Jan 2024

OTC Clearing Hong Kong Limited

OTC Account Services Information System (OASIS) Report Usage Guide

V9.24 Jan 2024

Disclaimer

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Amendment Log

Updated Date	Document / Section	Description
17 Jan 2012	Trade Reports / Settlement Reports	- Insert remarks for interpreting the value - Remove field "Affiliate"
15 Feb 2013	Trade Reports / Settlement Reports	- Amendments stemming from testing members' comments during Simulation Test
27 Feb 2013	Settlement Reports	- New settlement projection report for Non-deliverable IRS
28 Feb 2013	Risk Management Reports and Market Data Reports	- Revised the timing of report publication (section 2.2)
7 Mar 2013	Trade Report / Settlement Report	- Insert note to clarify field definitions, e.g. novation date / novation effective date
2 Apr 2013	Risk Management Reports	- Revise the field definitions of unsettled VM. - Revise the field name "MFM (Concentration Margin)" - Remove WEB ERSStressMargin report
18 Apr 2013	Trade Report / Settlement Report	- Insert note to clarify the meaning of "+" and "-" for different amount - Tidy up column headers in various reports
14 May 2013	TDRP07 / STRP05 / STRP09	- Add Fixing Source and FX Reset Date fields [TDRP07] - Add FX Rate Reset Rate field [STRP05] - Add Rate Reset Date field [STRP09]
16 Jul 2013	Risk Management Reports/ Market Data Reports	- Add two fields "Type" and "Status" in RMRP01 - Revise field heading "Concentration margin" in RMRP01 and RMRP02

		- Revise field heading “interest” in RMRP03 - Switch fields in the RMRP04 - Revise field heading “Type” in RMRP05 and field heading “Date” in RMRP06 - Remove fields “Quote date” and “offset” in MKDR07 - Revise field headings “bid”, ”ask” and “mid” in MKDR04~MKDR08 - Revise description in the column “interest” in WEB PAI report - Mark WEB IM Call Amount report to be available in phase 2
19 Jul 2013	TDRP03 / TDRP04	- Revise possible values for column “Trade Status”
29 Jul 2013	RMRP05 / RMRP02 /RMRP11	- Revise report frequency of RMRP05 - Revise the report name and frequency of RMRP02. - Add RMRP11 –WEB GF Recalculation Result
14 May 2014	All trade and settlement reports / risk management reports / a few market data reports	- To reflect changes due to launch of client clearing and upgrade to OCASS
15 Dec 2014	TDRP02 / TDRP04 / TDRP06 / TDRP 08 TDRP10 / STRP03 / STRP04 / STRP09 and their respective client reports, i.e. Trade and Settlement Reports for House Accounts with suffix “_C”	- “Trade Source ID” is replaced by “Trade Ref_HKTR” or “Trade Ref_MW” as trade identifiers
15 Dec 2014	TDRP01 / TDRP03 / TDRP05 / TDRP07 / TDRP09 / STRP02 / STRP05 and their respective client reports, i.e. Trade and Settlement Reports for House Accounts with suffix “_C”	- “Trade Source ID” is replaced by “Trade Ref_HKTR” or “Trade Ref_DSM” as trade identifiers
15 Dec 2014	All Trade and Settlement Reports except STRP01 / STRP08 and their respective	- New field “Fund” for CCP ID of the fund

	client report reports, i.e. Settlement Reports for House Account with suffix "_C"	
15 Dec 2014	TDRP08 & TDRP08_C	- Additional fields for further details of Rates Derivatives Contract, including: i. "Rcv Leg Fixed Rate" ii. "Rcv Leg Rate Index Spread" iii. "Rcv Leg Floating Rate" iv. "Rcv Leg DayCount" v. "Rcv Leg Payment Bus Day Convention" vi. "Rcv Leg Payment Frequency" vii. "Pay Leg Fixed Rate" viii. "Pay Leg Rate Index Spread" ix. "Pay Leg Floating Rate" x. "Pay Leg DayCount" xi. "Pay Leg Payment Bus Day Convention" xii. "Pay Leg Payment Frequency"
15 Dec 2014	STRP10 & STRP10_C	- New House Position and Client Position Reports to show projected cash flow in relation to non-cash collateral
15 Dec 2014	MKDR07	- New Market Data Report to show saving deposit rate in particular day on House and Client Position
30 Dec 2014	RMRP05 / RMRP06 / RMRP11 / RMRP12	- New fields "Clearing Broker"
30 Dec 2014	RMRP19 & RMRP20	- New Risk Management Reports to show IM Movement for Non-cash Collateral
30 Dec 2014	RMRP01 / RMRP02 / RMRP04 / RMRP05 / RMRP06 / RMRP07 / RMRP08 / RMRP09 / RMRP17 / RMRP18 /	- Value format for the field "Member/Client Account" coherent with Member ID for Trade and Settlement Reports in respect of Individual Segregated Accounts

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

12 Dec 2016	TDRP03 / TDRP04 / TDRP03_C / TDRP04_C STRP01 / STRP01_C / AUDR01	- Updated reports with new possible values - Updated report to cater for Notional Exchange - New audit report to show activities of OASIS admin user accounts
15 May 2017	TDRP02 / TDRP04 / TDRP06 / TDRP08 / TDRP10 / TDRP02_C / TDRP04_C / TDRP06_C / TDRP08_C / TDRP10_C / STRP03 / STRP09 / STRP03_C / STRP09_C / MKDR01 / MKDR02	- Updated reports to cater for currencies expansion of Non-deliverable IRS and basis swap - Updated the list of possible values for the relevant fields
12 Jun 2017	RMRP24 / RMRP25	- Adding 2 new reports (WEB OTCC Trade Val Report and WEB OTCC Trade Val Report_C)
24 Jul 2017	RMRP23	- Replace the original report by new one which can show 10y tenors results
24 Aug 2017	TDRP01 / TDRP02 / TDRP03 / TDRP04 / TDRP05 / TDRP06 / TDRP07 / TDRP08 / TDRP09 / TDRP10 / TDRP01_C / TDRP02_C / TDRP03_C / TDRP04_C / TDRP05_C / TDRP06_C / TDRP07_C / TDRP08_C / TDRP09_C / TDRP10_C / STRP02 / STRP03 / STRP04 / STRP05 / STRP06 / STRP07 / STRP09 STRP02_C / STRP03_C / STRP04_C / STRP05_C /	- Provide supplementary information on affiliate/branch field

	STRP06_C / STRP07_C / STRP09_C RMRP24 / RMRP25	
25 Sep 2017	STRP04 / STRP07 / STRP04_C / STRP 07_C	- New fields "Trade Ref_HKTR", "Trade Ref_MW", "Trade Ref_DSMatch" and "Trade Ref_Traiana" - Provide supplementary information on Cash Flow Reset Rate field
27 Nov 2017	TDRP01 / TDRP02 / TDRP03 / TDRP04 / TDRP05 / TDRP06 / TDRP07 / TDRP08 / TDRP09 / TDRP10 TDRP01_C / TDRP02_C / TDRP03_C / TDRP04_C / TDRP05_C / TDRP06_C / TDRP07_C / TDRP08_C / TDRP09_C / TDRP10_C STRP02 / STRP03 / STRP04 / STRP05 / STRP07 / STRP09 STRP02_C / STRP03_C / STRP04_C / STRP05_C / STRP07_C / STRP09_C ADHR01	- Updated the list of possible values for the relevant fields - Adding new report (WEB Special Message Report)
12 Dec 2017	RMRP15	- Updated the report frequency
30 Apr 2018	TDRP11 / TDRP12 / TDRP13 / TDRP14 / TDRP15 / TDRP11_C / TDRP12_C / TDRP13_C / TDRP14_C / TDRP15_C / STRP01 / STRP07 /STRP11 / STRP12 STRP01_C / STRP107_C /STRP11_C / STRP12_C RMRP26	- Updated reports to cater for Deliverable FX Derivatives and currency expansion of Cross Currency Swap

