</i> <sup>155</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 22/12/2012 10:13:12
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831FXNDF123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012

<sup>152</sup> This field will be empty

<sup>153</sup> This field will be populated when the Contract is deregistered.

<sup>154</sup> This field will be populated when the Contract is terminated by the clearing house.

<sup>155</sup> This field will be populated when the Contract is transferred by the clearing house.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>FX Reset Date</i>	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	e.g. 06/01/2013
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
<i>Settlement Rate Options</i>	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	e.g. KRW02 CNY01, TWD03, INR01
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
<i>Prim Cur (FX)</i>	String		Primary Currency	USD
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## <sup>156</sup>	Primary Currency Amount	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	String		Secondary Currency	e.g. KRW TWD, INR, CNY
<i>Sec Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## <sup>157</sup>	Secondary Currency Amount	e.g. 1,080,000,000.00

<sup>156</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>157</sup> Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent “selling” the currency while a positive amount represent “buying”

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

**2.1. 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> <small><sup>158</sup></small>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (i.e. Standard Rate Derivatives Contract)</i>  <i>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>

<sup>158</sup> This field will be empty

<i>Trade Ref_HKTR</i> <sup>159</sup>	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> <sup>160</sup>	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> <sup>161</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 29/10/2012 11:50:15
<i>Termination Time</i> <sup>162</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 5/11/2012 10:50:15
<i>Transfer Time</i> <sup>163</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 29/11/2012 01:50:15

<sup>159</sup> This field is obsolete

<sup>160</sup> This field will be empty

<sup>161</sup> This field will be populated when the Contract is deregistered

<sup>162</sup> This field will be populated when the Contract is terminated by the clearing house.

<sup>163</sup> This field will be populated when the Contract is transferred by the clearing house

<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settle Currency<sup>164</sup></i>	String		Settlement Currency of the Contract	e.g. USD HKD, EUR, CNH
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. USD HKD, EUR, CNY, CNH, INR, KRW, THB, TWD
<i>Pay Leg Principal</i>	Numeric	###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00

<sup>164</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

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

**2.2. 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> <sup>165</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>

<sup>165</sup> 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_HKTR<sup>166</sup></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<sup>167</sup></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>

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<sup>166</sup> This field is obsolete

<sup>167</sup> 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 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	###,###,###.## <sup>168</sup>	Primary Currency Amount	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency	<i>e.g. KRW CNY, INR, TWD</i>
<i>Sec Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## <sup>169</sup>	Secondary Currency Amount	<i>e.g. 1,080,000,000.00</i>

<sup>168</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>169</sup> 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><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>

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

**2.3. 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/Branch<sup>170</sup></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>

<sup>170</sup> 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_HKTR</i> <sup>171</sup>	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> <sup>172</sup>	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>

<sup>171</sup> This field is obsolete

<sup>172</sup> 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> <sup>173</sup>	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

<sup>173</sup> 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>VAILDATED_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILDATED_TERM</i> This is an interim status where the system is processing a deregistration of a Contract.</p>



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

**2.4. 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> <small><sup>174</sup></small>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>

<sup>174</sup> 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> <sup>175</sup>	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> <sup>176</sup>	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>

<sup>175</sup> This field is obsolete

<sup>176</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date	e.g. 16/12/2012
<i>Settlement Rate Options</i>	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	e.g. KRW02 CNY01, TWD03, INR01
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
<i>Prim Cur (FX)</i>	String		Primary Currency	USD
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## <sup>177</sup>	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	###,###,###.## <sup>178</sup>	Secondary Currency Amount	e.g. 1,080,000,000.00

<sup>177</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>178</sup> Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent “selling” the currency while a positive amount represent “buying”

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

**2.5. 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/Branch<sup>179</sup></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>

<sup>179</sup> 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_HKTR<sup>180</sup></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<sup>181</sup></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>

<sup>180</sup> This field is obsolete

<sup>181</sup> 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<sup>182</sup></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, 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 Float</i>
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	<i>e.g. CNH HKD, EUR, USD, CNY, INR, KRW, THB, TWD</i>

<sup>182</sup> 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 Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567

## 2.6. [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> <sup>183</sup>	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>

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<sup>183</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR</i> <sup>184</sup>	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> <sup>185</sup>	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

<sup>184</sup> This field is obsolete

<sup>185</sup> 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 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	###,###,###,###.## <sup>186</sup>	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	###,###,###,###.## <sup>187</sup>	Secondary Currency Amount	<i>e.g. 1,080,000,000.00</i>

<sup>186</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>187</sup> 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
<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>PEND_TRF/TRM/DCL:</i>      <i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i></p>

## 2.7. *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<sup>188</sup></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>
<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<sup>189</sup></i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

<sup>188</sup> This field will be empty

<sup>189</sup> 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> <sup>190</sup>	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>
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>

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<sup>190</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Settlement Currency</i> <sup>191</sup>	String		Settlement Currency of the Contract	e.g. <i>USD</i> <i>CNH, HKD, EUR</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>CNH, CNY, HKD, EUR, 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>Pay Leg Fixed Rate</i>	Numeric	#.#####	Fixed Rate of the Pay Leg	e.g. <i>1.12345</i>
<i>Pay Leg Rate Index Spread</i>	Numeric	#.#####	Floating Rate Spread of the Pay Leg	e.g. <i>1.12345</i>
<i>Pay Leg Floating Rate</i> <sup>192</sup>	String		Floating Rate Option of the Pay Leg	( <i>Currency/Rate Index/Rate Index Tenor/Rate Index Source</i> ), e.g. <i>HKD/HIBOR/3M/HKAB,</i> <i>CNY/CNREPOFIX=CFXS/1W/Reuters</i>
<i>Pay Leg DayCount</i>	String		Day Count Fraction of the Pay Leg	e.g. <i>30/360 = 30/360,</i> <i>ACT/360 = Act/360,</i>

<sup>191</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<sup>192</sup> Member should refer to the HKEx website for the list of Floating Rate Options.



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

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> <sup>193</sup>	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

<sup>193</sup> Member should refer to the HKEx website for the list of Floating Rate Options.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i>            <i>The Contract is registered with OTC Clear</i></p> <p><i>PEND_TRF/TRM/DCL:</i>   <i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i></p>
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	<i>e.g. 1234567</i>
<i>Pay Leg Fixing Days</i>	Integer		Number of fixing days lag of the Pay Leg	<i>e.g. 0 for USD-SOFR-OIS Compund</i>
<i>Pay Leg Fixing Business Day Calendar</i>	String		Fixing Centre of the Pay Leg	<i>e.g. [BMAU] for USD-SOFR-OIS Compund</i>
<i>Pay Leg Fixing Convention</i>	String		Fixing Convention of the Pay Leg	<i>e.g. Bus = Business Day</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Cmp Cut Off Bus/Cal</i>	String		Compounding convention of the Pay Leg	<i>e.g. Bus = Business Day, Cal = Calendar Day</i>
<i>Pay Leg Cmp Cut Off Days</i>	Integer		Number of days lag for the Compounding convention of the Pay Leg	<i>e.g. 5</i>
<i>Pay Leg Cut Off Holidays</i>	String		Centres for Compounding convention of the Pay Leg	<i>e.g. HKG,</i>
<i>Pay is Observation Period Shift</i>	String		Observation Period Shift of Pay Leg	<i>e.g. TRUE / FALSE</i>
<i>Rec Leg Fixing Days</i>	String		Number of fixing days lag of the Receive Leg	<i>e.g. 0 for USD-SOFR-OIS Compund</i>
<i>Rec Leg Fixing Business Day Calendar</i>	String		Fixing Centre of the Receive Leg	<i>e.g. [BMAU] for USD-SOFR-OIS Compund</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Fixing Convention</i>	String		Fixing Convention of the Receive Leg	<i>e.g. Bus = Business Day</i>
<i>Rec Leg Cmp Cut Off Bus/Cal</i>	String		Compounding convention of the Receive Leg	<i>e.g. Bus = Business Day, Cal = Calendar Day</i>
<i>Rec Leg Cmp Cut Off Days</i>	String		Number of days lag for the Compounding convention of the Receive Leg	<i>e.g. 5</i>
<i>Rec Leg Cut Off Holidays</i>	String		Centres for Compounding convention of the Receive Leg	<i>e.g. HKG,</i>
<i>Rec is Observation Period Shift</i>	String		Observation Period Shift of Receive Leg	<i>e.g. TRUE / FALSE</i>

**2.8. 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/Branch<sup>194</sup></i>	String		CCP ID of the affiliate/branch	

<sup>194</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>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<sup>195</sup></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<sup>196</sup></i>	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>

<sup>195</sup> This field is obsolete

<sup>196</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Deregistration Date</i> <sup>197</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 08/11/2012 15:22:16
<i>Termination Date</i> <sup>198</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 08/14/2012 11:50:19
<i>Transfer Date</i> <sup>199</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 08/11/2012 12:50:24
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831FXNDF123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
<i>FX Reset Date</i>	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	e.g. 06/01/2013
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013

<sup>197</sup> This field will be populated when the Contract is deregistered.

<sup>198</sup> This field will be populated when the Contract is terminated by the clearing house.

<sup>199</sup> This field will be populated when the Contract is transferred by the clearing house.



Field	Data Type	Format	Descriptions	Example / Possible Values
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	e.g. <i>KRW02</i> <i>CNY01, TWD03, INR01</i>
Forward Rate	Numeric	###,###.####	Forward Rate	e.g. <i>1,080.0000</i>
Prim Cur (FX)	String		Primary Currency	<i>USD</i>
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## <sup>200</sup>	Primary Currency Amount	e.g. <i>-1,000,000.00</i>
Sec Cur (FX)	String		Secondary Currency	e.g. <i>KRW</i> <i>TWD, INR, CNY</i>
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## <sup>201</sup>	Secondary Currency Amount	e.g. <i>1,080,000,000.00</i>
Settlement Currency (FX)	String		The settlement currency of the contract	<i>USD</i>

<sup>200</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>201</sup> Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent “selling” the currency while a positive amount represent “buying”

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

## 2.9. [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>
<i>Affiliate/Branch<sup>202</sup></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>

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<sup>202</sup> 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	e.g. MW (i.e. MarkitWire)
<i>Trade Ref_HKTR</i> <sup>203</sup>	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> <sup>204</sup>	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> <sup>205</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 27/10/2012 11:30:11
<i>Termination Date</i> <sup>206</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 27/10/2012 14:30:11

<sup>203</sup> This field is obsolete

<sup>204</sup> This field will be empty

<sup>205</sup> This field will be populated when the Contract is deregistered.

<sup>206</sup> 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> <sup>207</sup>	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
<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> <sup>208</sup>	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

<sup>207</sup> This field will be populated when the Contract is transferred by the clearing house.

<sup>208</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Principal 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><b>CLEARED:</b> The Contract is registered with OTC Clear</p> <p><b>DECLARED</b> The Contract is deregistered with OTC Clear</p> <p><b>TERMINATED:</b> The Contract is deregistered with OTC Clear</p> <p><b>TRANSFERED:</b> The Contract is deregistered from OTC Clear after going through the transfer process</p>

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>The Contract is registered with OTC PEND_TRF/TRM/DCL: 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>

## 2.10. *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><sup>209</sup></small>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. 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> <sup>210</sup>	String		Trade ID of Traiana	<i>e.g. 18262416</i>
<i>Original Cpty</i> <sup>211</sup>	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>

<sup>209</sup> This field will be empty

<sup>210</sup> For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

<sup>211</sup> This field will be empty



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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Deregistration Time</i> <sup>212</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 08/11/2012 10:57:12
<i>Termination Time</i> <sup>213</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 20/12/2012 10:57:12
<i>Transfer Time</i> <sup>214</sup>	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> <sup>215</sup>	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

<sup>212</sup> This field will be populated when the Contract is deregistered.

<sup>213</sup> This field will be populated when the Contract is terminated by the clearing house.

<sup>214</sup> This field will be populated when the Contract is transferred by the clearing house.

<sup>215</sup> 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>	Date	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) [in CCP view]</i>	Numeric	###,###,###.## <sup>216</sup>	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

<sup>216</sup> 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	###,###,###.## <sup>217</sup>	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> <sup>218</sup>	Numeric	###,###,###.## <sup>219</sup>	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> <sup>220</sup>	Numeric	###,###,###.## <sup>221</sup>	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> <sup>222</sup>	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>

<sup>217</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>218</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>219</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>220</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>221</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>222</sup> 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>

## 2.11. *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> <sup>223</sup>	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> <sup>224</sup>	String		Trade ID of Traiana	<i>e.g. 18262416</i>

<sup>223</sup> This field will be empty

<sup>224</sup> 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> <sup>225</sup>	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>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>

<sup>225</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## <sup>226</sup>	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	###,###,###.## <sup>227</sup>	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> <sup>228</sup>	Numeric	###,###,###.## <sup>229</sup>	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. 1,000,000.00</i>

<sup>226</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>227</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>228</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>229</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Amt Far (FX) [in CCP view]</i> <sup>230</sup>	Numeric	###,###,###.## <sup>231</sup>	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> <sup>232</sup>	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>

<sup>230</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>231</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>232</sup> 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>VAILDATED_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILDATED_TERM</i> This is an interim status where the system is processing a deregistration of a Contract.</p> <p><i>VAILDATED_TRF</i> This is an interim status where the system is processing a deregistration of a Contract.</p>

**2.12. 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><sup>233</sup></small>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>

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<sup>233</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Product Type</i>	String		Product Type	e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	HKEXGTI (i.e. Traiana)
<i>Trade Ref_Traiana</i> <sup>234</sup>	String		Trade ID of Traiana	e.g. 18262416
<i>Original Cpty</i> <sup>235</sup>	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

<sup>234</sup> For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

<sup>235</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date 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	###,###,###.## <sup>236</sup>	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>

<sup>236</sup> 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	###,###,###.## <sup>237</sup>	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> <sup>238</sup>	Numeric	###,###,###.## <sup>239</sup>	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> <sup>240</sup>	Numeric	###,###,###.## <sup>241</sup>	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> <sup>242</sup>	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013

<sup>237</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>238</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>239</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>240</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>241</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>242</sup> 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> <i>The transaction does not pass the eligibility checks or the margin process</i>  <i>REMOVED</i> <i>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>

### 2.13. 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:**

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> <sup>243</sup>	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> <sup>244</sup>	String		Trade ID of Traiana	<i>e.g. 18262416</i>

<sup>243</sup> This field will be empty

<sup>244</sup> 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> <sup>245</sup>	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> <sup>246</sup>	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

<sup>245</sup> This field will be empty

<sup>246</sup> The field will not be applicable for Deliverable FX Forward Contract



Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 08/01/2013</i>
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## <sup>247</sup>	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>

<sup>247</sup> 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	###,###,###.## <sup>248</sup>	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> <sup>249</sup>	Numeric	###,###,###.## <sup>250</sup>	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> <sup>251</sup>	Numeric	###,###,###.## <sup>252</sup>	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> <sup>253</sup>	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	<i>e.g. 12/12/2013</i>

<sup>248</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>249</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>250</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>251</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>252</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>253</sup> 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>

#### 2.14. 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:**

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<sup>254</sup></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. 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<sup>255</sup></i>	String		Trade ID of Traiana	<i>e.g. 18262416</i>

<sup>254</sup> This field will be empty

<sup>255</sup> 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> <sup>256</sup>	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> <sup>257</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 08/11/2012 15:22:16
<i>Termination Date</i> <sup>258</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 08/14/2012 11:50:19
<i>Transfer Date</i> <sup>259</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 08/11/2012 12:50:24
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR of the near leg of a Deliverable Swap Contract or a Deliverable FX Forward Contract	e.g. 20150831FXForward123456, 20150831FXSwapN123456

<sup>256</sup> This field will be empty

<sup>257</sup> This field will be populated when the Contract is deregistered.