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

15 Jul 2019	STRP1 / STRP13 STRP1_C / STRP13_C RMRP30 RMRP31 RMRP32	- Updated existing settlement reports for bulk settlement run - New report for bulk settlement run - Updated existing IM BY Trade report - New report for non settlement risk limit report - New report for Branch VM Allocation report - New report for Branch PAI Allocation report
13 Jan 2020	AUDR02 RMRP33 RMRP35 MKDR09	- New report for Clearing Broker - New report for Benchmark Valuation report - New report for Stress Test Value - New report for CM Curve IRQuotes report
27 April 2020	RMRP03 RMRP31 RMRP32 RMRP33 RMRP34 RMRP36 RMRP37	- Update existing PAI report - Update existing Branch VM Allocation report - Update existing Branch PAI Allocation report - Update existing Benchmark Valuation report - Update existing Benchmark Valuation report_C - New report for Benchmark DV01 Risk report - New report for Benchmark DV01 Risk report_C
26 Aug 2020	STRP07 / STRP08_C / STRP10_C COMP01_C / COMP02_C / COMP03_C RMRP01 / RMRP02 / RMRP05 / RMRP07 / RMRP09 / RMRP10 / RMRP11 / RMRP13 / RMRP15 / RMRP17 / RMRP18 / RMRP19 / RMRP21 / RMRP22 / RMRP25 / RMRP28 /	- Update list of Client reports not available to Sponsored Settlement Member (SSM)

	RMRP29 / RMRP30 / RMRP31 / RMRP32/ RMRP34 / RMRP35 / RMRP37	
18 Nov 2020	RMRP23 / RMRP26 / RMRP38 / RMRP39	- Update existing SettLimitUtil USDCNH report - Update existing SettLimitUtil USDHKD report - New report for SettLimitUtil USDCNH report_C - New report for SettLimitUtil USDHKD report_C
8 Mar 2021	RMRP36 / RMRP37	- Update report for Benchmark DV01 Risk report - Update report for Benchmark DV01 Risk report_C
26 Apr 2021	TDRP01 / TDRP02 / TDRP03 / TDRP04 / TDRP05 / TDRP06 / TDRP08 / TDRP10 / TDRP11 / TDRP12 / TDRP13 / TDRP014 TDRP01_C / TDRP02_C / TDRP03_C / TDRP04_C / TDRP05_C / TDRP06_C / TDRP08_C / TDRP10_C / TDRP11_C / TDRP12_C / TDRP13_C / TDRP014_C STRP01 / STRP03 / STRP04 / STRP07 / STRP08 / STRP12 STRP01_C / STRP03_C / STRP04_C / STRP07_C / STRP08_C / STRP12_C RMRP01 / RMRP04 / RMRP16 / RMRP17 / RMRP24 / RMRP25 /	- Updated existing WEB Settle details report to reflect cessation of secondary currency VM requirement for CCS - Updated reports for possible values from “NDS” to “SwapNonDeliverable” - Updated existing WEB MRCleared report - Updated existing ClientPAI report - Updated Report Frequency
10 Aug 2021	RMRP06 / RMRP07 RMRP40 RMRP41	- Updated IM Collateral - Updated IM Collateral_C - New report for ClientPAI_C report - New report for VM Balance_C report

08 Aug 2022	STRP01 / STRP01_C MULT01 / MULT02 / MULT03 / MULT04 / MULT05 / MULT06 / MULT07 COMP02 / COMP02_C / COMP03 / COMP03_C	- New reports for multilateral compression - Updated report time for solo compression reports
1 Apr 2023	TDRP08 / COMP01 / MULT01 TDRP08_C / COMP01_C	- Updated WEB Open IRS Trades - Updated WEB Offset Trades Details IRS - Updated WEB Compression Trade Detail - Updated WEB Open IRS Trades_C - Updated WEB Offset Trades Details IRS_C
8 May 2023	TDRP16 / TDRP17 / TDRP18 / TDRP19 / TDRP20 TDRP16_C / TDRP17_C / TDRP18_C / TDRP19_C / TDRP20_C STRP14 STRP14_C MKDR10 RMRP42 / RMRP43 RMRP44 / RMRP45 RMRP46 / RMRP47 RMRP48 / RMRP49 RMRP50	- New reports for Swap Connect - New Risk Management Reports: - WEB IM BY Trade Report NB - WEB Branch VM Allocation Rpt NB - WEB Branch PAI Allocation Rpt NB - WEB PM Call Amt - WEB PM Collateral - WEB PM Utilization - WEB PM Breakdown - WEB Lockbox Utilization - WEB PM Multiplier Report
14 Aug 2023	STRP15 STRP15_C	- New reports for Swap Connect

	RMRP51	- WEB Stress loss excess option
27 Jan 2024	RMRP53 RMRP28 / RMRP30 / RMRP45 / RMRP52 TDRP01 / TDRP02 / TDRP07 / TDRP08 / TDRP11 / TDRP14 / TDRP16 / TDRP19 TDRP01_C / TDRP02_C / TDRP07_C / TDRP08_C / TDRP11_C / TDRP14_C / TDRP16_C / TDRP19_C	- New report for discretionary margin, i.e. WEB DiscretionaryMarginReport - Updated WEB Margin Call - Updated WEB NonSettleRiskLimitUsage - Updated WEB PM Call Amt - Updated WEB GF Call amt - Updated WEB Regist and WEB Open reports to include UPI values

Table of Content

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Part I – General Information

1. Introduction

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

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

Contents

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

Part I

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

Part II

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

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

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

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2. Reports Overview

2.1. Type of Reports

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

Trade Reports

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

Settlement Reports

This type of reports notifies Clearing Members of the amount to be settled with OTC Clear. The reports contain the amount of Settlement Component (consists of daily settlement components[1] 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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[1] For further detail on "daily settlement components", please refer to section 3.8.1 Daily Settlement Components of the OTC Clear Rates and FX Derivatives Clearing Procedures

2.2. Reports for Client Position Accounts

To support the expansion of clearing service to client clearing, Trade Reports and Settlement Reports will be 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[2]

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

No.	Report Number	Report Name	Report Frequency*	Descriptions
Trade Reports for House Position Accounts - for monitoring the house positions with OTC Clear:				
1	TDRP01	WEB Dly Regist FXNDF	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

Settlement Reports for House Position Account– for reviewing the amounts to be settled				
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
Settlement Reports for Client Position Account– for reviewing the amounts to be settled				
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 Clear Clearing Day	The report sets out the projected cash flow payment for each Standard Rates Derivatives Contract and Standard Cross-Currency Rates Derivatives Contract registered in the name of a Clearing Member in relation to the Client Position Accounts in the coming one calendar month
60	STRP05_C	WEB Settle Proj FXNDF_C	Daily on each OTC Clear Clearing Day (around 8:15 HK time)	The report sets out the projected settlement amount for each FX Derivatives Contract registered in the name of a Clearing Member in relation to the Client Position Accounts in the coming fourteen calendar days
61	STRP06_C	WEB Dly Addl Fees_C	Daily on each OTC Clear Clearing Day (around 22:00 HK time)	The report sets out the Additional Payment for each Rates Derivatives Contract registered in the name of a Clearing Member in relation to the Client Position Accounts for a particular calendar year
62	STRP07_C	WEB Monthly Fees_C	On the fifth OTC Clear Clearing Day of each calendar month (around 22:00 HK time)	The reports set out the details of OTC Clear's fees and charges (charged at the trade level basis) payable by a Clearing Member in relation to the Client Position Accounts for a particular calendar month
63	STRP08_C	WEB Monthly Fees II_C	On the fifth OTC Clear Clearing Day of each calendar month (around 22:00 HK time)	The reports set out the details of OTC Clear's fees and charges (charged at the account level basis) payable by a Clearing Member in relation to the Client Position Accounts for a particular calendar month

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 Client 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
Risk Management Reports – margin requirements, collateral & guarantee fund balance				
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 1st 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 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 at trade level registered to the name of a Clearing Member – House and Client
103	RMRP33	WEB Benchmark Valuation Report	Daily on each OTC Clear Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out information of hypothetical NPV difference of discounting transition of each trade
104	RMRP34	WEB Benchmark Valuation Report_C	Daily on each OTC Clear Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out information of hypothetical NPV difference of discounting transition of each trade – Client only
105	RMRP35	WEB Stress Test Value	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 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 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 participating margin call (if any)
116	RMRP46	WEB PM Collateral	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 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 Clear 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 1st 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.
Market Data Reports – reference data adopted for settlement and margin calculations				
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.
Audit Reports				
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.
Ad Hoc Reports				

136	ADHR01	WEB Special Message Report	Ad Hoc Basis	This report sets out ad hoc announcements to the Clearing Member
Solo Compression Reports for House Position Account				
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.
Solo Compression Reports for Client Position Account				
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.
Multilateral Compression Reports for House Position Account				
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

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

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
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[3]	String		CCP ID of the affiliate/branch	
Fund[4]	String		CCP ID of the fund	
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. TradeServ)*
Trade Ref_HKTR[5]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of TradeServ	*e.g. MSERV20141015.0000260470*

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

[4] This field will be empty

[5] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH001T*
Registration Time	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 08/11/2012 09:50:13*
Deregistration Time [6]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 08/11/2012 10:57:12*
Termination Time [7]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 20/12/2012 10:57:12*
Transfer Time [8]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 22/12/2012 10:13:12*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831FXNDF123456*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*
FX Reset Date	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 06/01/2013*

[6] This field will be populated when the Contract is deregistered.
[7] This field will be populated when the Contract is terminated by the clearing house.
[8] This field will be populated when the Contract is transferred by the clearing house.

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date	*e.g. 08/01/2013*
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	*e.g. KRW02* *CNY01, TWD03, INR01*
Forward Rate	Numeric	###,###.####	Forward Rate	*e.g. 1,080.0000*
Prim Cur (FX)	String		Primary Currency	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[9]	Primary Currency Amount	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency	*e.g. KRW* *TWD, INR, CNY*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [10]	Secondary Currency Amount	*e.g. 1,080,000,000.00*
Settlement Currency (FX)	String		The settlement currency of the contract	*USD*

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

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

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

1.1. TDRP02 WEB Dly Regist IRS

<u>Report Descriptions:</u>

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 <u>twelve</u> 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
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[11]	String		CCP ID of the affiliate/branch	
Fund[12]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (i.e. Standard Rate Derivatives Contract)* *SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)*

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

[12] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[13]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH001T*
Registration Time	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 24/10/2012 11:50:15*
Deregistration Time [14]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 29/10/2012 11:50:15*
Termination Time[15]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 5/11/2012 10:50:15*

[13] This field is obsolete

[14] This field will be populated when the Contract is deregistered

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Transfer Time [16]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 29/11/2012 01:50:15*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*
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*
Settle Currency [17]	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*

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

[17] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

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

Field	Data Type	Format	Descriptions	Example / Possible Values
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	*e.g. 1234567*
UPI Value	String		UPI value of the Contract	*e.g. QZMVB746N621*

1.2. TDRP03 WEB Dly Pend FXNDF Trades

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[18]	String		CCP ID of the affiliate/branch	
Fund[19]	String		CCP ID of the fund	
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. TradeServ)*
Trade Ref_HKTR[20]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*

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

[19] This field will be empty

[20] This field is obsolete

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

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

[21] A negative amount represent "selling" the currency while a positive amount represent "buying"

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

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

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

1.3. TDRP04 WEB Dly Pend IRS Trades

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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[23]	String		CCP ID of the affiliate/branch	
Fund[24]	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)*

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

[24] This field will be empty

Field	**Data Type**	**Format**	**Descriptions**	**Example / Possible Values**
Trade Ref_HKTR[25]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 23/10/2012 16:07*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 140320*
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*

[25] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Settle Currency[26]	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*
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*

[26] 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	*WAIT_MARGIN:* *The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.* *PROCESSING:* *The transaction is in margin process pending to be registered.* *PEND_TRF/TRM/DCL:* *The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.* *LIMITED_FAILED:* *The transaction is failed to be registered due to the breach of position/notional limits defined by CM.* *REJECT_DCLR* *This is an interim status where the system is processing a deregistration request submitted for a Contract.* *VAILDATED_DCLR* *This is an interim status where the system is processing a deregistration request submitted for a Contract.* *VAILDATED_TERM* *This is an interim status where the system is processing a deregistration of a Contract.*

Field	Data Type	Format	Descriptions	Example / Possible Values
				VAILDATED_TRF — *This is an interim status where the system is processing a deregistration of a Contract.* *PENDING_CHECK* — *This is an interim status where the system is processing a registration request of a transaction or a deregistration request submitted for a Contract.* *PENDING_VERIFY* — *This is an interim status where the system is processing a registration request of a transaction or a deregistration request submitted for a Contract.*
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 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
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[27]	String		CCP ID of the affiliate/branch	
Fund[28]	String		CCP ID of the fund	

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

[28] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. TradeServ)*
Trade Ref_HKTR[29]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of TradeServ	*e.g. MSERV20141015.0000260470*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	*e.g. 16/10/ 2012 13:14*
Trade ID	Integer		Trade Id	*e.g. 123456*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 16/10/2012*

[29] This field is obsolete

Field	**Data Type**	**Format**	**Descriptions**	**Example / Possible Values**
FX Reset Date	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 06/01/2013*
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date	*e.g. 16/12/2012*
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	*e.g. KRW02* *CNY01, TWD03, INR01*
Forward Rate	Numeric	###,###.####	Forward Rate	*e.g. 1,080.0000*
Prim Cur (FX)	String		Primary Currency	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[30]	Primary Currency Amount	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency	*e.g. KRW* *CNY, INR, TWD*

[30] A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.##[31]	Secondary Currency Amount	*e.g. 1,080,000,000.00*
Settlement Currency	*String*		Settlement Currency	*USD*
Trade Status	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*
Rejection Reason	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

<u>Report Descriptions:</u>

Purpose:

This report lists the Original Rates Derivatives Transaction or Rate Derivatives Contracts, in relation to the House Position Account, that (1) does not satisfy the eligibility requirement on forthcoming payment date, or if it contains any invalid or incomplete trade data, (2) is not accepted for registration/deregistration by the commencement of the End-of-Day Settlement Process on the OTC Clear Clearing Day immediately following the day on which such "pending"

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

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
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[32]	String		CCP ID of the affiliate/branch	
Fund[33]	String		CCP ID of the fund	

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

[33] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
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)*
Trade Ref_HKTR[34]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 23/10/2012 17:48*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 140320*

[34] 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[35]	String		Settlement Currency of the Contract	*e.g. USD* *HKD, EUR, CNH*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*
Pay Leg Principal Ccy	String		Currency of the Pay Leg	*e.g. USD* *HKD, EUR, CNH, CNY, INR, KRW, THB, TWD*
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	*e.g. 1,000,000.00*
Rec Leg Type	String		Receive Leg Type	*e.g. Fixed* *Float*
Rec Leg Principal Ccy	String		Currency of the Receive Leg	*e.g. CNH* *HKD, EUR, USD, CNY, INR, KRW, THB, TWD*

[35] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*
Trade Status	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*
Rejection Reason	String		Reason for the trade in rejected or removed status	*e.g. Trade not processed, short of margin*
OriginalTrade Ref_MW	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
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[36]	String		CCP ID of the affiliate/branch	
Fund[37]	String		CCP ID of the fund	
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. TradeServ)*

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

[37] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_HKTR[38]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of TradeServ	*e.g. MSERV20141015.0000260470*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Entered Date	DisplayDatetime	DD/MM/YYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 08/11/2012 14:32*
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831FXNDF123456,*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*

[38] This field is obsolete

Field	**Data Type**	**Format**	**Descriptions**	**Example / Possible Values**
FX Reset Date	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 06/01/2013*
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date	*e.g. 08/01/2013*
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	*e.g. KRW02* *CNY01, TWD03, INR01*
Forward Rate	Numeric	###,###.####	Forward Rate	*e.g. 1,080.0000*
Prim Cur (FX)	String		Primary Currency	*USD*
Prim Amt (FX) [in CCP view]	*Numeric*	###,###,###,###.## [39]	Primary Currency Amount	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency	*e.g. KRW* *TWD, INR, CNY*
Sec Amt (FX) [in CCP view]	*Numeric*	###,###,###,###.## [40]	Secondary Currency Amount	*e.g. 1,080,000,000.00*