<sup>258</sup> This field will be populated when the Contract is terminated by the clearing house.

<sup>259</sup> This field will be populated when the Contract is transferred by the clearing house.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Unique Reference Far<sup>260</sup></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>
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## <sup>261</sup>	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>

<sup>260</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>261</sup> 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,</i> <i>HKD</i>
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## <sup>262</sup>	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> <sup>263</sup>	Numeric	###,###,###.## <sup>264</sup>	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> <sup>265</sup>	Numeric	###,###,###.## <sup>266</sup>	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. -6,800,000.00</i>

<sup>262</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>263</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>264</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>265</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>266</sup> 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</i> <i>Far</i> <sup>267</sup>	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i> The Contract is registered with OTC Clear</p> <p><i>DECLARED:</i> The Contract is deregistered with OTC Clear</p> <p><i>TERMINATED:</i> The Contract is deregistered with OTC Clear</p> <p><i>TRANSFERED:</i> The Contract is deregistered from OTC Clear after going through the transfer process</p> <p><i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</p>

<sup>267</sup> The field will not be applicable for Deliverable FX Forward Contract



**2.15. TDRP16\_C WEB Dly Regist IRS\_NB\_C**

**Report Descriptions:**

**Purpose:**

This report lists out the status of the Northbound 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 participates in Swap Connect. Clearing Member can reconcile their registration / deregistration outstanding Northbound Rates Derivatives Contract or Original Northbound Rates Derivatives Transaction with OTC Clear.

**Time Available on OASIS:**

On each OTC Clear Northbound Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Northbound 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 Northbound 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<sup>268</sup></i>	String		CCP ID of the affiliate/branch	

<sup>268</sup> This field will be empty

<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>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS (i.e. CFETS)</i>
<i>Trade Ref_HKTR<sup>269</sup></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<sup>270</sup></i>	String		Counterparty of the Original Transaction	

<sup>269</sup> This field is obsolete

<sup>270</sup> This field will be empty

<i>Registration Time</i> <sup>271e</sup>	DisplayDatetim e	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 24/10/2012 11:50:15
<i>Deregistration Time</i> <sup>272</sup>	DisplayDatetim e	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 29/10/2012 11:50:15
<i>Termination Time</i> <sup>273</sup>	DisplayDatetim e	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 5/11/2012 10:50:15
<i>Transfer Time</i> <sup>274</sup>	DisplayDatetim e	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

<sup>271</sup> The registration time value for Northbound Contract is an indicative value in this report, SHCH registration time will prevail in case there is discrepancy between OTCC and SHCH record.

<sup>272</sup> This field will be populated when the Contract is deregistered

<sup>273</sup> This field will be populated when the Contract is terminated by the clearing house.

<sup>274</sup> This field will be populated when the Contract is transferred by the clearing house

<i>Settle Currency</i> <sup>275</sup>	String		Settlement Currency of the Contract	e.g. CNY CNY
<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. CNY CNY
<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. CNY CNY
<i>Rec Leg Principal</i>	Numeric	###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
<i>Trade Status</i>	String		Status of the Contract	CLEARED: The Contract is registered with OTC Clear

<sup>275</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

				<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>	<i>String</i>		Trade ID of MW for the bilateral trade	<i>e.g. 1234567</i>
<i>Trade Ref_CFETS</i>	<i>String</i>		Trade ID of CFETS for the bilateral trade	<i>e.g. 1234567</i>
<i>Trade Ref_SHCH</i>	<i>String</i>		Trade ID of SHCH for the novated trade	<i>e.g. 1234567</i>

**2.16. TDRP17\_C WEB Dly Pend IRS Trades\_NB\_C**

**Report Descriptions:**

**Purpose:**

This report lists out the Northbound 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 Northbound Transaction will be put on “pending” status with OTC Clear. Clearing Member participate in Swap Connect can reconcile their registration / deregistration activities and follow-up any outstanding Northbound Rates Derivatives Contract or Original Northbound Rates Derivatives Transaction with OTC Clear.

**Time Available on OASIS:**

On each OTC Clear Northbound Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC Clear Northbound 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 Northbound 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<sup>276</sup></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>

<sup>276</sup> 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	e.g. <i>CFETS (i.e. CFETS)</i>
<i>Trade Ref_HKTR<sup>277</sup></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<sup>278</sup></i>	String		Counterparty of the Original Transaction	
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. <i>23/10/2012 16:07</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. <i>140320</i>
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. <i>24/10/2012</i>
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. <i>26/10/2012</i>

<sup>277</sup> This field is obsolete

<sup>278</sup> 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> <sup>279</sup>	String		Settlement Currency of the Contract	e.g. CNY CNY
<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. CNY CNY
<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. CNY CNY

<sup>279</sup> 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	<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>

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_CFETS</i>	String		Trade ID of CFETS for the bilateral trade	<i>e.g. 1234567</i>
<i>Trade Ref_SHCH</i>	String		Trade ID of SHCH for the novated trade	<i>e.g. 1234567</i>

**2.18. TDRP18\_C WEB Dly Rejc IRS Trades\_NB\_C**

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**Report Descriptions:**

**Purpose:**

This report lists the Original Northbound Rates Derivatives Transaction or Northbound 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 Northbound Transaction satisfies the applicable product eligibility requirements. Clearing Member participate in Swap Connect can reconcile their registration / deregistration activities and follow-up any outstanding Northbound Rates Derivatives Contract or Original Northbound Rates Derivatives Transaction with OTC Clear.

**Time Available on OASIS:**

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

**Frequency:**

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On an hourly basis during 08:30 to 19:00 hours Hong Kong time on each OTC Clear Northbound 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<sup>280</sup></i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUNDS</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS (i.e. CFETS)</i>

<sup>280</sup> This field will be empty

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR<sup>281</sup></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<sup>282</sup></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>
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>

<sup>281</sup> This field is obsolete

<sup>282</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Settlement Currency</i> <sup>283</sup>	String		Settlement Currency of the Contract	e.g. CNY CNY
<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. CNY CNY
<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. CNY CNY
<i>Rec Leg Principal</i>	Numeric	###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00

<sup>283</sup> 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	<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>
Rejection Reason	String		Reason for the trade in rejected or removed status	<i>e.g. Trade not processed, short of margin</i>
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	<i>e.g. 1234567</i>
Trade Ref_CFETS	String		Trade ID of CFETS for the bilateral trade	<i>e.g. 1234567</i>
Trade Ref_SHCH	String		Trade ID of SHCH for the novated trade	<i>e.g. 1234567</i>

**2.19. TDRP19\_C WEB Open IRS Trades\_NB\_C**

**Report Descriptions:**

**Purpose:**

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

**Time Available on OASIS:**

V9.24 Jan 2024

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

**Frequency:**

Daily on each OTC Clear Northbound 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<sup>284</sup></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>

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<sup>284</sup> This field will be empty



V9.24 Jan 2024

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. CFETS (i.e. CFETS)</i>
<i>Trade Ref_HKTR<sup>285</sup></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<sup>286</sup></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 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>

<sup>285</sup> This field is obsolete

<sup>286</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settlement Currency<sup>287</sup></i>	String		Settlement Currency of the Contract	e.g. CNY CNY
<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. CNY CNY
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
<i>Pay Leg Fixed Rate</i>	Numeric	#####	Fixed Rate of the Pay Leg	e.g. 1.12345

<sup>287</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Rate Index Spread</i>	Numeric	#.#####	Floating Rate Spread of the Pay Leg	e.g. 1.12345
<i>Pay Leg Floating Rate<sup>288</sup></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),
<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

<sup>288</sup> 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 Principal Ccy</i>	String		Currency of the Receive Leg	e.g. CNY CNY
<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>Rec Leg Floating Rate<sup>289</sup></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),

<sup>289</sup> 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 Bus Day Convention</i>	String		Business Day Convention of the Receive Leg	e.g. MOD_FOLLOW= Modified Following, FOLLOWING= Following, PRECEDING= Preceding
<i>Rec Leg Payment Frequency</i>	String		Payment Frequency of the Receive Leg	e.g. MTH= Monthly, QTR= Quarterly, SA= Semi-Annually, PA= Annually ZC= Zero Coupon
<i>Trade Status</i>	String		Status of the Contract	CLEARED:                    The Contract is registered with OTC Clear
				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
<i>Trade Ref_CFETS</i>	String		Trade ID of CFETS for the bilateral trade	e.g. 1234567

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_SHCH</i>	String		Trade ID of SHCH for the novated trade	<i>e.g. 1234567</i>

**2.20. TDRP20\_C WEB Month Regis IRS\_NB\_C**

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**Report Descriptions:**

**Purpose:**

This report lists all the Northbound 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 participate in Swap Connect. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Northbound Rates Derivatives Contract or Original Northbound Rates Derivatives Transaction with OTC Clear.

**Time Available on OASIS:**

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

**Frequency:**

Monthly on the last OTC Clear Northbound 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/Branch</i> <sup>290</sup>	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>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS (i.e. CFETS)</i>
<i>Trade Ref_HKTR</i> <sup>291</sup>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

<sup>290</sup> This field will be empty

<sup>291</sup> 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> <sup>292</sup>	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> <sup>293</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 27/10/2012 11:30:11
<i>Termination Date</i> <sup>294</sup>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 27/10/2012 14:30:11
<i>Transfer Date</i> <sup>295</sup>	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

<sup>292</sup> This field will be empty

<sup>293</sup> This field will be populated when the Contract is deregistered.

<sup>294</sup> This field will be populated when the Contract is terminated by the clearing house.

<sup>295</sup> This field will be populated when the Contract is transferred by the clearing house.



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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settle Currency<sup>296</sup></i>	String		Settlement Currency of the Contract	e.g. CNY CNY
<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. CNY CNY
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00

<sup>296</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Type</i>	String		Receive Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	<i>e.g. CNY</i> <i>CNY</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:</i> <i>The Contract is registered with OTC Clear</i>
				<i>DECLEARED</i> <i>The Contract is deregistered with OTC Clear</i>
<i>Trade Status</i>	String		Status of the Contract	<i>TERMINATED:</i> <i>The Contract is deregistered with OTC Clear</i>
				<i>TRANSFERED:</i> <i>The Contract is deregistered from OTC Clear after going through the transfer process</i>
				<i>PEND_TRF/TRM/DCL:</i> <i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i>
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	<i>e.g. 1234567</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_CFETS</i>	String		Trade ID of CFETS for the bilateral trade	<i>e.g. 1234567</i>
<i>Trade Ref_SHCH</i>	String		Trade ID of SHCH for the novated trade	<i>e.g. 1234567</i>

### 3. Settlement Reports for House Position Account

#### 3.0. 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
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</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>VARIATION_MARGIN: End-of-day variation margin requirement</i> <i>CASHFLOW Consideration and Additional payments from the contract</i> <i>INTEREST: Price Alignment Interest or Coupon from Non-cash Collaterals</i> <i>PRINCIPAL Notional Exchange from the contract</i> <i>FEES: Fee</i> <i>COMPRESSION_CASH_SETTLEMENT Unwind Proposal payments for compression cycle</i>
<i>Payment sub-type</i>	String		Further classification on the type of payment	<i>SimpleTransfer Settlements related to registered contracts</i> <i>Bond Settlements related to non-cash collaterals</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	e.g. RECEIPT  PAYMENT
<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
<i>Ccy Pair</i> <sup>297</sup>	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> <sup>298</sup>	Numeric	###,###,###.##	Amount to be settle	e.g. 60,123.45

<sup>297</sup> The field will only be applicable for Notional Exchange

<sup>298</sup> 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"

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Settle Method</i> <sup>299</sup>				
<i>Split ID</i> <sup>300</sup>				

### 3.1. *STRP02 WEB Settle Details FXNDF*

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#### **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:**

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<sup>299</sup> This field will be empty

<sup>300</sup> This field will be empty

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/Branch</i> <sup>301</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i> <sup>302</sup>	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> <sup>303</sup>	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>

<sup>301</sup> 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)

<sup>302</sup> This field will be empty

<sup>303</sup> This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
<i>Registration Date</i>	Jdate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
<i>Prim Cur (FX)</i>	String		Primary Currency	USD
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## <sup>304</sup>	Primary Currency Amount	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	String		Secondary Currency	e.g. KRW TWD, INR, CNY

<sup>304</sup> 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	###,###,###.## <sup>305</sup>	Secondary Currency Amount	e.g. 1,080,000,000.00
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i> The Contract is registered with OTC Clear</p> <p><i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</p> <p><i>DECLERED</i> The Contract is deregistered from OTC Clear</p> <p><i>TRANSFERED</i> The Contract is deregistered from OTC Clear after going through the transfer process</p> <p><i>TERMINATED</i> The Contract is deregistered from OTC Clear</p>
<i>Term/Trf/Deregistration Date</i> <sup>306</sup>	Jdate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declear Date	e.g. 19/112012 15:11:32
<i>Posting Date</i>	Jdate	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/112012

<sup>305</sup> 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”

<sup>306</sup> Populated only when the contract is DECLERED, TRANSFERED or TERMINATED; the time figure presented in this field is only indicative, for the exact time, please refer to the relevant trade report.

Field	Data Type	Format	Descriptions	Example / Possible Values
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
VM <sup>307</sup>	Numeric	###,###,###.##	Variation margin amount	e.g. 20,000.00
VM Value Date	Jdate	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
Settlement Currency	String		The settlement currency of the contract	USD
Settlement Amount <sup>308</sup>	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

### 3.2. STRP03 WEB Settle Details IRS

#### Report Descriptions:

<sup>307</sup> 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

<sup>308</sup> A positive figure means a receipt and a negative figures means a payment

**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.

**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. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch<sup>309</sup></i>	String		CCP ID of the affiliate/branch	

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<sup>309</sup> 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> <sup>310</sup>	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>
<i>Trade Ref_HKTR</i> <sup>311</sup>	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>

<sup>310</sup> This field will be empty

<sup>311</sup> This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<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>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

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	<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 pending 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>
<i>Term/Trf/Deregistration Date</i> <sup>312</sup>	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

<sup>312</sup> Populated only when the contract is either *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>Yesterday's NPV</i> <sup>313</sup>	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	<i>e.g. 1,234,377.10</i>
<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.	<i>e.g. 1,234,377.10</i>
<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	<i>e.g. 1,234,377.10</i>
<i>EOD NPV</i> <sup>314</sup>	Numeric	###,###,###.##	End of Day Mark-to-Market value	<i>e.g. 1,254,377.10</i>
<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	<i>e.g. 1,254,377.10</i>
<i>EOD NPV (CCS Rec Leg)</i>	Numeric	###,###,###.##	End of Day Net Present Value of the whole contract if Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	<i>e.g. 1,254,377.10</i>
<i>VM</i> <sup>315</sup>	Numeric	###,###,###.##	Variation margin amount	<i>e.g. 20,000.00</i>

<sup>313</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<sup>314</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<sup>315</sup> 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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>VM Value Date</i> <sup>316</sup>	Jdate	DD/MM/YYYY	Variation margin value date	<i>e.g. 20/11/2012</i>
<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.</i> <sup>317</sup>	String		Settlement Currency of the Contract	<i>e.g. USD</i> <i>HKD, EUR, CNH</i>
<i>Cash Flow Amount</i> <sup>318</sup>	Numeric	###,###,###.##	Amount of the Cashflow	<i>e.g. 5,678.11</i>

<sup>316</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<sup>317</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<sup>318</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract



Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Cash Flow Value Date</i> <sup>319</sup>	Jdate	DD/MM/YYYY	Cashflow amount value date	<i>e.g. 26/01/2013</i>
<i>Cash Flow Amount (CCS Pay Leg)</i>	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Pay Leg	<i>e.g. – 1,000,000.00</i>
<i>Cash Flow Value Date (CCS Pay Leg)</i>	Jdate	DD/MM/YYYY	Cashflow amount value date for CCS Pay Leg	<i>e.g. 26/01/2013</i>
<i>Cash Flow Amount (CCS Rec Leg)</i>	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Receive Leg	<i>e.g. 1,000,000.00</i>
<i>Cash Flow Value Date (CCS Rec Leg)</i>	Jdate	DD/MM/YYYY	Cashflow amount value date for CCS Receive Leg	<i>e.g. 26/01/2013</i>
<i>Addnl Payment Currency</i> <sup>320</sup>	String		Currency of the Additional Payment	<i>e.g. USD</i> <i>HKD, EUR, CNH</i>

<sup>319</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<sup>320</sup> *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.*

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Addnl Payment Amount</i> <sup>321</sup>	Numeric	###,###,###.##	Amount of the Additional Payment	e.g. 100.00
<i>Addnl Payment Val Date</i> <sup>322</sup>	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

<sup>321</sup> 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.