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

Field	Data Type	Format	Descriptions	Example / Possible Values	
Settlement Currency (FX)	String		The settlement currency of the contract	*USD*	
Trade Status	String		Status of the Contract	*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*
UPI Value	*String*		*UPI value of the Contract*	*e.g. QZMVB746N621*	

1.7. TDRP08 WEB Open IRS Trades

<u>Report Descriptions:</u>

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 <u>twelve</u> 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[41]	String		CCP ID of the affiliate/branch	
Fund[42]	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)*

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

[42] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_HKTR[43]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 23/10/2012 09:34*
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 24/10/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*
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*

[43] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Maturity Date	Jdate	DD/MM/YYYY	Trade Maturity Date	*e.g. 26/10/2015*
Settlement Currency[44]	String		Settlement Currency of the Contract	*e.g. USD* *CNH, HKD, EUR*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*
Pay Leg Principal Ccy	String		Currency of the Pay Leg	*e.g. USD,* *CNH, CNY, HKD, EUR, INR, KRW, THB, TWD*
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	*e.g. 1,000,000.00*
Pay Leg Fixed Rate	Numeric	##.#####	Fixed Rate of the Pay Leg	*e.g. 1.12345*
Pay Leg Rate Index Spread	Numeric	##.#####	Floating Rate Spread of the Pay Leg	*e.g. 1.12345*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Pay Leg Floating Rate[45]	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*
Pay Leg DayCount	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),*
Pay Leg Payment Bus Day Convention	String		Business Day Convention of the Pay Leg	*e.g.MOD_FOLLOW= Modified Following,* *FOLLOWING= Following,* *PRECEDING= Preceding*
Pay Leg Payment Frequency	String		Payment Frequency of the Pay Leg	*e.g. MTH= Monthly,* *QTR= Quarterly,* *SA= Semi-Annually,* *PA= Annually* *ZC= Zero Coupon*
Rec Leg Type	String		Receive Leg Type	*e.g. Fixed* *Float*
Rec Leg Principal Ccy	String		Currency of the Receive Leg	*e.g. CNH,* *USD, CNY, HKD, EUR, INR, KRW, THB, TWD*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*
Rec Leg Fixed Rate	Numeric	##.#####	Fixed Rate of the Receive Leg	*e.g. 1.12345*
Rec Leg Rate Index Spread	Numeric	##.#####	Floating Rate Spread of the Receive Leg	*e.g. 1.12345*
RecLeg Floating Rate[46]	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*
Rec Leg DayCount	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),*
Rec Leg Payment Bus Day Convention	String		Business Day Convention of the Receive Leg	*e.g. MOD_FOLLOW= Modified Following,* *FOLLOWING= Following,* *PRECEDING= Preceding*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Rec Leg Payment Frequency	String		Payment Frequency of the Receive Leg	*e.g. MTH= Monthly,* *QTR= Quarterly,* *SA= Semi-Annually,* *PA= Annually* *ZC= Zero Coupon*
Trade Status	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*
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	*e.g. 1234567*
Pay Leg Fixing Days	Integer		Number of fixing days lag of the Pay Leg	*e.g. 0 for USD-SOFR-OIS Compund*
Pay Leg Fixing Business Day Calendar	String		Fixing Centre of the Pay Leg	*e.g. [BMAU] for USD-SOFR-OIS Compund*
Pay Leg Fixing Convention	String		Fixing Convention of the Pay Leg	*e.g. Bus = Business Day*

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

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

1.8. TDRP09 WEB Month Regis FXNDF

<u>Report Descriptions:</u>

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

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

[48] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. TradeServ)*
Trade Ref_HKTR[49]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of TradeServ	*e.g. MSERV20141015.0000260470*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Registration Date	DisplayDatetime	DD/MM/YYYY	Registration Time of the Contract	*e.g. 08/11/2012*
Deregistration Date[50]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 08/11/2012 15:22:16*

[49] This field is obsolete

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

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

[51] This field will be populated when the Contract is terminated by the clearing house.
[52] This field will be populated when the Contract is transferred by the clearing house.

Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Cur (FX)	String		Primary Currency	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## [53]	Primary Currency Amount	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency	*e.g. KRW* *TWD, INR, CNY*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [54]	Secondary Currency Amount	*e.g. 1,080,000,000.00*
Settlement Currency (FX)	String		The settlement currency of the contract	*USD*
Trade Status	String		Status of the Contract	*CLEARED: The Contract is registered with OTC Clear* *DECLEARED The Contract is deregistered with OTC Clear* *TERMINATED: The Contract is deregistered with OTC Clear*

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

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

1.9. TDRP10 WEB Month Regis IRS

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	**Data Type**	**Format**	**Descriptions**	**Example / Possible Values**
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[55]	String		CCP ID of the affiliate/branch	
Fund[56]	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)*

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

56 This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_HKTR[57]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Registration Date	DisplayDatetime	DD/MM/YYYY	Registration Time of the Contract	*e.g. 24/10/2012*
Deregistration Date[58]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 27/10/2012 11:30:11*
Termination Date[59]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 27/10/2012 14:30:11*
Transfer Date[60]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 29/10/2012 10:30:12*

57 This field is obsolete

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

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*
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*
Settle Currency[61]	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*

[61] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

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

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

1.10. TDRP11 WEB Dly Regist FXD

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

[62] Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)
[63] This field will be empty
[64] For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID

Field	Data Type	Format	Descriptions	Example / Possible Values
Registration Time	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 08/11/2012 09:50:13*
Deregistration Time [65]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 08/11/2012 10:57:12*
Termination Time [66]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 20/12/2012 10:57:12*
Transfer Time [67]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 22/12/2012 10:13:12*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	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*

[65] This field will be populated when the Contract is deregistered.
[66] This field will be populated when the Contract is terminated by the clearing house.
[67] This field will be populated when the Contract is transferred by the clearing house.

Field	Data Type	Format	Descriptions	Example / Possible Values
Unique Reference Far[68]	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*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*
Trade Settle Date	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*
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[69]	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*
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. CNH,* *HKD*

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values	
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [70]	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*	
Prim Amt Far (FX) [in CCP view][71]	Numeric	###,###,###.##[72]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*	
Sec Amt Far (FX) [in CCP view][73]	Numeric	###,###,###.## [74]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. -6,800,000.00*	
Trade Settle Date Far[75]	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*	
Trade Status	String		Status of the Contract	*CLEARED:*	*The Contract is registered with OTC Clear*
				DECLEARED	*The Contract is deregistered from OTC Clear*

[70] A negative amount represent “selling” the currency while a positive amount represent “buying”
[71] The field will not be applicable for Deliverable FX Forward Contract
[72] A negative amount represent “selling” the currency while a positive amount represent “buying”
[73] The field will not be applicable for Deliverable FX Forward Contract
[74] A negative amount represent “selling” the currency while a positive amount represent “buying”
[75] The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
				TERMINATED: *The Contract is deregistered from OTC Clear by OTC Clear* *TRANSFERED:* *The Contract is deregistered from OTC Clear after going through the transfer process*
UPI Value	*String*		*UPI value of the Contract*	*e.g. QZS6L0NCS1FG*

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

[76] Branch refers to the branch under the same legal entity as the clearing member while Affiliate refers to a separate legal entity under the same group of the Clearing Member (the latter is pending regulator approval)
[77] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_Traiana[78]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	*e.g. 16/10/2012 13:14*
Trade ID	Integer		Trade Id	*e.g.123456*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 16/10/2012*
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. 16/12/2012*
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*USD*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[79]	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*
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. CNH,* *HKD*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [80]	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*
Prim Amt Far (FX) [in CCP view][81]	Numeric	###,###,###.##[82]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*
Sec Amt Far (FX)	Numeric	###,###,###.## [84]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. -6,800,000.00*

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

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

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

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

[84] A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
[in CCP view][83]				
Trade Settle Date Far[85]	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*
Trade Status	String		Status of the Contract	*WAIT_MARGIN: The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.* *PROCESSING: The transaction is in margin process pending to be registered.* *PEND_TRF/TRM/DCL: The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.*

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

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

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

1.12. TDRP13 WEB Dly Rejc FXD Trades

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[86]	String		CCP ID of the affiliate/branch	

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Fund[87]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana[88]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	*e.g. 16/10/ 2012 13:14*
Trade ID	Integer		Trade Id	*e.g. 123456*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 16/10/2012*

[87] This field will be empty

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. 16/12/2012*
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[89]	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*
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. CNH,* *HKD*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [90]	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*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Amt Far (FX) [in CCP view][91]	Numeric	###,###,###.##[92]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*
Sec Amt Far (FX) [in CCP view][93]	Numeric	###,###,###.## [94]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. -6,800,000.00*
Trade Settle Date Far[95]	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*
Trade Status	String		Status of the Contract	*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*

[91] The field will not be applicable for Deliverable FX Forward Contract
[92] A negative amount represent "selling" the currency while a positive amount represent "buying"
[93] The field will not be applicable for Deliverable FX Forward Contract
[94] A negative amount represent "selling" the currency while a positive amount represent "buying"
[95] The field will not be applicable for Deliverable FX Forward Contract

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

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
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*

Field	Data Type	Format	Descriptions	Example / Possible Values
Origin	String		Type of Account	*House*
Affiliate/Branch[96]	String		CCP ID of the affiliate/branch	
Fund[97]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana[98]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*

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

[97] This field will be empty

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Entered Date	DisplayDatetime	DD/MM/YYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 08/11/2012 14:32*
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	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*
Unique Reference Far[99]	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*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. 08/01/2013*

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

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

[100] A negative amount represent “selling” the currency while a positive amount represent “buying”
[101] A negative amount represent “selling” the currency while a positive amount represent “buying”
[102] The field will not be applicable for Deliverable FX Forward Contract
[103] A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values	
Sec Amt Far (FX) [in CCP view][104]	Numeric	###,###,###.## [105]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. -6,800,000.00*	
Trade Settle Date Far[106]	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*	
Trade Status	String		Status of the Contract	*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*
UPI Value	*String*		*UPI value of the Contract*	*e.g. QZS6L0NCS1FG*	

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

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

[106] The field will not be applicable for Deliverable FX Forward Contract

1.14. 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
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[107]	String		CCP ID of the affiliate/branch	

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Fund[108]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana[109]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Registration Date	DisplayDatetime	DD/MM/YYYY	Registration Time of the Contract	*e.g. 08/11/2012*
Deregistration Date[110]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 08/11/2012 15:22:16*

[108] This field will be empty

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Termination Date [111]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 08/14/2012 11:50:19*
Transfer Date [112]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 08/11/2012 12:50:24*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	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*
Unique Reference Far [113]	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	*e.g. 20150831FXSwap123456*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*

[111] This field will be populated when the Contract is terminated by the clearing house.
[112] This field will be populated when the Contract is transferred by the clearing house.
[113] The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Settle Date	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*
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[114]	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*
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. CNH,* *HKD*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [115]	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*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Amt Far (FX) [in CCP view][116]	Numeric	###,###,###.##[117]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*
Sec Amt Far (FX) [in CCP view][118]	Numeric	###,###,###.## [119]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. -6,800,000.00*
Trade Settle Date Far[120]	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*
Trade Status	String		Status of the Contract	*CLEARED:* *The Contract is registered with OTC Clear* *DECLEARED* *The Contract is deregistered with OTC Clear*

116 The field will not be applicable for Deliverable FX Forward Contract
117 A negative amount represent “selling” the currency while a positive amount represent “buying”
118 The field will not be applicable for Deliverable FX Forward Contract
119 A negative amount represent “selling” the currency while a positive amount represent “buying”
120 The field will not be applicable for Deliverable FX Forward Contract

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

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
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[121]	String		CCP ID of the affiliate/branch	
Fund[122]	String		CCP ID of the fund	
Product Type	String		Product Type	***e.g. Swap (i.e. Standard Rate Derivatives Contract)***
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. CFETS (i.e. CFETS)*

[121] 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)

[122] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_HKTR[123]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. SHCH (Shanghai Clearing House)*
Registration Time[124]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 24/10/2012 11:50:15*
Deregistration Time [125]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 29/10/2012 11:50:15*
Termination Time[126]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 5/11/2012 10:50:15*
Transfer Time [127]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 29/11/2012 01:50:15*

[123] This field is obsolete

[124] 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.

[125] This field will be populated when the Contract is deregistered

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*
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*
Settle Currency[128]	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*

[128] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
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*
Rec Leg Principal	Numeric	###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*
Trade Status	String		Status of the Contract	*CLEARED: The Contract is registered with OTC Clear* *DECLEARED The Contract is deregistered from OTC Clear* *TERMINATED: The Contract is deregistered from OTC Clear by OTC Clear* *TRANSFERED: The Contract is deregistered from OTC Clear after going through the transfer process*
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	*e.g. 1234567*

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_CFETS	String		Trade ID of CFETS for the bilateral trade	*e.g. 1234567*
Trade Ref_SHCH	String		Trade ID of SHCH for the novated trade	*e.g. 1234567*
UPI Value	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
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[129]	String		CCP ID of the affiliate/branch	
Fund[130]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. CFETS (i.e.CFETS)*
Trade Ref_HKTR[131]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*

[129] 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)

[130] This field will be empty

[131] This field is obsolete

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

[132] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

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

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

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

1.17. TDRP18 WEB Dly Rejc IRS Trades_NB

Report Descriptions:

Purpose:

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
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[133]	String		CCP ID of the affiliate/branch	

[133] 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
Fund[134]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. CFETS (i.e. CFETS)*
Trade Ref_HKTR[135]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. SHCH (Shanghai Clearing House)*
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 23/10/2012 17:48*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 140320*

[134] This field will be empty

[135] 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[136]	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*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*
Trade Status	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*
Rejection Reason	String		Reason for the trade in rejected or removed status	*e.g. Trade not processed, short of margin*
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	*e.g. 1234567*
Trade Ref_CFETS	String		Trade ID of CFETS for the bilateral trade	*e.g. 1234567*
Trade Ref_SHCH	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
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[137]	String		CCP ID of the affiliate/branch	
Fund[138]	String		CCP ID of the fund	

[137] 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)

[138] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. CFETS (i.e. CFETS)*
Trade Ref_HKTR[139]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. SHCH (Shanghai Clearing House)*
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 23/10/2012 09:34*
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 24/10/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*

139 This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*
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[140]	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*

[140] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
Pay Leg Fixed Rate	Numeric	##.#####	Fixed Rate of the Pay Leg	*e.g. 1.12345*
Pay Leg Rate Index Spread	Numeric	##.#####	Floating Rate Spread of the Pay Leg	*e.g. 1.12345*
Pay Leg Floating Rate[141]	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*
Pay Leg DayCount	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),*
Pay Leg Payment Bus Day Convention	String		Business Day Convention of the Pay Leg	*e.g.MOD_FOLLOW= Modified Following,* *FOLLOWING= Following,* *PRECEDING= Preceding*
Pay Leg Payment Frequency	String		Payment Frequency of the Pay Leg	*e.g. MTH= Monthly,* *QTR= Quarterly,* *SA= Semi-Annually,* *PA= Annually* *ZC= Zero Coupon*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
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*
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*
Rec Leg Fixed Rate	Numeric	##.#####	Fixed Rate of the Receive Leg	*e.g. 1.12345*
Rec Leg Rate Index Spread	Numeric	##.#####	Floating Rate Spread of the Receive Leg	*e.g. 1.12345*
RecLeg Floating Rate[142]	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*

[142] Member should refer to the HKEx website for the list of Floating Rate Options.

Field	Data Type	Format	Descriptions	Example / Possible Values
Rec Leg DayCount	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),*
Rec Leg Payment Bus Day Convention	String		Business Day Convention of the Receive Leg	*e.g. MOD_FOLLOW= Modified Following,* *FOLLOWING= Following,* *PRECEDING= Preceding*
Rec Leg Payment Frequency	String		Payment Frequency of the Receive Leg	*e.g. MTH= Monthly,* *QTR= Quarterly,* *SA= Semi-Annually,* *PA= Annually* *ZC= Zero Coupon*
Trade Status	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*
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	*e.g. 1234567*

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

1.19. TDRP20 WEB Month Regis IRS_NB

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
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[143]	String		CCP ID of the affiliate/branch	
Fund[144]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. CFETS (i.e. CFETS)*

[143] 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)

[144] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_HKTR[145]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. SHCH (Shanghai Clearing House)*
Registration Date	DisplayDatetime	DD/MM/YYYY	Registration Date of the Contract	*e.g. 24/10/2012*
Deregistration Date[146]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 27/10/2012 11:30:11*
Termination Date[147]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 27/10/2012 14:30:11*
Transfer Date[148]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 29/10/2012 10:30:12*

145 This field is obsolete

146 This field will be populated when the Contract is deregistered.
147 This field will be populated when the Contract is terminated by the clearing house.
148 This field will be populated when the Contract is transferred by the clearing house.