<sup>322</sup> Populated only when Additional Payments is applicable. Please note this field provide intend to provide indicative value only, the date populated is the Value Date entered in the Original Transaction. Clearing member should always refer to the report STRP06 WEB Daily Additional Fees for the exact amount payable/receivable for each Contract on a given date.

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

### 3.3. 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	<i>e.g. ABCDHHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> <sup>323</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i> <sup>324</sup>	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> <sup>325</sup>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

<sup>323</sup> 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)

<sup>324</sup> This field will be empty

<sup>325</sup> This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Cash Flow Type</i>	String		Cash Flow Type	e.g. INTEREST, PRINCIPAL
<i>Cash Flow Reset Date</i> <sup>326</sup>	Jdate	DD/MM/YYYY	Reset Date of the projected cash flow	e.g. 19/11/2012
<i>Cash Flow Reset Rate</i> <sup>327</sup>	Numeric	###.####	Rate used to determine the projected cash flow	e.g. 1.5000
<i>Cash Flow Date</i>	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. 20/11/2012
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	e.g. USD HKD, EUR, CNH

<sup>326</sup> This field will be populated when the cashflow is generated from the float leg

<sup>327</sup> This rate includes the spread. Prior to the cash flow reset date, the rate shown in this field is the spread.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>CCP Pay Amt</i> <sup>328</sup>	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	e.g. – 5,678.11
<i>CCP Rec Amt</i> <sup>329</sup>	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	e.g. 5,678.11
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567

### 3.4. 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:**

<sup>328</sup> 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

<sup>329</sup> This field will be populated when OTC Clear is to receive the cash flow and the figure will be positive. Only one of the fields “CCP Pay Amt” and “CCP Rec Amt” will be populated for each Contract.

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

**Frequency:**

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

**Field Descriptions & Data Format:**

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> <sup>330</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i> <sup>331</sup>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>

<sup>330</sup> 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)

<sup>331</sup> 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	e.g. <i>DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR</i> <sup>332</sup>	String		Trade ID of HKTR-MC	e.g. <i>T20141212000003</i>
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	e.g. <i>MSERV20141015.0000260470</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. <i>ABCDHKHH001T or EFGFHKHH002T</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. <i>135806</i>
<i>Cash Flow Type</i>	String		Cash Flow Type	<i>PRINCIPAL</i>
<i>FX Reset Date</i>	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	e.g. <i>19/11/2012</i>
<i>FX Reset Rate</i>	Numeric	###,###.####	The currency exchange rate determined in accordance with the specified Settlement Rate Option,	e.g. <i>1030.0000</i>
<i>Cash Flow Date</i>	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. <i>21/11/2012</i>

<sup>332</sup> This field is obsolete



Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Cur (FX)</i>	String		Primary Currency of the contract	<i>USD</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency of the contract	<i>e.g. KRW</i> <i>TWD, INR, CNY</i>
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	<i>USD</i>
<i>CCP Pay Amt</i> <sup>333</sup>	Numeric	###,###,###.##	Amount of the cashflow to be paid by OTC Clear	<i>e.g. – 5,678.11</i>
<i>CCP Rec Amt</i> <sup>334</sup>	Numeric	###,###,###.##	Amount of the cashflow to be received by OTC Clear	<i>e.g. 5,678.11</i>

### 3.5. 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.

<sup>333</sup> 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

<sup>334</sup> 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

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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
<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> <sup>335</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i> <sup>336</sup>	String		CCP ID of the fund	

<sup>335</sup> 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)

<sup>336</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade ID</i>	Integer		OCASS Trade ID of the Contract with the additional payment	e.g. 135806
<i>Fee Type</i>	String		Entry Type	ADDNL_PAYMENT
<i>Fee Applied Date</i>	Jdate	DD/MM/YYYY	Posting Date of the Additional Payment	e.g. 27/09/2012
<i>Fee Date</i>	Jdate	DD/MM/YYYY	Value Date of the Additional Payment	e.g. 21/11/2012
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	e.g. PAY REC
<i>Fee Currency</i>	String		Currency of the Additional Payment	e.g. USD HKD, EUR, CNH
<i>Fee Amount</i> <sup>337</sup>	Numeric	###,###,###.##	Amount of the additional payment	e.g. -10,500.50

### 3.6. STRP07 WEB Monthly Fees

#### **Report Descriptions:**

<sup>337</sup> A positive figure when OTC Clear is to receive the amount while a negative figure when OTC Clear is to pay the amount.

**Purpose:**

This reports set out the details of OTC Clear’s fees and charges (that were calculated on a trade/request level basis) payable by a Clearing Member in relation to its 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 15<sup>th</sup> 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:**

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<sup>338</sup></i>	String		CCP ID of the affiliate/branch	

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<sup>338</sup> 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> <sup>339</sup>	String		CCP ID of the fund	
<i>Trade ID</i>	Integer		<i>Trade ID with OTC Clear</i>	e.g. 135806
<i>Product Type</i>	String		<i>Product Type</i>	e.g. FXNDF  Swap, SwapNonDeliverable, Margin Call <sup>340</sup> , SwapCrossCurrency, FX, FXForward, FXSwap
<i>Fee Type</i>	String		<i>Fee Type</i>	CLEARING_FEE Charge for registering a contract  DECLERAR_FEE Charge for deregistering a contract  TRANSACTION_FEE Charge for each non-cash collateral movement request
<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)

<sup>339</sup> This field will be empty

<sup>340</sup> This value is relevant to non-cash collateral movement request

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fee Currency</i> <sup>341</sup>	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> <sup>342</sup>	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> <sup>343</sup>	String		Trade ID of Traiana	e.g. 18262416

### 3.7. STRP08 WEB Monthly Fees II

#### **Report Descriptions:**

#### **Purpose:**

<sup>341</sup> For fees which are not in Hong Kong dollar, please refer to MKDR08 for the FX rate for conversion to Hong Kong dollar

<sup>342</sup> This field is obsolete

<sup>343</sup> 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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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 15<sup>th</sup> 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		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
Trade ID	Integer		Trade ID with OTC Clear	e.g. 135807
Fee Type	String		Fee Type	MAINTENANCE_FEE      Charge for maintaining a registered contract with OTC Clear ANNUAL_FEE              Annual fee of being an Active Clearing Member

Field	Data Type	Format	Descriptions	Example / Possible Values
				<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>
<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. Receive <i>Pay (if discount, rebate, or adjustment)</i>
<i>Fee Currency</i>	String		Currency of the Fee	e.g. HKD <i>USD</i>
<i>Fee Amount</i> <sup>344</sup>	Numeric	###,###,###.##	Amount of the Fee	e.g. 500.00
<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	e.g. <i>Swap</i>

<sup>344</sup> A negative figure when OTC Clear is to pay the amount while a positive figure when OTC Clear is to receive the amount



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

### 3.8. 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. ABCDHKHH001T</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> <sup>345</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i> <sup>346</sup>	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> <sup>347</sup>	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>

<sup>345</sup> 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)

<sup>346</sup> This field will be empty

<sup>347</sup> This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 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>
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	<i>USD</i>
<i>CCP Pay Amt</i> <sup>348</sup>	Numeric	###,###,###.##	Amount of the Coupon to be paid by OTC Clear	<i>e.g. -5,678.11</i>
<i>CCP Rec Amt</i> <sup>349</sup>	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>

<sup>348</sup> 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.

<sup>349</sup> 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.

**3.9. 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 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. ABCDHH001T</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>

Field	Data Type	Format	Descriptions	Example / Possible Values
CA Type	String		The type of cash flow	e.g. <i>INTEREST</i> <i>REDEMPTION</i>
Cash Flow Reset Rate	Numeric	###.####	Rate used to determine the projected cash flow	e.g. 1.1234
Cash Flow Date	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. 20/11/2012
Cash Flow Ccy	String		Currency of the Cash Flow	<i>USD</i>
CCP Pay Amt	Numeric	###,###,###.##	Amount of the Coupon to be paid by OTC Clear to the Clearing Member	e.g. 5,678.11

### 3.10. 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	<i>e.g. ABCDHHK001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch<sup>350</sup></i>	String		CCP ID of the affiliate/branch	
<i>Fund<sup>351</sup></i>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>

<sup>350</sup> 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)

<sup>351</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_Traiana</i> <sup>352</sup>	String		Trade ID of Traiana	e.g. 18262416
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHHK001T or EFGFHHK002T
<i>Registration Date</i>	Jdate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 08/01/2013
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	USD

<sup>352</sup> For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## <sup>353</sup>	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. CNH HKD
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## <sup>354</sup>	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> <sup>355</sup>	Numeric	###,###,###.## <sup>356</sup>	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. 1,000,000.00

<sup>353</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>354</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>355</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>356</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”



Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Amt Far (FX) [in CCP view]</i> <sup>357</sup>	Numeric	###,###,###.## <sup>358</sup>	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> <sup>359</sup>	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i>                   The Contract is registered with OTC Clear</p> <p><i>PEND_TRF/TRM/DCL:</i>    The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</p> <p><i>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>

<sup>357</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>358</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>359</sup> The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Term/Trf/Deregistration Date</i> <sup>360</sup>	Jdate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declared Date	e.g. 19/112012 15:11:32
<i>Posting Date</i>	Date	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/11/2012
<i>Yesterday's NPV</i>	Numeric	###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
<i>EOD NPV</i>	Numeric	###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
<i>VM</i>	Numeric	###,###.##	Variation margin amount	e.g. 20,000.00
<i>VM Value Date</i>	Date	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
<i>Principal Ccy (Prim Leg)</i>	String		Currency of the Principal Exchange for the Primary Leg	e.g. USD
<i>Principal Amount (Prim Leg)</i> <sup>361</sup>	Numeric	###,###,###.##	Amount of the Principal Exchange for the Primary Leg	e.g. 1,000,000.00

<sup>360</sup> Populated only when the contract is DECLARED, TRANSFERRED or TERMINATED; the time figure presented in this field is only indicative, for the exact time, please refer to the relevant trade report.

<sup>361</sup> A positive figure means a receipt and a negative figures means a payment

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Principal Value Date (Prim Leg)</i>	Jdate	DD/MM/YYYY	Principal Value Date for the Primary Leg	e.g. 08/01/2013
<i>Principal Ccy (Sec Leg)</i>	String		Currency of the Principal Exchange for the Secondary Leg	e.g. CNH HKD
<i>Principal Amount (Sec Leg)<sup>362</sup></i>	Numeric	###,###,###.##	Amount of the Principal Exchange for the Secondary Leg	e.g. – 6,300,000.00
<i>Principal Value Date (Sec Leg)</i>	Jdate	DD/MM/YYYY	Principal Value Date for the Secondary Leg	e.g. 08/01/2013

### 3.11. 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:**

<sup>362</sup> A positive figure means a receipt and a negative figures means a payment

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

**Frequency:**

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/Branch</i> <sup>363</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i> <sup>364</sup>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)</i>

<sup>363</sup> 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)

<sup>364</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
<i>Trade Ref_Traiana</i> <sup>365</sup>	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>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 123456</i>
<i>Cash Flow Type</i>	String		Cash Flow Type	<i>e.g. PRINCIPAL</i>
<i>Prim Cur (FX)</i>	String		Primary Currency	<i>e.g. USD</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency	<i>e.g. CNH HKD</i>
<i>Cash Flow Date</i>	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	<i>e.g. 20/11/2012</i>
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	<i>e.g. USD CNH, HKD</i>

<sup>365</sup> 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
CCP Pay Amt <sup>366</sup>	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	e.g. - 100,000.00
CCP Rec Amt <sup>367</sup>	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	e.g. 600,000.00

<sup>366</sup> 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

<sup>367</sup> 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.

**3.12. 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
<i>Agent CM ID</i>	String		Agent Bank Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Member BIC</i>	String		Clearing Member BIC Code	<i>e.g. ABCDEFGHXXX</i>
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>CCP Trade ID</i>	Integer		The ID of the settlement component with OTC Clear	e.g. 135044
<i>Payment Type</i>	String		Type of payment	<i>PRINCIPAL</i> <i>Notional Exchange from the contract</i>
<i>Payment sub-type</i>	String		Further classification on the type of payment	<i>SimpleTransfer</i> <i>Settlements related to registered contracts</i>
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	e.g. <i>RECEIPT</i> <i>PAYMENT</i>
<i>Value Date</i>	Jdate	<i>DD/MM/YYYY</i>	Payment Value Date	e.g. <i>07/11/2012</i>
<i>Expected Settle Date</i>	Jdate	<i>DD/MM/YYYY</i>	Expected Settle Date	e.g. <i>07/11/2012</i>
<i>Ccy Pair</i> <sup>368</sup>	String		Currency Pair of Notional Exchange	e.g. <i>USD/CNH</i> ,

<sup>368</sup> The field will only be applicable for Notional Exchange



Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>USD/HKD</i>
<i>Settle Currency</i>	String		Settlement Currency	<i>e.g. USD</i> <i>HKD, CNH</i>
<i>Transfer Amount</i> <sup>369</sup>	Numeric	<i>###,###,###.##</i>	Amount to be settle	<i>e.g. 60,123.45</i>
<i>Settle Method</i> <sup>370</sup>				
<i>Split ID</i> <sup>371</sup>				

<sup>369</sup> 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"

<sup>370</sup> This field will be empty

<sup>371</sup> This field will be empty

**3.14. STRP14 WEB Settle Details IRS\_NB**

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**Report Descriptions:**

**Purpose:**

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

**Time Available on OASIS:**

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

**Frequency:**

Daily on each OTC Clear Northbound 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>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Affiliate/Branch</i> <sup>372</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i> <sup>373</sup>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS (i.e. CFETS)</i>
<i>Trade Ref_HKTR</i> <sup>374</sup>	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. SHCH (Shanghai Clearing House)</i>

<sup>372</sup> 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)

<sup>373</sup> This field will be empty

<sup>374</sup> This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Registration Date</i>	Jdate	DD/MM/YYYY	Registration Date of the Contract	<i>e.g. 08/11/2012</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	<i>e.g. 24/10/2012</i>
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	<i>e.g. 26/10/2012</i>
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. CNY</i> <i>CNY</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. CNY</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
				CNY
<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><b>CLEARED:</b> The Contract is registered with OTC Clear</p> <p><b>PEND_TRF/TRM/DCL:</b> The Contract is registered with OTC Clear and a pending deregistration request was submitted and under processing</p> <p><b>DECLERED</b> The Contract is deregistered from OTC Clear</p> <p><b>TRANSFERED:</b> The Contract is deregistered from OTC Clear after going through the transfer process</p> <p><b>TERMINATED</b> The Contract is deregistered from OTC Clear</p>
<i>Term/Trf/Deregistration Date</i> <sup>375</sup>	Jdate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Deregistered Date	e.g. 19/112012 16:22:11