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*
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*
Settle Currency[149]	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*

[149] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

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

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

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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch [150]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. TradeServ)*
Trade Ref_HKTR [151]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*

[150] This field will be empty

[151] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_DSM	String		Trade ID of TradeServ	*e.g. MSERV20141015.0000260470*
Original Cpty[152]	String		Counterparty of the Original Transaction	
Registration Time	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 08/11/2012 09:50:13*
Deregistration Time [153]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 08/11/2012 10:57:12*
Termination Time [154]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 20/12/2012 10:57:12*
Transfer Time [155]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 22/12/2012 10:13:12*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831FXNDF123456*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*

[152] This field will be empty
[153] This field will be populated when the Contract is deregistered.
[154] This field will be populated when the Contract is terminated by the clearing house.
[155] This field will be populated when the Contract is transferred by the clearing house.

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

[156] A negative amount represent “selling” the currency while a positive amount represent “buying”
[157] 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	*CLEARED:* *The Contract is registered with OTC Clear* *DECLEARED* *The Contract is deregistered from OTC Clear* *TERMINATED:* *The Contract is deregistered from OTC Clear by OTC Clear* *TRANSFERED:* *The Contract is deregistered from OTC Clear after going through the transfer process*

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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[158]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. Swap (i.e. Standard Rate Derivatives Contract)* *SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*

[158] This field will be empty

Trade Ref_HKTR[159]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[160]	String		Counterparty of the Original Transaction	
Registration Time	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 24/10/2012 11:50:15*
Deregistration Time [161]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 29/10/2012 11:50:15*
Termination Time[162]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 5/11/2012 10:50:15*
Transfer Time [163]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 29/11/2012 01:50:15*

159 This field is obsolete

160 This field will be empty

161 This field will be populated when the Contract is deregistered

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

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

Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*
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*
Settle Currency[164]	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, CNY, CNH, INR, KRW, THB, TWD*
Pay Leg Principal	Numeric	###,###.##	Notional of the Pay Leg Principal	*e.g. 1,000,000.00*

[164] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

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, CNY, USD, INR, KRW, THB, TWD*
Rec Leg Principal	Numeric	###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*
Trade Status	String		Status of the Contract	*CLEARED: The Contract is registered with OTC Clear* *DECLEARED The Contract is deregistered from OTC Clear* *TERMINATED: The Contract is deregistered from OTC Clear by OTC Clear* *TRANSFERED: The Contract is deregistered from OTC Clear after going through the transfer process*
OriginalTrade Ref_MW	*String*		Trade ID of MW for the bilateral trade	*e.g. 1234567*

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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch [165]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*

[165] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. TradeServ)*
Trade Ref_HKTR[166]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of TradeServ	*e.g. MSERV20141015.0000260470*
Original Cpty[167]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	*e.g. 16/10/2012 13:14*
Trade ID	Integer		Trade Id	*e.g.123456*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 16/10/2012*

166 This field is obsolete
167 This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
FX Reset Date	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 06/01/2013*
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date	*e.g. 16/12/2012*
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	*e.g. KRW02* *CNY01, TWD03, INR01*
Forward Rate	Numeric	###,###.####	Forward Rate	*e.g. 1,080.0000*
Prim Cur (FX)	String		Primary Currency	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[168]	Primary Currency Amount	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency	*e.g. KRW* *CNY, INR, TWD*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.##[169]	Secondary Currency Amount	*e.g. 1,080,000,000.00*

[168] A negative amount represent “selling” the currency while a positive amount represent “buying”

[169] 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	*WAIT_MARGIN:*	*The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.*
				PROCESSING:	*The transaction is in margin process pending to be registered.*
				PEND_TRF/TRM/DCL:	*The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.*
				LIMITED_FAILED:	*The transaction is failed to be registered due to the breach of position/notional limits defined by CM.*
				REJECT_DCLR	*This is an interim status where the system is processing a deregistration request submitted for a Contract.*
				VAILDATED_DCLR	*This is an interim status where the system is processing a deregistration request submitted for a Contract.*

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

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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[170]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
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)*

[170] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[171]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[172]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 23/10/2012 16:07*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 140320*
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*

171 This field is obsolete
172 This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Maturity Date	Jdate	DD/MM/YYYY	Trade Maturity Date	*e.g. 26/10/2015*
Settle Currency[173]	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*
Rec Leg Principal	Numeric	###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*

[173] 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	*WAIT_MARGIN:*	*The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.*
				PROCESSING:	*The transaction is in margin process pending to be registered.*
				PEND_TRF/TRM/DCL	*The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.*
				LIMITED_FAILED:	*The transaction is failed to be registered due to the breach of position/notional limits defined by CM.*
				REJECT_DCLR	*This is an interim status where the system is processing a deregistration request submitted for a Contract.*
				VAILDATED_DCLR	*This is an interim status where the system is processing a deregistration request submitted for a Contract.*
				VAILDATED_TERM	*This is an interim status where the system is processing a deregistration of a Contract.*

Field	Data Type	Format	Descriptions	Example / Possible Values
				VAILDATED_TRF *This is an interim status where the system is processing a deregistration of a Contract.* *PENDING_CHECK* *This is an interim status where the system is processing a registration request of a transaction or a deregistration request submitted for a Contract.* *PENDING_VERIFY* *This is an interim status where the system is processing a registration request of a transaction or a deregistration request submitted for a Contract.*
OriginalTrade Ref_MW	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 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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch [174]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*FXNDF*

[174] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. TradeServ)*
Trade Ref_HKTR[175]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of TradeServ	*e.g. MSERV20141015.0000260470*
Original Cpty[176]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	*e.g. 16/10/ 2012 13:14*
Trade ID	Integer		Trade Id	*e.g. 123456*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 16/10/2012*
FX Reset Date	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 06/01/2013*

175 This field is obsolete

176 This field will be empty

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

[177] A negative amount represent “selling” the currency while a positive amount represent “buying”
[178] 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	*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*
Rejection Reason	String		Reason for the trade in rejected or removed status	*e.g. Trade not processed, short of margin*

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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[179]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
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)*

[179] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[180]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[181]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 23/10/2012 17:48*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 140320*
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*

[180] This field is obsolete
[181] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Maturity Date	Jdate	DD/MM/YYYY	Trade Maturity Date	*e.g. 26/10/2015*
Settlement Currency[182]	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*

[182] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
Rec Leg Principal	Numeric	###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*
Trade Status	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*
Rejection Reason	String		Reason for the trade in rejected or removed status	*e.g. Trade not processed, short of margin*
OriginalTrade Ref_MW	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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch [183]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. TradeServ)*

[183] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_HKTR[184]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of TradeServ	*e.g. MSERV20141015.0000260470*
Original Cpty[185]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 08/11/2012 14:32*
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831FXNDF123456,*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*

184 This field is obsolete

185 This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
FX Reset Date	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 06/01/2013*
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date	*e.g. 08/01/2013*
Settlement Rate Options	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	*e.g. KRW02* *CNY01, TWD03, INR01*
Forward Rate	Numeric	###,###.####	Forward Rate	*e.g. 1,080.0000*
Prim Cur (FX)	String		Primary Currency	*USD*
Prim Amt (FX) [in CCP view]	*Numeric*	###,###,###,###.## [186]	Primary Currency Amount	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency	*e.g. KRW* *TWD, INR, CNY*
Sec Amt (FX) [in CCP view]	*Numeric*	###,###,###,###.## [187]	Secondary Currency Amount	*e.g. 1,080,000,000.00*

[186] A negative amount represent “selling” the currency while a positive amount represent “buying”
[187] 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	*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*