<sup>375</sup> Populated only when the contract is either **DECLERED**, **TRANSFERED** or **TERMINATED**; the time figure presented in this field is only indicative, for the exact time, please refer to the relevant trade report.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Posting Date</i>	Jdate	DD/MM/YYYY	Date of Variation Margin calculation	<i>e.g. 19/112012</i>
<i>Yesterday's NPV<sup>376</sup></i>	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	<i>e.g. 1,234,377.10</i>
<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.	<i>e.g. 1,234,377.10</i>
<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	<i>e.g. 1,234,377.10</i>
<i>EOD NPV<sup>377</sup></i>	Numeric	###,###,###.##	End of Day Mark-to-Market value	<i>e.g. 1,254,377.10</i>
<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	<i>e.g. 1,254,377.10</i>
<i>EOD NPV (CCS Rec Leg)</i>	Numeric	###,###,###.##	End of Day Net Present Value of the whole contract if Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	<i>e.g. 1,254,377.10</i>

<sup>376</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<sup>377</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>VM</i> <sup>378</sup>	Numeric	###,###,###.##	Variation margin amount	e.g. 20,000.00
<i>VM Value Date</i> <sup>379</sup>	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", Otherwise, it will be blank	e.g. 20/11/2012
<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	e.g. 20,000.00
<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	e.g. 20/11/2012
<i>Settle Cur.</i> <sup>380</sup>	String		Settlement Currency of the Contract	e.g. CNY CNY

<sup>378</sup> 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

<sup>379</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<sup>380</sup> 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>Cash Flow Amount</i> <sup>381</sup>	Numeric	###,###,###.##	Amount of the Cashflow	e.g. 5,678.11
<i>Cash Flow Value Date</i> <sup>382</sup>	Jdate	DD/MM/YYYY	Cashflow amount value date	e.g. 26/01/2013
<i>Cash Flow Amount (CCS Pay Leg)</i>	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Pay Leg	e.g. – 1,000,000.00
<i>Cash Flow Value Date (CCS Pay Leg)</i>	Jdate	DD/MM/YYYY	Cashflow amount value date for CCS Pay Leg	e.g. 26/01/2013
<i>Cash Flow Amount (CCS Rec Leg)</i>	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Receive Leg	e.g. 1,000,000.00
<i>Cash Flow Value Date (CCS Rec Leg)</i>	Jdate	DD/MM/YYYY	Cashflow amount value date for CCS Receive Leg	e.g. 26/01/2013
<i>Addnl Payment Currency</i> <sup>383</sup>	String		Currency of the Additional Payment	e.g. CNY CNY

<sup>381</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<sup>382</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<sup>383</sup> *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.*



Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Addnl Payment Amount</i> <sup>384</sup>	Numeric	###,###,###.##	Amount of the Additional Payment	e.g. 100.00
<i>Addnl Payment Val Date</i> <sup>385</sup>	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. CNY CNY
<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. CNY CNY

<sup>384</sup> 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.

<sup>385</sup> Populated only when Additional Payments is applicable. Please note this field provide intend to provide indicative value only, the date populated is the Value Date entered in the Original Transaction. Clearing member should always refer to the report STRP06 WEB Daily Additional Fees for the exact amount payable/receivable for each Contract on a given date.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Principal Amount (CCS Rec Leg)</i>	Numeric	###,###,###.##	Amount of the Initial or Final Exchange for CCS Receive Leg	e.g. – 6,200,000.00
<i>Principal Value Date (CCS Rec Leg)</i>	Jdate	DD/MM/YYYY	Principal Value Date for CCS Receive Leg	e.g. 26/10/2012
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567
<i>Trade Ref_CFETS</i>	String		Trade ID of CFETS for the bilateral trade	e.g. 1234567
<i>Trade Ref_SHCH</i>	String		Trade ID of SHCH for the novated trade	e.g. 1234567

**3.15. STRP15 WEB Settle Proj IRS NB**

**Report Descriptions:**

**Purpose:**

This report sets out the projected cash flow payment for each Northbound 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 participate in Swap Connect can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear. **Please note**, when the Cash Flow Reset Date equal the report published date, the figures in the CCP Pay Amt and CCP Rec Amt are projected amount based on pricing curves for indicative purpose only

**Time Available on OASIS:**

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

**Frequency:**

Daily on each OTC Clear Northbound Clearing Day (around 19:15 HK time)

**Field Descriptions & Data Format:**

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch<sup>386</sup></i>	String		CCP ID of the affiliate/branch	

<sup>386</sup> 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> <sup>387</sup>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Northbound Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS</i>
<i>Trade Ref_HKTR</i> <sup>388</sup>	String		Trade ID of HKTR-MC	"n/a"
<i>Trade Ref_MW</i> <sup>389</sup>	String		Trade ID of MW	"n/a"
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>SHCH</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Cash Flow Type</i>	String		Cash Flow Type	<i>e.g. INTEREST</i>

<sup>387</sup> This field will be empty

<sup>388</sup> This field is obsolete

<sup>389</sup> This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Cash Flow Reset Date</i> <sup>390</sup>	Jdate	DD/MM/YYYY	Reset Date of the projected cash flow	e.g. 19/11/2012
<i>Cash Flow Reset Rate</i> <sup>391</sup>	Numeric	###.####	Rate used to determine the projected cash flow	e.g. 1.5000
<i>Cash Flow Date</i>	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. 20/11/2012
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	e.g. CNY
<i>CCP Pay Amt</i> <sup>392</sup>	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	e.g. – 5,678.11
<i>CCP Rec Amt</i> <sup>393</sup>	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	e.g. 5,678.11

<sup>390</sup> This field will be populated when the cashflow is generated from the float leg

<sup>391</sup> This rate includes the spread. Prior to the cash flow reset date, the rate shown in this field is the spread.

<sup>392</sup> 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

<sup>393</sup> 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	Data Type	Format	Descriptions	Example / Possible Values
<i>OriginalTradeRef_MW</i> <sup>394</sup>	String		Trade ID of MW for the bilateral trade	"n/a"
<i>Trade Ref_CFETS</i>	String		Trade ID of CFETS for the bilateral trade	e.g. 1234567
<i>Trade Ref_SHCH</i>	String		Trade ID of SHCH for the novated trade	e.g. 1234567

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<sup>394</sup> This field is obsolete

## 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
<i>Member ID</i>	String		Clearing/Client Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>CCP Trade ID</i>	Integer		The ID of the settlement component with OTC Clear	<i>e.g. 135044</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Payment Type</i>	String		Type of payment	<i>VARIATION_MARGIN:</i> End-of-day variation margin requirement <i>CASHFLOW</i> Consideration 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> <sup>395</sup>	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> <sup>396</sup>	Numeric	###,###,###.##	Amount to be settle	e.g. <i>60,123.45</i>
<i>Settle Method</i> <sup>397</sup>				
<i>Split ID</i> <sup>398</sup>				

<sup>395</sup> This field will only be applicable for Notional Exchange

<sup>396</sup> 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"

<sup>397</sup> This field will be empty

<sup>398</sup> 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/Branch<sup>399</sup></i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	e.g. <i>FUND3</i>

<sup>399</sup> This field should be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR<sup>400</sup></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<sup>401</sup></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. 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>

<sup>400</sup> This field is obsolete

<sup>401</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
<i>Prim Cur (FX)</i>	String		Primary Currency	USD
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## <sup>402</sup>	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	###,###,###.## <sup>403</sup>	Secondary Currency Amount	e.g. 1,080,000,000.00
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i>           The Contract is registered with OTC Clear</p> <p><i>PEND_TRF/TRM/DCL:</i>   The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</p> <p><i>DECLEARED</i>           The Contract is deregistered from OTC Clear</p>

<sup>402</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>403</sup> Number of decimal place displayed depends on the currency. KRW: 0 decimal place; TWD, CNY, INR: maximum 2 decimal places. A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
				<p><i>TRANSFERED</i>      <i>The Contract is deregistered from OTC Clear after going through the transfer process</i></p> <p><i>TERMINATED</i>      <i>The Contract is deregistered from OTC Clear</i></p>
<i>Term/Trf/Deregistration Date</i> <sup>404</sup>	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> <sup>405</sup>	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>

<sup>404</sup> 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.

<sup>405</sup> 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 <sup>406</sup>	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)

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<sup>406</sup> 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<sup>407</sup></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>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>

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<sup>407</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR<sup>408</sup></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<sup>409</sup></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>

<sup>408</sup> This field is obsolete

<sup>409</sup> This field will be empty



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><b>CLEARED:</b> The Contract is registered with OTC Clear</p> <p><b>PEND_TRF/TRM/DCL:</b> The Contract is registered with OTC Clear and a pending deregistration request was submitted and under processing</p> <p><b>DECLARED:</b> The Contract is deregistered from OTC Clear</p>

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> <sup>410</sup>	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> <sup>411</sup>	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

<sup>410</sup> 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.

<sup>411</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>EOD NPV</i> <sup>412</sup>	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> <sup>413</sup>	Numeric	###,###,###.##	Variation margin amount	e.g. 20,000.00
<i>VM Value Date</i> <sup>414</sup>	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

<sup>412</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<sup>413</sup> 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

<sup>414</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
			Otherwise, it will be blank	
<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.<sup>415</sup></i>	String		Settlement Currency of the Contract	<i>e.g. USD HKD, EUR, CNH</i>
<i>Cash Flow Amount<sup>416</sup></i>	Numeric	###,###,###.##	Amount of the Cashflow	<i>e.g. 5,678.11</i>
<i>Cash Flow Value Date<sup>417</sup></i>	Jdate	DD/MM/YYYY	Cashflow amount value date	<i>e.g. 26/01/2013</i>
<i>Cash Flow Amount (CCS Pay Leg)</i>	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Pay Leg	<i>e.g. - 1,000,000.00</i>

<sup>415</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<sup>416</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<sup>417</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
Cash Flow Value Date (CCS 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 <sup>418</sup>	String		Currency of the Additional Payment	e.g. USD HKD, EUR, CNH
Addnl Payment Amount <sup>419</sup>	Numeric	###,###,###.##	Amount of the Additional Payment	e.g. 100.00
Addnl Payment Val Date <sup>420</sup>	Jdate	DD/MM/YYYY	Additional Payment value date	e.g. 26/10/2012

<sup>418</sup> 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.

<sup>419</sup> 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.

<sup>420</sup> Populated only when Additional Payments is applicable. Please note this field provide intend to provide indicative value only, the date populated is the Value Date entered in the Original Transaction. Clearing member should always refer to the report STRP06 WEB Daily Additional Fees for the exact amount payable/receivable for each Contract on a given date.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Principal 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/Branch<sup>421</sup></i>	String		CCP ID of the affiliate/branch	

<sup>421</sup> 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> <sup>422</sup>	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> <sup>423</sup>	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> <i>PRINCIPAL</i>

<sup>422</sup> This field is obsolete

<sup>423</sup> This field will be empty



Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Cash Flow Reset Date</i> <sup>424</sup>	Jdate	DD/MM/YYYY	Reset Date of the projected cash flow	e.g. 19/112012
<i>Cash Flow Reset Rate</i> <sup>425</sup>	Numeric	####.####	Rate used to determine the projected cash flow	e.g. 1.5000
<i>Cash Flow Date</i>	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. 20/11/2012
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	e.g. USD HKD, EUR, CNH
<i>CCP Pay Amt</i> <sup>426</sup>	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	e.g. – 5,678.11
<i>CCP Rec Amt</i> <sup>427</sup>	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	e.g. 5,678.11
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567

<sup>424</sup> This field will be populated when the cashflow is generated from the float leg

<sup>425</sup> This rate includes the spread. Prior to the cash flow reset date, the rate shown in this field is the spread.

<sup>426</sup> 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

<sup>427</sup> 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>
<i>Affiliate/Branch<sup>428</sup></i>	String		CCP ID of the affiliate/branch	

<sup>428</sup> 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	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	e.g. <i>DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR</i> <sup>429</sup>	String		Trade ID of HKTR-MC	e.g. <i>T20141212000003</i>
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	e.g. <i>MSERV20141015.0000260470</i>
<i>Original Cpty</i> <sup>430</sup>	String		Counterparty of the Original Transaction	
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. <i>135806</i>
<i>Cash Flow Type</i>	String		Cash Flow Type	<i>PRINCIPAL</i>
<i>FX Reset Date</i>	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	e.g. <i>19/11/2012</i>

<sup>429</sup> This field is obsolete

<sup>430</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<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> <sup>431</sup>	Numeric	###,###,###.##	Amount of the cashflow to be paid by OTC Clear	e.g. – 5,678.11
<i>CCP Rec Amt</i> <sup>432</sup>	Numeric	###,###,###.##	Amount of the cashflow to be received by OTC Clear	e.g. 5,678.11

<sup>431</sup> 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

<sup>432</sup> 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
<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> <sup>433</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	e.g. <i>FUND3</i>
<i>Trade ID</i>	Integer		OCASS Trade ID of the Contract with the additional payment	e.g. <i>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	e.g. <i>27/09/2012</i>
<i>Fee Date</i>	Jdate	DD/MM/YYYY	Value Date of the Additional Payment	e.g. <i>21/11/2012</i>
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	e.g. <i>PAY</i> <i>REC</i>
<i>Fee Currency</i>	String		Currency of the Additional Payment	e.g. <i>USD</i> <i>HKD, EUR, CNH</i>
<i>Fee Amount</i> <sup>434</sup>	Numeric	###,###,###.##	Amount of the additional payment	e.g. <i>-10,500.50</i>

<sup>433</sup> This field will be empty

<sup>434</sup> A positive figure when OTC Clear is to receive the amount while a negative figure when OTC Clear is to pay the amount.

**4.7. STRP07\_C WEB Monthly Fees\_C<sup>435</sup>**

**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 15<sup>th</sup> 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:**

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

<sup>435</sup> Not applicable for SSM

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> <sup>436</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	e.g. <i>FUND3</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. <i>135806</i>
<i>Product Type</i>	String		Product Type	e.g. <i>FXNDF</i> <i>Swap</i> , <i>SwapNonDeliverable</i> , <i>MARGIN CALL</i> <sup>437</sup> , <i>SwapCrossCurrency</i>
<i>Fee Type</i>	String		Fee Type	<i>CLEARING_FEE</i> <i>Charge for registering a contract</i> <i>DECLAR_FEE</i> <i>Charge for deregistering a contract</i> <i>TRANSACTION_FEE</i> <i>Charge for each non-cash collateral movement request</i>
<i>Fee Applied Date</i>	Jdate	DD/MM/YYYY	Posting Date of the Fee	e.g. <i>27/10/2012</i>

<sup>436</sup> This field will be empty

<sup>437</sup> This value is relevant to non-cash collateral movement request



Field	Data Type	Format	Descriptions	Example / Possible Values
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	e.g. <i>REC</i> , <i>PAY</i> (if discount, rebate, or adjustment)
<i>Fee Currency</i> <sup>438</sup>	String		Currency of the Fee	e.g. <i>HKD</i> <i>USD</i>
<i>Fee Amount</i>	Numeric	###,###,###.##	Amount of the Fee	e.g. <i>500.00</i>
<i>Trade Ref_HKTR</i> <sup>439</sup>	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>Trade Ref_DSM</i>	String		Trade ID of TradeServ	e.g. <i>MSERV20141015.0000260470</i>
<i>Trade Ref_Traiana</i> <sup>440</sup>	String		Trade ID of Traiana	e.g. <i>18262416</i>

<sup>438</sup> For fees which are not in Hong Kong dollar, please refer to MKDR08 for the FX rate for conversion to Hong Kong dollar

<sup>439</sup> This field is obsolete

<sup>440</sup> 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\_C<sup>441</sup>*

**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 15<sup>th</sup> 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
<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>

<sup>441</sup> Not applicable for SSM

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 135807
<i>Fee Type</i>	String		Fee Type	<i>MAINTENANCE_FEE</i> Charge for maintaining a registered contract with OTC Clear <i>ANNUAL_FEE</i> Annual fee of being an Active Clearing Member <i>ADJUSTMENT_FEE</i> Adjustment for fee charged <i>DISCOUNT</i> Discount on fee charged <i>OTHER_FEE</i> Any other fees
<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. Receive Pay (if discount, rebate, or adjustment)
<i>Fee Currency</i>	String		Currency of the Fee	HKD
<i>Fee Amount</i> <sup>442</sup>	Numeric	###,###,###.##	Amount of the Fee	e.g. 500.00

<sup>442</sup> A negative figure when OTC Clear is to pay the amount while a positive figure when OTC Clear is to receive the amount

Field	Data Type	Format	Descriptions	Example / Possible Values
<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

##### **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> <sup>443</sup>	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.e. Non-deliverable Rate 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> <sup>444</sup>	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> <sup>445</sup>	String		Counterparty of the Original Transaction	

<sup>443</sup> This field will be empty

<sup>444</sup> This field is obsolete

<sup>445</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 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>
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	<i>USD</i>
<i>CCP Pay Amt</i> <sup>446</sup>	Numeric	###,###,###.##	Amount of the Coupon to be paid by OTC Clear	<i>e.g. -5,678.11</i>
<i>CCP Rec Amt</i> <sup>447</sup>	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>

<sup>446</sup> 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.

<sup>447</sup> 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.

**4.10. STRP10\_C WEB Corp Action\_C<sup>448</sup>**

**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)

**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>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>

<sup>448</sup> Not applicable for SSM

<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	###.####	Rate used to determine the projected cash flow	e.g. 1.75
<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	<i>USD</i>
<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

**4.11. STRP11\_C WEB Settle Details FXD\_C**

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**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/Branch<sup>449</sup></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. 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>

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<sup>449</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_Traiana</i> <sup>450</sup>	String		Trade ID of Traiana	e.g. 18262416
<i>Original Cpty</i> <sup>451</sup>	String		Counterparty of the Original Transaction	
<i>Registration Date</i>	Jdate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
<i>Prim Cur (FX)</i>	String		Primary Currency	USD
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## <sup>452</sup>	Primary Currency Amount	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	String		Secondary Currency	e.g. CNH HKD

<sup>450</sup> For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

<sup>451</sup> This field will be empty

<sup>452</sup> 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	###,###,###.## <sup>453</sup>	Secondary Currency Amount	e.g. 6,300,000.00
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> <sup>454</sup>	Numeric	###,###,###.## <sup>455</sup>	Primary Currency Amount for the far leg	e.g. 1,000,000.00
<i>Sec Amt Far (FX)</i> <i>[in CCP view]</i> <sup>456</sup>	Numeric	###,###,###.## <sup>457</sup>	Secondary Currency Amount for the far leg	e.g. -6,800,000.00
<i>Trade Settle Date Far</i> <sup>458</sup>	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg	e.g. 12/12/2013
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i>            <i>The Contract is registered with OTC Clear</i></p> <p><i>PEND_TRF/TRM/DCL:</i>    <i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i></p> <p><i>DECLEARED</i>            <i>The Contract is deregistered from OTC Clear</i></p>

<sup>453</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>454</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>455</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>456</sup> The field will not be applicable for Deliverable FX Forward Contract

<sup>457</sup> A negative amount represent “selling” the currency while a positive amount represent “buying”

<sup>458</sup> The field will not be applicable for Deliverable FX Forward Contract

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> <sup>459</sup>	Jdate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declare Date	e.g. 19/112012 15:11:32
<i>Posting Date</i>	Date	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/11/2012
<i>Yesterday's NPV</i>	Numeric	###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
<i>EOD NPV</i>	Numeric	###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
<i>VM</i>	Numeric	###,###.##	Variation margin amount	e.g. 20,000.00
<i>VM Value Date</i>	Date	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
<i>Principal Ccy (Prim Leg)</i>	String		Currency of the Principal Exchange for the Primary Leg	e.g. <i>USD</i>

<sup>459</sup> Populated only when the contract is DECLERAEED, 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>Principal Amount (Prim Leg)</i> <sup>460</sup>	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> <sup>461</sup>	Numeric	###,###,###.##	Amount of the Principal Exchange for the Secondary Leg	e.g. – 6,300,000.00
<i>Principal Value Date (Sec Leg)</i>	Jdate	DD/MM/YYYY	Principal Value Date for the Secondary Leg	e.g. 08/01/2013

#### 4.12. STRP12\_C WEB Settle Proj FXD\_C

##### Report Descriptions:

<sup>460</sup> A positive figure means a receipt and a negative figures means a payment

<sup>461</sup> A positive figure means a receipt and a negative figures means a payment

**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:**

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<sup>462</sup></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. FX, FXForward (i.e. Deliverable FX Forward Contract)</i>

<sup>462</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
				<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> <sup>463</sup>	String		Trade ID of Traiana	<i>e.g. 18262416</i>
<i>Original Cpty</i> <sup>464</sup>	String		Counterparty of the Original Transaction	
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 123456</i>
<i>Cash Flow Type</i>	String		Cash Flow Type	<i>e.g. PRINCIPAL</i>
<i>Prim Cur (FX)</i>	String		Primary Currency	<i>e.g. USD</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency	<i>e.g. CNH HKD</i>
<i>Cash Flow Date</i>	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	<i>e.g. 20/11/2012</i>

<sup>463</sup> For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

<sup>464</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	<i>e.g. USD</i> <i>CNH, HKD</i>
<i>CCP Pay Amt</i> <sup>465</sup>	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	<i>e.g. – 100,000.00</i>
<i>CCP Rec Amt</i> <sup>466</sup>	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	<i>e.g. 600,000.00</i>

<sup>465</sup> 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

<sup>466</sup> This field will be populated when OTC Clear is to receive the cash flow and the figure will be positive. Only one of the fields “CCP Pay Amt” and “CCP Rec Amt” will be populated for each Contract.



**4.13. STRP13\_C WEB Money Settle For Stmt Bank\_C<sup>467</sup>**

**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
<i>Agent CM ID</i>	String		Agent Bank Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Member BIC</i>	String		Clearing Member BIC Code	<i>e.g. ABCDEFGHXXX</i>

<sup>467</sup> Not applicable for SSM

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> <sup>468</sup>	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> <sup>469</sup>	Numeric	###,###,###.##	Amount to be settle	e.g. <i>60,123.45</i>
<i>Settle Method</i> <sup>470</sup>				
<i>Split ID</i> <sup>471</sup>				

<sup>468</sup> The field will only be applicable for Notional Exchange

<sup>469</sup> 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"

<sup>470</sup> This field will be empty

<sup>471</sup> This field will be empty

**4.14. STRP14\_C WEB Settle Details IRS\_NB\_C**

**Report Descriptions:**

**Purpose:**

This report sets out the amount to be settled for Northbound 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 participate in Swap Connect can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

**Time Available on OASIS:**

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

**Frequency:**

Daily on each OTC Clear Northbound 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/Branch<sup>472</sup></i>	String		CCP ID of the affiliate/branch	

<sup>472</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS (i.e. CFETS)</i>
<i>Trade Ref_HKTR</i> <sup>473</sup>	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> <sup>474</sup>	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>

<sup>473</sup> This field is obsolete

<sup>474</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	<i>e.g. 24/10/2012</i>
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	<i>e.g. 26/10/2012</i>
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. CNY</i> <i>CNY</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. CNY</i> <i>CNY</i>

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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>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i> The Contract is registered with OTC Clear</p> <p><i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a pending deregistration request was submitted and under processing</p> <p><i>DECLERED</i> The Contract is deregistered from OTC Clear</p> <p><i>TRANSFERED:</i> The Contract is deregistered from OTC Clear after going through the transfer process</p> <p><i>TERMINATED</i> The Contract is deregistered from OTC Clear</p>
<i>Term/Trf/Deregistration Date</i> <sup>475</sup>	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

<sup>475</sup> Populated only when the contract is either DECLERED, TRANSFERED or TERMINATED; the time figure presented in this field is only indicative, for the exact time, please refer to the relevant trade report.

Field	Data Type	Format	Descriptions	Example / Possible Values
Yesterday's NPV <sup>476</sup>	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
Yesterday's NPV (CCS Pay Leg)	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
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 <sup>477</sup>	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 <sup>478</sup>	Numeric	###,###,###.##	Variation margin amount	e.g. 20,000.00

<sup>476</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<sup>477</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<sup>478</sup> 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



Field	Data Type	Format	Descriptions	Example / Possible Values
<i>VM Value Date</i> <sup>479</sup>	Jdate	DD/MM/YYYY	Variation margin value date	<i>e.g. 20/11/2012</i>
<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.</i> <sup>480</sup>	String		Settlement Currency of the Contract	<i>e.g. CNY</i>  <i>CNY</i>

<sup>479</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<sup>480</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Cash Flow Amount</i> <sup>481</sup>	Numeric	###,###,###.##	Amount of the Cashflow	e.g. 5,678.11
<i>Cash Flow Value Date</i> <sup>482</sup>	Jdate	DD/MM/YYYY	Cashflow amount value date	e.g. 26/01/2013
<i>Cash Flow Amount (CCS Pay Leg)</i>	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Pay Leg	e.g. – 1,000,000.00
<i>Cash Flow Value Date (CCS Pay Leg)</i>	Jdate	DD/MM/YYYY	Cashflow amount value date for CCS Pay Leg	e.g. 26/01/2013
<i>Cash Flow Amount (CCS Rec Leg)</i>	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Receive Leg	e.g. 1,000,000.00
<i>Cash Flow Value Date (CCS Rec Leg)</i>	Jdate	DD/MM/YYYY	Cashflow amount value date for CCS Receive Leg	e.g. 26/01/2013
<i>Addnl Payment Currency</i> <sup>483</sup>	String		Currency of the Additional Payment	e.g. CNY CNY

<sup>481</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<sup>482</sup> The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

<sup>483</sup> 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.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Addnl Payment Amount</i> <sup>484</sup>	Numeric	###,###,###.##	Amount of the Additional Payment	e.g. 100.00
<i>Addnl Payment Val Date</i> <sup>485</sup>	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. CNY CNY
<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. CNY CNY

<sup>484</sup> 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.

<sup>485</sup> Populated only when Additional Payments is applicable. Please note this field provide intend to provide indicative value only, the date populated is the Value Date entered in the Original Transaction. Clearing member should always refer to the report STRP06 WEB Daily Additional Fees for the exact amount payable/receivable for each Contract on a given date.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Principal Amount (CCS 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>
<i>Trade Ref_CFETS</i>	String		Trade ID of CFETS for the bilateral trade	<i>e.g. 1234567</i>
<i>Trade Ref_SHCH</i>	String		Trade ID of SHCH for the novated trade	<i>e.g. 1234567</i>

**4.15. STRP15\_C WEB Settle Proj IRS NB\_C**

**Report Descriptions:**

**Purpose:**

This report sets out the projected cash flow payment for each Northbound 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 participate in Swap Connect can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear. **Please note**, when the Cash Flow Reset Date equal the report published date, the figures in the CCP Pay Amt and CCP Rec Amt are projected amount based on pricing curves for indicative purpose only

**Time Available on OASIS:**

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

**Frequency:**

Daily on each OTC Clear Northbound Clearing Day (around 19:15 HK time)

**Field Descriptions & Data Format:**

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch<sup>486</sup></i>	String		CCP ID of the affiliate/branch	

<sup>486</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Northbound Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS</i>
<i>Trade Ref_HKTR<sup>487</sup></i>	String		Trade ID of HKTR-MC	<i>"n/a"</i>
<i>Trade Ref_MW<sup>488</sup></i>	String		Trade ID of MW	<i>"n/a"</i>
<i>Original Cpty<sup>489</sup></i>	String		Counterparty of the Original Transaction	
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Cash Flow Type</i>	String		Cash Flow Type	<i>e.g. INTEREST</i>

<sup>487</sup> This field is obsolete

<sup>488</sup> This field is obsolete

<sup>489</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Cash Flow Reset Date</i> <sup>490</sup>	Jdate	DD/MM/YYYY	Reset Date of the projected cash flow	e.g. 19/11/2012
<i>Cash Flow Reset Rate</i> <sup>491</sup>	Numeric	###.####	Rate used to determine the projected cash flow	e.g. 1.5000
<i>Cash Flow Date</i>	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. 20/11/2012
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	e.g. CNY
<i>CCP Pay Amt</i> <sup>492</sup>	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	e.g. – 5,678.11
<i>CCP Rec Amt</i> <sup>493</sup>	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	e.g. 5,678.11

<sup>490</sup> This field will be populated when the cashflow is generated from the float leg

<sup>491</sup> This rate includes the spread. Prior to the cash flow reset date, the rate shown in this field is the spread.

<sup>492</sup> 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

<sup>493</sup> 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	Data Type	Format	Descriptions	Example / Possible Values
<i>OriginalTradeRef_MW</i> <sup>494</sup>	String		Trade ID of MW for the bilateral trade	"n/a"
<i>Trade Ref_CFETS</i>	String		Trade ID of CFETS for the bilateral trade	e.g. 1234567
<i>Trade Ref_SHCH</i>	String		Trade ID of SHCH for the novated trade	e.g. 1234567

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<sup>494</sup> This field is obsolete



## 5. Risk Management Reports

### 5.1. *RMRP01 WEB MRCleared*<sup>495</sup>

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#### **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 and Northbound 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:**

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<sup>495</sup> 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

<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 minus Liquidity_AddOn</i>	0.00
<i>CreditMultiplier</i>	Numeric	###,###.##	The multiplier used to calculate credit margin per member's house/client account	0.00
<i>CreditAddOn</i>	Numeric	###,###.##	Credit margin amount - ETL multiplied by credit multiplier	0.00
<i>HolidayMultiplier</i>	Numeric	###,###.##	The multiplier to calculate holiday margin per member's house/client account.	0.00

<i>HolidayAddOn</i>	Numeric	###,###.##	Holiday Margin amount - ETL multiplied by Holiday multiplier	0.00
<i>IM</i>	Numeric	###,###.##	Total Initial Margin including all margin addons, so it will be sum of ETL, Margin, Liquidity_AddOn, Credit AddOn, Holiday AddOn and Discretionary Margin	75,042.74
<i>UnsettledEODVM</i>	Numeric	###,###.##	Unsettled Variation Margin, which is the (accumulated) VM not paid/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 MR ClearedPending<sup>496</sup>**

**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 and Northbound 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

<sup>496</sup> Not applicable for SSM

<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 <i>MFM ConcentrationMargin</i>	327,922.88	299,578.34

<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 and Northbound 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:**

<b>Field</b>	<b>Data Type</b>	<b>Format</b>	<b>Descriptions</b>	<b>Example</b>
<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

<i>Value Date</i>	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 and Northbound 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

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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 ERSCollateralReport<sup>497</sup>**

**Report Descriptions:**

<sup>497</sup> 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 of 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 and Northbound 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 and Northbound Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

**Frequency:**

Please refer to List of Reports and Availability Schedule

**Field Descriptions & Data Format:**

Field	Data Type	Format	Descriptions	Example
<i>Member/Client Account</i>	String		The name of position account in house levels.	CM4
<i>Clearing Broker</i>	String		Parent name	CM4
<i>Type</i>	String		Collateral Type	Cash
<i>Description</i>	String		Collateral currency or security name	USD