2.7. TDRP08_C WEB Open IRS Trades_C

<u>Report Descriptions:</u>

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 <u>twelve</u> OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 22:00 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[188]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
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)*
Trade Ref_HKTR[189]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*

188 This field will be empty

189 This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[190]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 23/10/2012 09:34*
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 24/10/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*
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*

[190] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Settlement Currency[191]	String		Settlement Currency of the Contract	*e.g. USD* *CNH, HKD, EUR*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*
Pay Leg Principal Ccy	String		Currency of the Pay Leg	*e.g. USD* *CNH, CNY, HKD, EUR, INR, KRW, THB, TWD*
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	*e.g. 1,000,000.00*
Pay Leg Fixed Rate	Numeric	#.#####	Fixed Rate of the Pay Leg	*e.g. 1.12345*
Pay Leg Rate Index Spread	Numeric	#.#####	Floating Rate Spread of the Pay Leg	*e.g. 1.12345*
Pay Leg Floating Rate[192]	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*
Pay Leg DayCount	String		Day Count Fraction of the Pay Leg	*e.g. 30/360 = 30/360,* *ACT/360 = Act/360,*

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

192 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),*
Pay Leg Payment Bus Day Convention	String		Business Day Convention of the Pay Leg	*e.g. MOD_FOLLOW= Modified Following,* *FOLLOWING= Following,* *PRECEDING= Preceding*
Pay Leg Payment Frequency	String		Payment Frequency of the Pay Leg	*e.g. MTH= Monthly,* *QTR= Quarterly,* *SA= Semi-Annually,* *PA= Annually* *ZC= Zero Coupon*
Rec Leg Type	String		Receive Leg Type	*e.g. Fixed* *Float*
Rec Leg Principal Ccy	String		Currency of the Receive Leg	*e.g. CNH* *USD, CNY, HKD, EUR, INR, KRW, THB, TWD*
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*
Rec Leg Fixed Rate	Numeric	##.#####	Fixed Rate of the Receive Leg	*e.g. 1.12345*

Field	Data Type	Format	Descriptions	Example / Possible Values
Rec Leg Rate Index Spread	Numeric	##.#####	Floating Rate Spread of the Receive Leg	*e.g. 1.12345*
Rec Leg Floating Rate[193]	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*
Rec Leg DayCount	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),*
Rec Leg Payment Bus Day Convention	String		Business Day Convention of the Receive Leg	*e.g. MOD_FOLLOW= Modified Following,* *FOLLOWING= Following,* *PRECEDING= Preceding*
Rec Leg Payment Frequency	String		Payment Frequency of the Receive Leg	*e.g. MTH= Monthly,* *QTR= Quarterly,* *SA= Semi-Annually,* *PA= Annually* *ZC= Zero Coupon*

[193] Member should refer to the HKEx website for the list of Floating Rate Options.

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Status	String		Status of the Contract	*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*
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	*e.g. 1234567*
Pay Leg Fixing Days	Integer		Number of fixing days lag of the Pay Leg	*e.g. 0 for USD-SOFR-OIS Compund*
Pay Leg Fixing Business Day Calendar	String		Fixing Centre of the Pay Leg	*e.g. [BMAU] for USD-SOFR-OIS Compund*
Pay Leg Fixing Convention	String		Fixing Convention of the Pay Leg	*e.g. Bus = Business Day*

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

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

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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[194]	String		CCP ID of the affiliate/branch	

[194] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. TradeServ)*
Trade Ref_HKTR[195]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of TradeServ	*e.g. MSERV20141015.0000260470*
Original Cpty[196]	String		Counterparty of the Original Transaction	
Registration Date	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 08/11/2012 09:50:15*

195 This field is obsolete

196 This field will be empty

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

[197] This field will be populated when the Contract is deregistered.
[198] This field will be populated when the Contract is terminated by the clearing house.
[199] 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. KRW02* *CNY01, TWD03, INR01*
Forward Rate	Numeric	###,###.####	Forward Rate	*e.g. 1,080.0000*
Prim Cur (FX)	String		Primary Currency	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## [200]	Primary Currency Amount	*e.g. -1,000,000.00*
Sec Cur (FX)	String		Secondary Currency	*e.g. KRW* *TWD, INR, CNY*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [201]	Secondary Currency Amount	*e.g. 1,080,000,000.00*
Settlement Currency (FX)	String		The settlement currency of the contract	*USD*

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[200] A negative amount represent "selling" the currency while a positive amount represent "buying"

[201] 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	*CLEARED:*	*The Contract is registered with OTC Clear*
				DECLEARED	*The Contract is deregistered with OTC Clear*
				TERMINATED:	*The Contract is deregistered with OTC Clear*
				TRANSFERED:	*The Contract is deregistered from OTC Clear after going through the transfer process*
				PEND_TRF/TRM/ DCL:	*The Contract is registered with OTC Clear and a deregistration request was submitted and under processing*

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 <u>twelve</u> OTC

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

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[202]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
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)*

[202] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[203]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[204]	String		Counterparty of the Original Transaction	
Registration Date	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 24/10/2012 11:50:11*
Deregistration Date[205]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 27/10/2012 11:30:11*
Termination Date[206]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 27/10/2012 14:30:11*

203 This field is obsolete

204 This field will be empty

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Transfer Date[207]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 29/10/2012 10:30:12*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*
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*
Settle Currency[208]	String		Settlement Currency of the Contract	*e.g. USD* *HKD, EUR, CNH*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*

[207] This field will be populated when the Contract is transferred by the clearing house.
[208] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

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

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

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**
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch [209]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana [210]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty [211]	String		Counterparty of the Original Transaction	
Registration Time	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 08/11/2012 09:50:13*

209 This field will be empty
210 For Deliverable FX Forward Contract, this field refers to CCP Match ID, for Deliverable FX Swap Contract, this field refers to Package Match ID
211 This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Deregistration Time [212]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 08/11/2012 10:57:12*
Termination Time [213]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 20/12/2012 10:57:12*
Transfer Time [214]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 22/12/2012 10:13:12*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	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*
Unique Reference Far[215]	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*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*

212 This field will be populated when the Contract is deregistered.
213 This field will be populated when the Contract is terminated by the clearing house.
214 This field will be populated when the Contract is transferred by the clearing house.
215 The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Settle Date	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*
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[216]	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*
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. CNH,* *HKD*

[216] A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [217]	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*
Prim Amt Far (FX) [in CCP view][218]	Numeric	###,###,###.##[219]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*
Sec Amt Far (FX) [in CCP view][220]	Numeric	###,###,###.## [221]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. -6,800,000.00*
Trade Settle Date Far[222]	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*
Trade Status	String		Status of the Contract	*CLEARED:* *The Contract is registered with OTC Clear*

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

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

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

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

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

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

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

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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch [223]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana[224]	String		Trade ID of Traiana	*e.g. 18262416*

223 This field will be empty

224 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
Original Cpty[225]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	*e.g. 16/10/2012 13:14*
Trade ID	Integer		Trade Id	*e.g.123456*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 16/10/2012*
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. 16/12/2012*
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*USD*

[225] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[226]	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*
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. CNH,* *HKD*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [227]	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*
Prim Amt Far (FX) [in CCP view][228]	Numeric	###,###,###.##[229]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*

226 A negative amount represent “selling” the currency while a positive amount represent “buying”
227 A negative amount represent “selling” the currency while a positive amount represent “buying”
228 The field will not be applicable for Deliverable FX Forward Contract
229 A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values
Sec Amt Far (FX) [in CCP view][230]	Numeric	###,###,###.## [231]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. -6,800,000.00*
Trade Settle Date Far[232]	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*
Trade Status	String		Status of the Contract	*WAIT_MARGIN: The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.* *PROCESSING: The transaction is in margin process pending to be registered.* *PEND_TRF/TRM/DCL: The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.*

[230] The field will not be applicable for Deliverable FX Forward Contract

[231] A negative amount represent “selling” the currency while a positive amount represent “buying”

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

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

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 Ac counts, 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 reco ncile 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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch [233]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*

[233] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana[234]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty[235]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	*e.g. 16/10/ 2012 13:14*
Trade ID	Integer		Trade Id	*e.g. 123456*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 16/10/2012*