<i>Nominal</i>	Numeric	###,###.##	Nominal	16,069.64
<i>Clean Price</i>	Numeric	###,###.##	Collateral market price.	1
<i>Currency</i>	String		Collateral currency	USD
<i>Value</i>	Numeric	###,###.##	Face value	16,069.64
<i>Haircut</i>	Numeric	###,###.##	Haircut Ratio applied to the collateral (example: 0.5 mean 0.5%)	0.5
<i>All-In Value</i>	Numeric	###,###.##	Collateral value after haircut in collateral currency	15,989.29
<i>FX Rate</i>	Numeric	##.#####	FX Rate used to convert to contract value in HKD (in 6 decimal places) and is indicative only.	7.7524
<i>Contract Value</i>	Numeric	###,###.##	After haircut collateral value in base currency	123,955.37
<i>Maturity Date</i>	Date	dd/mm/yyyy	Maturity Date (For non-cash collateral)	26/10/2016
<i>Security Identifier</i>	String		To help CM locate the non-cash collateral	HK0000475779
<i>Margin Type</i>	String		Margin call details	IM/Intraday VM Withholding for excess collateral Settlement Limit Uplift



**5.7. RMRP07 WEB IM Collateral\_C<sup>498</sup>**

**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 and Northbound 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

<sup>498</sup> 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 and Northbound 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\_C<sup>499</sup>**

**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 and Northbound 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

<sup>499</sup> Not applicable for SSM

**5.10. RMRP10 WEB IM Call Amt <sup>500</sup>**

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

**Frequency:**

Please refer to List of Reports and Availability Schedule)

**Field Descriptions & Data Format:**

Field	Data Type	Format	Descriptions	Example
<i>Member</i>	String		Member name	CM4
<i>Member/Client Account</i>	String		The name of position account in house and client levels.	House name: CM4 Client name: CLC
<i>Aggregated Collaterals in HKD</i>	Numeric	###,###.##	The aggregated value of (HKD equivalent) collateral posted by member after haircut	165,391,191.94

<sup>500</sup> Not applicable for SSM

<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	###,###.##	The margin call amount in HKD. The formula of calculation is: (Aggr. Collateral in HKD – Initial Margin) / (1-haircut ratio of HKD). In the example the haircut is 1%. Please note if aggregated collateral in HKD is greater than initial margin, the value of IM Call amount will be zero.	21,987,594.20

**5.11. RMRP11 WEB GuaranteeFund<sup>501</sup>**

**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 and Northbound Clearing Day from the time when the report download function is available. The report will remain

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<sup>501</sup> Not applicable for SSM

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>	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 and Northbound 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 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<sup>502</sup>**

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**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 and Northbound 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:**

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<sup>502</sup> 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/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 and Northbound Clearing Day from the time when the report download function is available. The report will remain available to the OASIS

**Frequency:**

Please refer to List of Reports and Availability Schedule)

**Field Descriptions & Data Format:**

<b>Field</b>	<b>Data Type</b>	<b>Format</b>	<b>Descriptions</b>	<b>Example</b>
<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 Result<sup>503</sup>**

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**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

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<sup>503</sup> 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**

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**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 and Northbound 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\_C<sup>504</sup>**

**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 and Northbound 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

<sup>504</sup> 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 ERSIMBreakdown<sup>505</sup>**

**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 and Northbound 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

<sup>505</sup> 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 Summary<sup>506</sup>**

**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:**

<sup>506</sup> 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 and Northbound 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
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**5.21. RMRP21 WEB Daily IM Mvmt - Non Cash\_C<sup>507</sup>**

**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 and Northbound 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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<sup>507</sup> Not applicable for SSM

<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 IMProjection<sup>508</sup>**

**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 and Northbound 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 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

<sup>508</sup> 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. RMRP23 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> <sup>509</sup>	String		CCP ID of the affiliate/branch	

<sup>509</sup> 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)

<i>Fund</i> <sup>510</sup>	String		CCP ID of the fund	
				<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>Product Type</i>	String		Product Type	
				<i>e.g. DSMatch (i.e. TradeServ)</i>  <i>MW (i.e. MarkitWire)</i>  HKEXGTI (i.e. Traiana)
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	
<i>MW Trade Ref</i>	String		Trade ID of MW	<i>e.g. 18262416</i>

<sup>510</sup> This field will be empty

<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 For other IRS: trade currency	32157.68

<i>Valuation Date Time</i>	Date	YYYY-MM-DD HH:MM:SS	Time of the valuation	2012-11-12 19:45:00
<i>Valuation Type</i>	String		Type of the valuation	CCP Valuation
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 18262416

**5.25. RMRP25 WEB OTCC Trade Val Report\_C<sup>511</sup>**

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**Report Descriptions:**

**Purpose:**

The report shows the valuation of each single trade on Client level.

**Time Available on OASIS:**

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

**Frequency:**

Please refer to List of Reports and Availability Schedule

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<sup>511</sup> Not applicable for SSM

**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> <sup>512</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i> <sup>513</sup>	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

<sup>512</sup> 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)

<sup>513</sup> This field will be empty

				FXForward FXSwap
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	e.g. <i>DSMatch</i> (i.e. <i>TradeServ</i> ) <i>MW</i> (i.e. <i>MarkitWire</i> ) HKEXGTI (i.e. <i>Traiana</i> )
<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. <i>MSERV20141015.0000260</i> 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 For other IRS: trade currency	32157.68
<i>Valuation Date Time</i>	Date	YYYY-MM- DD HH:MM:SS	Time of the valuation	2012-11-12 19:45:00
<i>Valuation Type</i>	String		Type of the valuation	CCP Valuation
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 18262416

**5.26. RMRP26 WEB SettLimitUtil USDHKD**

**Report Descriptions:**

**Purpose:**

The report sets out the 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.

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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. 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>	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.

##### **Frequency:**

Please refer to List of Reports and Availability Schedule

#### **Field Descriptions & Data Format:**

Field	Data Type	Format	Descriptions	Example
<i>Member ID</i>	String		Clearing Member Name	RMDUMMY2
<i>Origin</i>	String		Type of Account	House
<i>Affiliate/Branch</i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	
<i>Trade ID</i>	Integer		<i>Trade ID with OTC Clear</i>	<i>e.g. 123456</i>
<i>Product Type</i>	String		<i>Product Type</i>	<i>e.g. Swap (i.e. Standard Rate Derivatives Contract)</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>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 Call<sup>514</sup>**

**Report Descriptions:**

**Purpose:**

To facilitate clearing member to prevent late payment on margin call.

<sup>514</sup> Not applicable for SSM

**Time Available on OASIS:**

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

**Frequency:**

Please refer to List of Reports and Availability Schedule

**Field Descriptions & Data Format:**

Field	Data Type	Format	Descriptions	Example
<i>Member</i>	String		Clearing Member Name	RMDUMMY2
<i>Member/Client ID</i>	String		The name of position account in house and client levels	RMDUMMY2
<i>Margin Call Date</i>	Date	DD/MM/YYYY HH:MM	Time of the valuation	08/04/2019 14:00
<i>Currency*</i>	String		Margin call settlement currency	CNH
<i>Call Amount</i>	Numeric	###,###.##	Margin call settlement amount	83,500,000.00
<i>FX rate</i>	Numeric	###.#####	The FX rate used to convert the call amount from HKD	0.90834

\* Participating margin call on Special Working Day will be in CNH.

**5.29. RMRP29 WEB SettLimit Margin Add On<sup>515</sup>**

**Report Descriptions:**

**Purpose:**

For calculating additional margin required from Clearing Member when their settlement limit utilization exceed the limit.

**Time Available on OASIS:**

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

**Frequency:**

Please refer to List of Reports and Availability Schedule

**Field Descriptions & Data Format:**

Field	Data Type	Format	Descriptions	Example
<i>Member Name</i>	String		Clearing Member Name	RMDUMMY2
<i>Member/Client Account</i>	String		The name of position account in house and client levels	RMDUMMY2
<i>Currency Pair</i>	String		Currency Pair of initial or final exchange of settlement amount	USD/HKD
<i>Settle Currency</i>	String		Margin call settlement currency	USD

<sup>515</sup> Not applicable for SSM

<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<sup>516</sup>**

**Report Descriptions:**

**Purpose:**

The report sets out the Non settlement limit utilization. Clearing Member can monitor their risk limit level and follow-up any discrepancy with OTC Clear.

**Time Available on OASIS:**

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

**Frequency:**

Please refer to List of Reports and Availability Schedule

**Field Descriptions & Data Format:**

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<sup>516</sup> Not applicable for SSM



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
<i>Utilization Ratio(%)</i>	%	##	Percentage on utilization of risk limit	52

**5.31. RMRP31 WEB Branch VM Allocation Report<sup>517</sup>**

**Report Descriptions:**

**Purpose:**

The report sets out the VM at trade level for Clearing Member. Clearing Member can monitor their VM by trade level and follow-up any discrepancy with OTC Clear.

**Time Available on OASIS:**

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

**Frequency:**

Please refer to List of Reports and Availability Schedule

**Field Descriptions & Data Format:**

Field	Data Type	Format	Descriptions	Example
<i>Member/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

<sup>517</sup> Not applicable for SSM

<i>Product Type</i>	<i>String</i>		<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>	<i>Integer</i>		<i>Trade ID with OTC Clear</i>	<i>e.g. 123456</i>
<i>Currency</i>	<i>String</i>		End of date variation margin currency of trade	USD
<i>EOD VM</i>	<i>Numeric</i>	<i>###,###.##</i>	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>	<i>Date</i>	<i>dd/mm/yyyy</i>	Date of the valuation	02/05/2013

**5.32. RMRP32 WEB Branch PAI Allocation Report<sup>518</sup>**

**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.

<sup>518</sup> Not applicable for SSM

**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
<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>

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<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.	-14.09

<i>Value Date</i>	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011
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### 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<sup>519</sup>**

**Report Descriptions:**

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<sup>519</sup> Not applicable for SSM

**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
<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 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*<sup>520</sup>

#### **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.

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<sup>520</sup> 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</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

**5.36. RMRP36 WEB Benchmark DV01 Risk Report**

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**Report Descriptions:**

The report currently not in use.

**5.37. RMRP37 WEB Benchmark DV01 Risk Report\_C**

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**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	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

<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>	Sting	"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:**

<b>Field</b>	<b>Data Type</b>	<b>Format</b>	<b>Descriptions</b>	<b>Example</b>
<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
<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>	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\_C<sup>521</sup>**

**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 and Northbound 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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<sup>521</sup> Only applicable for SSM

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<i>Member</i>	String		Member name	CB4
<i>Client</i>	String		Client account	CLAXCB4
<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
<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\_C<sup>522</sup>**

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**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 and Northbound Clearing Day from the time when the report download function is available. The report will remain available to the 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	<Member name>	Member name	CM4
<i>Origin</i>	String		Type of Account	Client
<i>Currency</i>	String		The currency of VM balance	USD

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<sup>522</sup> Only applicable for SSM



<i>Amount</i>	Numeric	###	Showing cumulative settled variation margin amount. Positive figure means member has accumulative unrealized loss and vice versa.	123456.78
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**5.42. RMRP42 WEB IM BY Trade Report NB**

**Report Descriptions:**

**Purpose:**

The report sets out the hypothetical IM of Swap Connect trades 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.

**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)
<i>IM (HKD)</i>	Numeric	###,###.##	ETL of the Trade (Rounded to 2 decimals)	83,500,000.00
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Trade Ref_Traiana</i>	String		Trade ID of Traiana	e.g. 12345678
<i>Trade Ref_DSMatch(MatchID)</i>	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260470
<i>Trade Int_Trade_Ref_DSMatch</i>	String		Internal Trade Reference field for TradeServ	Free Text

**5.43. RMRP43 WEB Branch VM Allocation Rpt NB <sup>523</sup>**

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**Report Descriptions:**

**Purpose:**

The report sets out the VM at trade level for Clearing Member participating in Swap Connect trades. 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	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

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<sup>523</sup> Not applicable for SSM

<i>Product Type</i>	<i>String</i>		<i>Product Type</i>	<i>e.g. Swap (i.e. Standard Rate Derivatives Contract)</i>
<i>Trade Id</i>	<i>Integer</i>		<i>Trade ID with OTC Clear</i>	<i>e.g. 123456</i>
<i>Currency</i>	<i>String</i>		End of date variation margin currency of trade	CNH
<i>EOD VM</i>	<i>Numeric</i>	<i>###,###.##</i>	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>	<i>Date</i>	<i>dd/mm/yyyy</i>	Date of the valuation	02/05/2013

**5.44. RMRP44 WEB Branch PAI Allocation Rpt NB <sup>524</sup>**

**Report Descriptions:**

**Purpose:**

The report sets out information relevant for calculation of PAI for each trade registered to the name of Clearing Member participating in Swap Connect trades. 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

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<sup>524</sup> Not applicable for SSM

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
<i>Product Type</i>	String		<i>Product Type</i>	<i>e.g. Swap (i.e. Standard 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	CNY
<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

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<i>Rate Index</i>	String		Reference index used to calculate collateral interest	SHIBOR_ON_PAI
<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 is ACT/360	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.	-14.09
<i>Value Date</i>	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011

**5.45. RMRP45 WEB PM Call Amt** <sup>525</sup>

**Report Descriptions:**

**Purpose:**

The report sets out the amount of participating 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 and Northbound Clearing Day from the time when the report download function is available. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS.

**Frequency:**

Please refer to List of Reports and Availability Schedule

**Field Descriptions & Data Format:**

Field	Data Type	Format	Descriptions	Example
<i>Member</i>	String		Member name	CM4
<i>Member/Client Account</i>	String		The name of position account in house and client levels.	House name: CM4 Client name: CLC
<i>Aggregated Participating Margin Collaterals in HKD</i>	Numeric	###,###.##	The aggregated value of (HKD equivalent) collateral posted by member after haircut	165,391,191.94

<sup>525</sup> Not applicable for SSM

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<i>Participating Margin Requirement</i>	Numeric	###,###.##	Member's participating margin requirement for cleared portfolio (HKD equivalent)	187,158,910.19
<i>PM Call Amount</i>	Numeric	###,###.##	The participating margin call amount in the currency specified under FX Rate. The formula of calculation is: (Aggregated participating margin collaterals in HKD – participating margin requirement in HKD) x FX Rate / (1- haircut ratio of the currency specified). In the example the haircut is 1%. Please note if aggregated participating margin collaterals in HKD is greater than participating margin requirement in HKD, the value of PM Call amount will be zero.	19,972,211.31
<i>Currency*</i>	String		Margin call settlement currency	CNH
<i>FX Rate</i>	Numeric	###.#####	The FX rate used to convert the call amount from HKD	0.90834

\* Participating margin call on Special Working Day will be in CNH.



**5.46. RMRP46 WEB PM 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 and Northbound 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	CM4 PM

**5.47. RMRP47 WEB PM Utilization** <sup>526</sup>

**Report Descriptions:**

**Purpose:**

The report sets out the balance standing to the credit of each Collateral Account registered in the name of a Clearing Member, participating margin requirement and the amount of Excess Collateral (HK dollar equivalent) for each of 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 and Northbound 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	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 Participating Margin Collaterals in HKD</i>	Numeric	###,###.##	The aggregated value of (HKD equivalent) collateral posted by member after haircut	200,000,000.00
<i>Participating Margin Requirement</i>	Numeric	###,###.##	Member's participating margin requirement for cleared portfolio (HKD equivalent)	187,158,910.19

<sup>526</sup> Not applicable for SSM

<i>Excess/Deficit in Collateral</i>	Numeric	###,###.##	Aggregated Participating Margin Collaterals less the participating margin requirement Positive value indicates the room to clear more trades.	12,841,089.81
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**5.48. RMRP48 WEB PM Breakdown**

**Report Descriptions:**

**Purpose:**

The report sets out the PM requirement from House level to its underlying client level

**Time Available on OASIS:**

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

**Frequency:**

Please refer to List of Reports and Availability Schedule

**Field Descriptions & Data Format:**

Field	Data Type	Format	Descriptions	Example
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<i>Hierarchy Level 1</i>	String		Clearing Member ID	RMDUMMY1
<i>Margin Account</i>	String		The subaccounts under the clearing member	RMDUMMY1_SEG_CLRM1XRMDUMMY1_InterCCP RMDUMMY1_House_InterCCP
<i>Margin Currency</i>	String		Margin Currency	HKD
<i>Participating Margin</i>	Numeric	##,###,###.##	The participating margin requirement in HKD	22,111,222.00

#### 5.49. RMRP49 WEB Lockbox Utilization

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##### **Report Descriptions:**

##### **Purpose:**

The report sets out the lockbox limit utilization

##### **Time Available on OASIS:**

On each OTC Clear Clearing Day and Northbound 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>Time</i>	String		Refer to End of Day Utilization	EOD
<i>Inter-CCP Margin Requirement</i>	Numeric	##,###,###.##	The lockbox requirement by End of Day	54822103.18
<i>Lockbox Limit</i>	Numeric	##,###,###	The maximum lockbox position	100,000,000,000
<i>Utilization %</i>	Numeric	#.##	The maximum lockbox position that has been utilized	0.05
<i>Total Direction</i>	String		If the lockbox portfolio total PV01 is positive, the direction is REC FIX. If negative then PAY FIX. If empty, null value	REC FIX PAY FIX
<i>SHIBOR_ON</i>	String		If the portfolio PV01 under the specific index is positive, the direction is REC FIX. If negative then PAY FIX. If empty, null value	REC FIX PAY FIX

<i>SHIBOR_3M</i>	String		If the portfolio PV01 under the specific index is positive, the direction is REC FIX. If negative then PAY FIX. If empty, null value	REC FIX PAY FIX
<i>FR007</i>	String		If the portfolio PV01 under the specific index is positive, the direction is REC FIX. If negative then PAY FIX. If empty, null value	REC FIX PAY FIX

### **5.50. RMRP50 WEB PM Multiplier Report**

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**Report Descriptions:**

**Purpose:**

The report sets out the Participating Margin Multiplier revision announcement

**Time Available on OASIS:**

On each OTCC Clearing Day and Northbound 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 and Ad hoc basis – Please refer to List of Reports and Availability Schedule

**Field Descriptions & Data Format:**

Field	Data Type	Format	Descriptions	Example
<i>Clearing Member</i>	String		House level clearing member	RMDUMMY1
<i>Announcement</i>	String		Indicate the latest PM Multiplier with an effective date	The Participating Margin Multiplier has been revised from 0.55 to 0.58 with effect from 19/01/2023.

**5.51. RMRP51 WEB Stress loss excess option**

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**Report Descriptions:**

**Purpose:**

The report sets out stress loss excess option status

**Time Available on OASIS:**

On each OTC 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



**Field Descriptions & Data Format:**

Field	Data Type	Format	Descriptions	Example
<i>Member</i>	String		House level clearing member	RMDUMMY1
<i>Member/Client Account</i>	String		The name of position account in house and client levels.	RMDUMMY1
<i>Opt-In/Opt-Out</i>	String		Opt-In / Opt-Out Status	Opt-In, Opt-Out
<i>Update</i>	<i>DD/MM/YYYY</i>		Opt-in Date	30/09/2021

**5.52. RMRP52 WEB GF Call amt**

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**Report Descriptions:**

**Purpose:**

The report sets out the amount of guarantee fund 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:**

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 GF Collaterals in HKD</i>	Numeric	###,###.##	The aggregated value of (HKD equivalent) collateral posted by member after haircut	165,391,191.94
<i>GF Requirement</i>	Numeric	###,###.##	Member's guarantee fund requirement for cleared portfolio (HKD equivalent)	187,158,910.19
<i>GF Call Amount</i>	Numeric	###,###.##	The guarantee fund call amount in HKD. The formula of calculation is: (Aggregated guarantee fund collaterals in HKD – guarantee fund requirement) / (1-haircut ratio of HKD). In the example the haircut is 1%. Please note if aggregated guarantee fund collaterals in HKD is greater than guarantee	21,987,594.20

			fund requirement, the value of GF call amount will be zero.	
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**5.53. RMRP53 WEB DiscretionaryMarginReport**

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**Report Descriptions:**

**Purpose:**

The report sets out the discretionary margin shown in WEB MR Cleared with details of individual additional margin items relating to each position account for contracts registered in the name of a Clearing Member at house and client levels.

**Time Available on OASIS:**

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

**Frequency:**

Please refer to List of Reports and Availability Schedule

**Field Descriptions & Data Format:**

Field	Data Type	Format	Descriptions	Example
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<i>Member</i>	String		House level clearing member	RMDUMMY1
<i>Member/Client Account</i>	String		The name of position account in house and client levels.	RMDUMMY1
<i>Account Name</i>	String		The name of position account in house and client levels	RMDUMMY1_OMNI1
<i>Item 1</i>	Numeric	##,###,###.##	Additional margin imposed based on the net notional from outstanding cleared CCS/FXD contracts of a Clearing Member's house or client account	10,000,000.00
<i>Item 2</i>	Numeric	##,###,###.##	Additional margin imposed based on the net notional / gross notional ratio from outstanding cleared CCS/FXD contracts of a Clearing Member's house or client account	10,000,000.00
<i>Item 3</i>	Numeric	##,###,###.##	Additional margin imposed for any settlement limit uplift requested by Clearing Member	10,000,000.00
<i>Item 4</i>	Numeric	##,###,###.##	Additional margin imposed pursuant to Clearing Rule 1510	10,000,000.00

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<i>Item 5</i>	<i>Numeric</i>	##,###,###.##	Additional margin imposed for any CCS and FXD registered one day before forthcoming notional exchange in a Clearing Member's house or client account	10,000,000.00
<i>Item 6</i>	<i>Numeric</i>	##,###,###.##	Additional margin imposed for wrong way risk,	10,000,000.00
<i>Item 7</i>	<i>Numeric</i>	##,###,###.##	Other additional margin requirement, if any	0.00
<i>Total Discretionary Margin</i>	<i>Numeric</i>	###,###,###.##	Total amount of additional margin requirement	60,000,000.00



## 6. Market Data Reports

### 6.1. MKDR01 WEB Appl Int Rate

#### Report Descriptions:

##### **Purpose:**

This report sets out the historical interest rates that were applied to the Rates Derivatives Contracts in the past one year. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

##### **Time Available on OASIS:**

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

##### **Frequency:**

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

#### Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Currency	String		Reference index currency	e.g. USD CNH, CNY EUR, HKD, INR, KRW, THB, TWD

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<i>Index</i>	String		Reference index	e.g. LIBOR CNREPOFIX=CFXS, EURIBOR, HIBOR, SHIBOR, FBIL-MIBOR-OIS-COMPOUND, MIBOR-OIS-COMPOUND, CD, THBFIX, TAIBOR, KLIBOR
<i>Source</i>	String		Source of the index	e.g. BBA HKAB, Reuters, 3220, BNM, FIMMDA, KSDA-Bloomberg, MIBR=NS
<i>Tenor</i>	String		The designated maturity of the reference index	e.g. 6M 1D, 1W, 1M, 3M, 1Y
<i>Quote Type</i>	String		Type of the Quote	Yield
<i>Reset Date</i>	Date	DD/MM/Y YYY	The date the tenor of the reference index is obtained	e.g. 16/11/2011
<i>Reset Rate</i>	Numerical	###.##### ##	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:**

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Base Ccy</i>	String		Base Currency	<i>USD</i>
<i>Quote Ccy</i>	String		Quote Currency	<i>e.g. CNY INR, KRW, TWD, THB</i>
<i>Name</i>	String		Name of the FX exchange rate	<i>e.g. CNY01 INR01, KRW02, TWD03, MYR03, THB01</i>
<i>Timezone</i>	String		Time zone the FX exchange rate is obtained	<i>e.g. Asia/Shanghai Asia/Calcutta, Asia/Seoul Asia/Taipei, Asia/Singapore, Asia/Kuala Lumpur</i>
<i>Time</i>	String		Time the FX exchange rate is obtained	<i>e.g. 915 1230, 1530, 1100, 1130</i>



<i>Curve Side</i>	String		Curve Side	<i>MID</i>
<i>Quote Mode</i>	String		Quote Mode - Multiply or Divide	<i>Multiply</i>
<i>Date</i>	Date	<i>DD/MM/YYYY</i> Y	Date the FX exchange rate is obtained	<i>e.g. 19/9/2012</i>
<i>Close</i>	Numeric	<i>#####</i> #	Close Rate	<i>e.g. 6.5432198</i>

### 6.3. *MKDR03 WEB Non Bus Days*

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**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**

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**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
<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
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### 6.5. *MKDR05 WEB CurveFXPoints*

#### **Report Descriptions:**

##### **Purpose:**

The reports set out FX forward points for each key tenor (up to 2 years) in respect of each currency. The rates are derived from market quotes.

##### **Time Available on OASIS:**

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

##### **Frequency:**

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

#### **Field Descriptions & Data Format:**

<b>Field</b>	<b>Data Type</b>	<b>Format</b>	<b>Descriptions</b>	<b>Example</b>
<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
<b>Curve Point Ask</b>	Numeric	###,###.##	instrument ask price (in pips)	10.00
<b>Curve Point Bid</b>	Numeric	###,###.##	instrument bid price (in pips)	10.00
<b>Curve Point Mid</b>	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 Rate<sup>527</sup>

### **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.

<sup>527</sup> 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:**

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>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> <sup>528</sup>	Numeric	<i>#####.#####</i>	Savings rate	<i>e.g. 3.1234</i>

<sup>528</sup> The Savings Rates published on the preceding OTC Clear Clearing Day will be applied to the house and client margin positions for such Saturday and Sunday.

**6.8. MKDR08 WEB Fee FX Rate<sup>529</sup>**

**Report Descriptions:**

**Purpose:**

This report sets out the foreign exchange rates that were applied to OTC Clear's fees and charges payable by a Clearing Member for a particular calendar month into Hong Kong dollar. Clearing Member can reconcile their trade activities and follow-up any discrepancy with OTC Clear.

**Time Available on OASIS:**

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

**Frequency:**

Monthly on the last OTC Clear Clearing Day of each calendar month (around 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>

<sup>529</sup> Not applicable for SSM



Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Quote Value</i>	Numeric	####.#####	Close Rate	e.g. 7.750111

### 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

Field	Data Type	Format	Descriptions	Example / Possible Values
<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	<i>e.g. Swap.1M.HKD.HONIA.1D/1Y.TMA</i>
<i>Close</i>	Numeric	#####.#####	Close Rate	<i>e.g. 0.0171164</i>

## 6.10. MKDR10 WEB Saving Rate NB<sup>530</sup>

### **Report Descriptions:**

#### **Purpose:**

This report sets out the bank saving deposit rate for the prevailing month used in calculating the interests to be rebated to Clearing Member for its Participating Margin positions. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

#### **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)

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<sup>530</sup> Not applicable for SSM

**Field Descriptions & Data Format:**

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Date</i>	JDate	<i>DD/MM/YYYY</i>	Date the savings rate is obtained	<i>e.g. 01/09/2014</i>
<i>Currency</i>	String		Savings rate currency	<i>e.g. MM.HKD.ICCPINT.1D.HKEX (HKD Saving Rate), MM.CNH. ICCPINT.1D.HKEX (CNH Saving Rate), MM.USD. ICCPINT.1D.HKEX (USD Saving Rate),</i>
<i>Savings Rate</i> <sup>531</sup>	Numeric	<i>####.####</i>	Savings rate	<i>e.g. 3.1234</i>

## 7. Audit Reports

### 7.1. AUDR01 WEB ClientAdmin Audit

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**Report Descriptions:**

**Purpose:**

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<sup>531</sup> The Savings Rates published on the preceding OTC Clear Northbound Clearing Day will be applied to the house and client margin positions for such Saturday and Sunday.

V9.24 Jan 2024

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
<i>Member Name</i>	String		Clearing Member ID	e.g. ABCDHKHH001T
<i>Task ID</i>	Integer		System generated identification	e.g. 123456
<i>Task Class</i>			OASIS Account type	e.g. com.calypso.tk.product.cbsl.SelfAdminUser
<i>Task Field Name</i>			Type of the user administrative action	e.g. calypsoUser (Reset password), AccountLockedDatetime (Lock/Unlock account), AccountLockedReason (Lock/Unlock account), Comments (Update comment box), _CREATE_ (Create user), _DELETE_ (Delete user), _dataSegregations (Update user profile)

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Modification Date Time</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS.000 o'clock HKT	Time of the user administrative action	e.g. 18/10/16 16:45:11.000 o'clock HKT
<i>Old Value</i>	String		Value prior to the user administrative action is taken	e.g. OLDPASSWORD
<i>New Value</i>	String		Value after the user administrative action is taken	e.g. NEWPASSWORD
<i>Changed User</i>	String		User account affected by the user administrative action	e.g. user1==abcdhkh001t
<i>Request User (Maker)</i>	String		User that trigger the user administrative action	e.g. admin1==abcdhkh001t
<i>Approval User (Checker)</i>	String		User that approve/reject the user administrative action	e.g. admin2==abcdhkh001t
<i>Status</i>	String		Status of the user administrative action	e.g. <i>Accepted or Rejected</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Approval Date Time</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS.000 o'clock HKT	Time the user administrative action is approved/rejected	e.g. 18/10/16 16:45:45.493 o'clock HKT

## 7.2. *AUDR02 WEB Client*<sup>532</sup>

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### **Report Descriptions:**

#### **Purpose:**

This report sets out the clients of the Clearing Broker.<sup>533</sup>

#### **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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<sup>532</sup> Not applicable for SSM

<sup>533</sup> This report will be empty unless requested to OTC Clear

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
<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*

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**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	<i>e.g. ABCDHKHH001T</i>
<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

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#### **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>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Affiliate/Branch</i> <sup>534</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i> <sup>535</sup>	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>If trade is not from MW, value will be empty</i>
<i>Offset Batch ID</i>	String		Batch ID of the trade group	<i>e.g. 181019 ABCDHH001TSwap1</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>

<sup>534</sup> 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)

<sup>535</sup> 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>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed</i>  <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. USD</i>  <i>HKD, EUR, CNY, CNH, INR, KRW, THB, TWD</i>
<i>Pay Leg Principal</i>	Numeric	###,###.##	Notional of the Pay Leg Principal	<i>e.g. 1,000,000.00</i>
<i>Rec Leg Type</i>	String		Receive Leg Type	<i>e.g. Fixed</i>  <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>Pay Leg Fixing Days</i>	Integer		Number of fixing days lag of the Pay Leg	<i>e.g. 0 for USD-SOFR-OIS Compund</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Fixing Business Day Calendar</i>	String		Fixing Centre of the Pay Leg	<i>e.g. [BMAU] for USD-SOFR-OIS Compund</i>
<i>Pay Leg Fixing Convention</i>	String		Fixing Convention of the Pay Leg	<i>e.g. Bus = Business Day</i>
<i>Pay Leg Cmp Cut Off Bus/Cal</i>	String		Compounding convention of the Pay Leg	<i>e.g. Bus = Business Day, Cal = Calendar Day</i>
<i>Pay Leg Cmp Cut Off Days</i>	Integer		Number of days lag for the Compounding convention of the Pay Leg	<i>e.g. 5</i>
<i>Pay Leg Cut Off Holidays</i>	String		Centres for Compounding convention of the Pay Leg	<i>e.g. HKG,</i>
<i>Pay is Observation Period Shift</i>	String		Observation Period Shift of Pay Leg	<i>e.g. TRUE / FALSE</i>
<i>Rec Leg Fixing Days</i>	String		Number of fixing days lag of the Receive Leg	<i>e.g. 0 for USD-SOFR-OIS Compund</i>
<i>Rec Leg Fixing Business Day Calendar</i>	String		Fixing Centre of the Receive Leg	<i>e.g. [BMAU] for USD-SOFR-OIS Compund</i>
<i>Rec Leg Fixing Convention</i>	String		Fixing Convention of the Receive Leg	<i>e.g. Bus = Business Day</i>
<i>Rec Leg Cmp Cut Off Bus/Cal</i>	String		Compounding convention of the Receive Leg	<i>e.g. Bus = Business Day, Cal = Calendar Day</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Cmp Cut Off Days</i>	String		Number of days lag for the Compounding convention of the Receive Leg	e.g. 5
<i>Rec Leg Cut Off Holidays</i>	String		Centres for Compounding convention of the Receive Leg	e.g. HKG,
<i>Rec is Observation Period Shift</i>	String		Observation Period Shift of Receive Leg	e.g. TRUE / FALSE

## 9.2. *COMP02 WEB Compress Batch Details IRS*

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### **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
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> <sup>536</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i> <sup>537</sup>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	e.g. <i>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	e.g. 18262416 <i>If trade is not from MW, value will be empty</i>

<sup>536</sup> 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)

<sup>537</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Offset Batch ID</i>	String		Batch ID of the trade group	<i>e.g. 181019 ABCDHKHH001TSwap1</i>
<i>Compression Category</i>	String		Compression Type	<i>Solo Compression</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Compression Batch Count</i>	String		Number of Trades processed from Offset Batch	<i>e.g. 1</i>
<i>ATRS to CCP Trade Status</i> <sup>538</sup>	String		Trade status update from ATRS	<i>e.g. CANCELLED</i> <i>ERROR</i>
<i>Compression Process Status</i>	String		Compression process status for Offset Batch ID	<i>e.g. Complete</i> <i>Complete with Error</i>

### 9.3. COMP03 WEB Compress ATRS Input IRS

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<sup>538</sup> This field will be empty for members without Netting Synchronisation permission

**Report Descriptions:**

**Purpose:**

This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of the House Position Account of a Clearing Member. This report is to facilitate Clearing Member to update the status of the corresponding trades at MarkitWire for Clearing Member without Netting Synchronisation permission.

**Time Available on OASIS:**

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

**Frequency:**

Publish on OTC Clear Clearing Day with Compression activities and Clearing Member opt for manual compression only (around 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>



Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Original Notional</i>	Numeric	###,###.##	Original Notional Amount	e.g. 1,000,000.00
<i>New Notional</i>	Numeric	###,###.##	New Notional Amount	e.g. 0
<i>CCP_FIXEDRATE</i>	Numeric	###,###.##	Fixed Rate	e.g. 1.12345
<i>USI Namespace</i>	String		Cleared Trade USI Prefix	e.g. 1050000004
<i>USI Value</i>	String		Cleared Trade USI Value	e.g. 20150831IRS123456,
<i>UTI Namespace</i>	String		Cleared Trade UTI Prefix	e.g. 1050000004
<i>UTI Value</i>	String		Cleared Trade UTI Value	e.g. 20150831IRS123456,
<i>CCP Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Bulk Event Processing ID</i>	String		Batch ID of the trade group	e.g. 181019ABCDHKHH001TSwap8

## 10. Solo Compression Reports for Client Position Account

### 10.1. *COMP01\_C WEB Offset Trade Details IRS\_C*<sup>539</sup>

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

<sup>539</sup> Not applicable for SSM

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Affiliate/Branch</i> <sup>540</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	e.g. <i>FUND3</i>
<i>Product Type</i>	String		Product Type	e.g. <i>Swap</i> (i.e. <i>Standard Rate Derivatives Contract</i> ) <i>SwapNonDeliverable</i> (i.e. <i>Non-deliverable Rate Derivatives Contract</i> ) <i>SwapCrossCurrency</i> (i.e. <i>Standard Cross-Currency Rates Derivatives Contract</i> )
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. <i>18262416</i>
<i>Offset Batch ID</i>	String		Batch ID of the trade group	e.g. <i>181019 ABCDHKHH001TSwap1</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. <i>130320</i>
<i>Trade Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date	e.g. <i>26/10/2012</i>
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	e.g. <i>26/10/2015</i>

<sup>540</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. USD</i> <i>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>Pay Leg Fixing Days</i>	Integer		Number of fixing days lag of the Pay Leg	<i>e.g. 0 for USD-SOFR-OIS Compund</i>
<i>Pay Leg Fixing Business Day Calendar</i>	String		Fixing Centre of the Pay Leg	<i>e.g. [BMAU] for USD-SOFR-OIS Compund</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Fixing Convention</i>	String		Fixing Convention of the Pay Leg	<i>e.g. Bus = Business Day</i>
<i>Pay Leg Cmp Cut Off Bus/Cal</i>	String		Compounding convention of the Pay Leg	<i>e.g. Bus = Business Day, Cal = Calendar Day</i>
<i>Pay Leg Cmp Cut Off Days</i>	Integer		Number of days lag for the Compounding convention of the Pay Leg	<i>e.g. 5</i>
<i>Pay Leg Cut Off Holidays</i>	String		Centres for Compounding convention of the Pay Leg	<i>e.g. HKG,</i>
<i>Pay is Observation Period Shift</i>	String		Observation Period Shift of Pay Leg	<i>e.g. TRUE / FALSE</i>
<i>Rec Leg Fixing Days</i>	String		Number of fixing days lag of the Receive Leg	<i>e.g. 0 for USD-SOFR-OIS Compund</i>
<i>Rec Leg Fixing Business Day Calendar</i>	String		Fixing Centre of the Receive Leg	<i>e.g. [BMAU] for USD-SOFR-OIS Compund</i>
<i>Rec Leg Fixing Convention</i>	String		Fixing Convention of the Receive Leg	<i>e.g. Bus = Business Day</i>
<i>Rec Leg Cmp Cut Off Bus/Cal</i>	String		Compounding convention of the Receive Leg	<i>e.g. Bus = Business Day, Cal = Calendar Day</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Cmp Cut Off Days</i>	String		Number of days lag for the Compounding convention of the Receive Leg	e.g. 5
<i>Rec Leg Cut Off Holidays</i>	String		Centres for Compounding convention of the Receive Leg	e.g. HKG,
<i>Rec is Observation Period Shift</i>	String		Observation Period Shift of Receive Leg	e.g. TRUE / FALSE

## 10.2. *COMP02\_C WEB Compress Batch Details IRS\_C*<sup>541</sup>

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### **Report Descriptions:**

#### **Purpose:**

This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of the Client Position Account of a Clearing Member. Clearing Member can reconcile their trade compression activities with OTC Clear.

#### **Time Available on OASIS:**

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

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<sup>541</sup> Not applicable for SSM

**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	e.g. <i>CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> <sup>542</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	e.g. <i>FUND3</i>
<i>Product Type</i>	String		Product Type	e.g. <i>Swap (i.e. Standard Rate Derivatives Contract)</i> <i>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	e.g. <i>18262416</i>

<sup>542</sup> This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Offset Batch ID</i>	String		Batch ID of the trade group	<i>e.g. 181019 ABCDHKHH001TSwap1</i>
<i>Compression Category</i>	String		Compression Type	<i>Solo Compression</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Compression Batch Count</i>	String		Number of Trades processed from Offset Batch	<i>e.g. 1</i>
<i>ATRS to CCP Trade Status</i> <sup>543</sup>	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>

<sup>543</sup> This field will be empty for members without Netting Synchronisation permission



**10.3. COMP03\_C WEB Compress ATRS Input IRS\_C<sup>544</sup>**

**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>

<sup>544</sup> 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*

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#### **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. ABCDHKHH001T

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. <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>External Reference</i>	String		External Reference	MW_ABCDHKHH001T_123456
<i>CounterParty.Attribute.SwapswireParticipant</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
<i>Trade Settle 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>Currency Pair</i>	String		Currency Pair of the Trade	e.g. USD/CNH, CNH/USD, USD/HKD, HKD/USD
<i>TradeStatus</i>	String		Status of the Contract	<i>CLEARED: The Contract is registered with OTC Clear</i>
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
<i>Pay Leg Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date of the Pay Leg	e.g. 26/10/2012
<i>Pay Leg Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date of the Pay Leg	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, CNH, CNY, HKD, EUR, INR, KRW, THB, TWD
<i>Pay Leg Fixed Rate</i>	Numeric	##.#####	Fixed Rate of the Pay Leg	e.g. 1.12345
<i>Pay Leg Floating Rate</i> <sup>545</sup>	String		Floating Rate Option of the Pay Leg	(Currency/Rate Index/Rate Index Tenor/Rate Index Source), e.g. HKD/HIBOR/3M/HKAB,

<sup>545</sup> Member should refer to the HKEx website for the list of Floating Rate Options.

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	<i>e.g. 1.12345</i>
<i>Pay Leg DayCount</i>	String		Day Count Fraction of the Pay Leg	<i>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>
<i>Pay Leg Reset Timing</i>	String		Rate reset is taken at the beginning or end of each calculation period of the Pay Leg	<i>e.g. BEG_PER, END_PER</i>
<i>Pay Leg Index Frequency</i>	String		Floating Rate designated maturity of the Pay Leg	<i>e.g. 1D, 1W, 1M, 3M, 6M, 1Y</i>
<i>Pay Leg Payment Frequency</i>	String		Payment Frequency of the Pay Leg	<i>e.g. MTH= Monthly, QTR= Quarterly, SA= Semi-Annually, PA= Annually ZC= Zero Coupon</i>
<i>Pay Leg Reset Frequency</i>	String		Floating Rate reset frequency of the Pay Leg	<i>e.g. 1D, 1W, 1M, 3M, 6M, 1Y</i>

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. <i>MOD_FOLLOW= Modified Following,</i> <i>FOLLOWING= Following,</i> <i>PRECEDING= Preceding</i>
<i>Pay Leg Payment Bus Day Convention</i>	String		Business Day Convention for Payment of the Pay Leg	e.g. <i>MOD_FOLLOW= Modified Following,</i> <i>FOLLOWING= Following,</i> <i>PRECEDING= Preceding</i>
<i>Pay Leg Reset Business Day Convention</i>	String		Business Day Convention for Fixing of the Pay Leg	e.g. <i>MOD_FOLLOW= Modified Following,</i> <i>FOLLOWING= Following,</i> <i>PRECEDING= Preceding</i>
<i>Pay Leg Coupon Stub Rule</i>	String			<i>NONE</i>
<i>Pay Leg Fixing Business Day Calendar</i>	String		Business Day Centres for Fixing of the Pay Leg	e.g. <i>[BEJ_FIX], [HKG], [LON], [NYC], [BMAU]</i>
<i>Pay Leg Payment Bus Day Calendar</i>			Business Day Centres for Payment of the Pay Leg	e.g. <i>[HKG, BEJ, NYC, LON, TARGET, KOW, MUM]</i>
<i>Pay Leg Reset Business Calendar</i>			Business Day Centres for Fixing of the Pay Leg	e.g. <i>[BEJ_FIX], [HKG], [LON], [NYC], [BMAU]</i>

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 <sup>st</sup> 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 <sup>st</sup> 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 <sup>st</sup> Fixing Rate is applicable for Pay Leg	e.g. <i>TRUE, FALSE</i>
<i>Pay Leg Manual First Rate</i>	Numeric	##.#####	1 <sup>st</sup> 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),

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, END_PER</i>
<i>Rec Leg Index Frequency</i>	String		Floating Rate designated maturity of the Receive Leg	e.g. <i>1D, 1W, 1M, 3M, 6M, 1Y</i>
<i>Rec Leg Payment Frequency</i>	String		Payment Frequency of the Receive Leg	e.g. <i>MTH= Monthly,</i> <i>QTR= Quarterly,</i> <i>SA= Semi-Annually,</i> <i>PA= Annually</i> <i>ZC= Zero Coupon</i>
<i>Rec Leg Reset Frequency</i>	String		Floating Rate reset frequency of the Receive Leg	e.g. <i>1D, 1W, 1M, 3M, 6M, 1Y</i>
<i>Rec Leg Rolling Date</i>	Numeric	##	Roll date of the Receive Leg	e.g. <i>26</i>
<i>Rec Leg Reset Offset</i>	Numeric	##	Number of offset days for the rate reset of the Receive Leg	e.g. <i>-2</i>
<i>Rec Leg Fixing Business Day Convention</i>	String		Business Day Convention for Fixing of the Receive Leg	e.g. <i>MOD_FOLLOW= Modified Following,</i> <i>FOLLOWING= Following,</i> <i>PRECEDING= Preceding</i>
<i>Rec Leg Payment Bus Day Convention</i>	String		Business Day Convention for Payment of the Receive Leg	e.g. <i>MOD_FOLLOW= Modified Following,</i> <i>FOLLOWING= Following,</i>

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 <sup>st</sup> Fixing Days Offset for Receive Leg	<i>e.g. TRUE, FALSE, Blank (If not applicable)</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Init Calendars</i>	String		Different 1 <sup>st</sup> 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 <sup>st</sup> Fixing Rate is applicable for Receive Leg	e.g. TRUE, FALSE
<i>Rec Leg Manual First Rate</i>	Numeric	##.#####	1 <sup>st</sup> 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	

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, FOLLOWING= Following, 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, FOLLOWING= Following, 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>

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>SettlementFxReset</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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Fixing Days</i>	Integer		Number of fixing days lag of the Pay Leg	<i>e.g. 0 for USD-SOFR-OIS Compund</i>
<i>Pay Leg Fixing Convention</i>	String		Fixing Convention of the Pay Leg	<i>e.g. Bus = Business Day</i>
<i>Pay Leg Cmp Cut Off Bus/Cal</i>	String		Compounding convention of the Pay Leg	<i>e.g. Bus = Business Day, Cal = Calendar Day</i>
<i>Pay Leg Cmp Cut Off Days</i>	Integer		Number of days lag for the Compounding convention of the Pay Leg	<i>e.g. 5</i>
<i>Pay Leg Cut Off Holidays</i>	String		Centres for Compounding convention of the Pay Leg	<i>e.g. HKG,</i>
<i>Pay is Observation Period Shift</i>	String		Observation Period Shift of Pay Leg	<i>e.g. TRUE / FALSE</i>
<i>Rec Leg Fixing Days</i>	String		Number of fixing days lag of the Receive Leg	<i>e.g. 0 for USD-SOFR-OIS Compund</i>
<i>Rec Leg Fixing Convention</i>	String		Fixing Convention of the Receive Leg	<i>e.g. Bus = Business Day</i>
<i>Rec Leg Cmp Cut Off Bus/Cal</i>	String		Compounding convention of the Receive Leg	<i>e.g. Bus = Business Day, Cal = Calendar Day</i>

**11.2. MULT02 WEB Compression PV per Leg**

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**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> <sup>546</sup>	String		CCP ID of the affiliate/branch	
<i>Fund</i> <sup>547</sup>	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>

<sup>546</sup> 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)

<sup>547</sup> 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*

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**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. ABCDHHK001T
<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***

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**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***

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**Report Descriptions:**

**Purpose:**

V9.24 Jan 2024

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	e.g CM4
<i>Member/Client Account</i>	String		The name of position account	e.g CM4
<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		e.g. 26/10/2012
<i>Currency</i>	String		Currency of margin requirement	<i>HKD</i>
<i>Availiable Collaterals</i>	Numeric	###,###,###.##	Aggregated after haircut collateral value in base currency equivalent.	e.g 165,391,191.94
<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.	e.g 87,158,910.19

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Collateralized VM</i>	Numeric	###,###,###.##	Intra-day Variation Margin due to market fluctuation.	e.g 70,000,000.00
<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.	e.g 30,000,000.00
<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.	e.g 21,987,594.19

### 11.6. *MULT06 WEB Compression Top Up MC*

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**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***

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**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>