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

[235] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. 16/12/2012*
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[236]	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*
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. CNH,* *HKD*

[236] A negative amount represent "selling" the currency while a positive amount represent "buying"

Field	Data Type	Format	Descriptions	Example / Possible Values
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [237]	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*
Prim Amt Far (FX) [in CCP view][238]	Numeric	###,###,###.##[239]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*
Sec Amt Far (FX) [in CCP view][240]	Numeric	###,###,###.## [241]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. -6,800,000.00*
Trade Settle Date Far[242]	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*

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

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

[239] A negative amount represent “selling” the currency while a positive amount represent “buying”

[240] The field will not be applicable for Deliverable FX Forward Contract

[241] A negative amount represent “selling” the currency while a positive amount represent “buying”

[242] 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	*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*
Rejection Reason	String		Reason for the trade in rejected or removed status	*e.g. Trade not processed, short of margin*

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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch [243]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana [244]	String		Trade ID of Traiana	*e.g. 18262416*

[243] This field will be empty

[244] 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
Original Cpty[245]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 08/11/2012 14:32*
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	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*
Unique Reference Far[246]	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*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*

245 This field will be empty

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Settle Date	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*
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[247]	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*
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. CNH,* *HKD*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [248]	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*
Prim Amt Far (FX) [in CCP view][249]	Numeric	###,###,###.##[250]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*
Sec Amt Far (FX) [in CCP view][251]	Numeric	###,###,###.## [252]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. -6,800,000.00*
Trade Settle Date Far[253]	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*

[248] A negative amount represent “selling” the currency while a positive amount represent “buying”
[249] The field will not be applicable for Deliverable FX Forward Contract
[250] A negative amount represent “selling” the currency while a positive amount represent “buying”
[251] The field will not be applicable for Deliverable FX Forward Contract
[252] A negative amount represent “selling” the currency while a positive amount represent “buying”
[253] 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	*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*

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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[254]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana[255]	String		Trade ID of Traiana	*e.g. 18262416*

[254] This field will be empty

[255] 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**
Original Cpty[256]	String		Counterparty of the Original Transaction	
Registration Date	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 08/11/2012 09:50:15*
Deregistration Date[257]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 08/11/2012 15:22:16*
Termination Date[258]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 08/14/2012 11:50:19*
Transfer Date[259]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 08/11/2012 12:50:24*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	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*

[256] This field will be empty

[257] This field will be populated when the Contract is deregistered.

[258] This field will be populated when the Contract is terminated by the clearing house.

[259] This field will be populated when the Contract is transferred by the clearing house.

Field	Data Type	Format	Descriptions	Example / Possible Values
Unique Reference Far[260]	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*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*
Trade Settle Date	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*
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[261]	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*

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

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

Field	**Data Type**	**Format**	**Descriptions**	**Example / Possible Values**
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. CNH,* *HKD*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [262]	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*
Prim Amt Far (FX) [in CCP view][263]	Numeric	###,###,###.##[264]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*
Sec Amt Far (FX) [in CCP view][265]	Numeric	###,###,###.## [266]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. -6,800,000.00*

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

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

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

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values	
Trade Settle Date Far[267]	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*	
Trade Status	String		Status of the Contract	*CLEARED:*	*The Contract is registered with OTC Clear*
				DECLEARED	*The Contract is deregistered with OTC Clear*
				TERMINATED:	*The Contract is deregistered with OTC Clear*
				TRANSFERED:	*The Contract is deregistered from OTC Clear after going through the transfer process*
				PEND_TRF/TRM/DCL:	*The Contract is registered with OTC Clear and a deregistration request was submitted and under processing*

[267] 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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[268]	String		CCP ID of the affiliate/branch	

[268] This field will be empty

Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. Swap (i.e. Standard Rate Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. CFETS (i.e. CFETS)*
Trade Ref_HKTR[269]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[270]	String		Counterparty of the Original Transaction	

[269] This field is obsolete

[270] This field will be empty

Registration Time[271]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 24/10/2012 11:50:15*
Deregistration Time [272]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 29/10/2012 11:50:15*
Termination Time[273]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 5/11/2012 10:50:15*
Transfer Time [274]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 29/11/2012 01:50:15*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*
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*

[271] 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.

[272] This field will be populated when the Contract is deregistered

[273] This field will be populated when the Contract is terminated by the clearing house.

[274] This field will be populated when the Contract is transferred by the clearing house

Settle Currency[275]	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*
Rec Leg Principal	Numeric	###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*
Trade Status	String		Status of the Contract	*CLEARED: The Contract is registered with OTC Clear*

[275] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

				DECLEARED *The Contract is deregistered from OTC Clear* *TERMINATED:* *The Contract is deregistered from OTC Clear by OTC Clear* *TRANSFERED:* *The Contract is deregistered from OTC Clear after going through the transfer process*
OriginalTrade Ref_MW	*String*		Trade ID of MW for the bilateral trade	*e.g. 1234567*
Trade Ref_CFETS	String		Trade ID of CFETS for the bilateral trade	*e.g. 1234567*
Trade Ref_SHCH	String		Trade ID of SHCH for the novated trade	*e.g. 1234567*

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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[276]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)*

[276] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. CFETS (i.e. CFETS)*
Trade Ref_HKTR[277]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[278]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 23/10/2012 16:07*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 140320*
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*

277 This field is obsolete
278 This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Maturity Date	Jdate	DD/MM/YYYY	Trade Maturity Date	*e.g. 26/10/2015*
Settle Currency[279]	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*

[279] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
Rec Leg Principal	Numeric	###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*
Trade Status	String		Status of the Contract	*WAIT_MARGIN: The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.* *PROCESSING: The transaction is in margin process pending to be registered.* *PEND_TRF/TRM/DCL The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.* *LIMITED_FAILED: The transaction is failed to be registered due to the breach of position/notional limits defined by CM.*
				REJECT_DCLR This is an interim status where the system is processing a deregistration request submitted for a Contract. *VAILDATED_DCLR This is an interim status where the system is processing a deregistration request submitted for a Contract.*

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

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

2.18. TDRP18_C WEB Dly Rejc IRS Trades_NB_C

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:

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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[280]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. CFETS (i.e. CFETS)*

[280] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_HKTR[281]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[282]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 23/10/2012 17:48*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 140320*
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*

281 This field is obsolete
282 This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Settlement Currency[283]	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*
Rec Leg Principal	Numeric	###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*

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

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:

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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[284]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)*

[284] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. CFETS (i.e. CFETS)*
Trade Ref_HKTR[285]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[286]	String		Counterparty of the Original Transaction	
Entered Date	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	*e.g. 23/10/2012 09:34*
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 24/10/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*

285 This field is obsolete

286 This field will be empty

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[287]	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*
Pay Leg Fixed Rate	Numeric	#.#####	Fixed Rate of the Pay Leg	*e.g. 1.12345*

[287] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
Pay Leg Rate Index Spread	Numeric	#.#####	Floating Rate Spread of the Pay Leg	*e.g. 1.12345*
Pay Leg Floating Rate[288]	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*
Pay Leg DayCount	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),*
Pay Leg Payment Bus Day Convention	String		Business Day Convention of the Pay Leg	*e.g. MOD_FOLLOW= Modified Following,* *FOLLOWING= Following,* *PRECEDING= Preceding*
Pay Leg Payment Frequency	String		Payment Frequency of the Pay Leg	*e.g. MTH= Monthly,* *QTR= Quarterly,* *SA= Semi-Annually,* *PA= Annually* *ZC= Zero Coupon*
Rec Leg Type	String		Receive Leg Type	*e.g. Fixed* *Float*

[288] Member should refer to the HKEx website for the list of Floating Rate Options.

Field	Data Type	Format	Descriptions	Example / Possible Values
Rec Leg Principal Ccy	String		Currency of the Receive Leg	*e.g. CNY* *CNY*
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*
Rec Leg Fixed Rate	Numeric	##.#####	Fixed Rate of the Receive Leg	*e.g. 1.12345*
Rec Leg Rate Index Spread	Numeric	##.#####	Floating Rate Spread of the Receive Leg	*e.g. 1.12345*
Rec Leg Floating Rate[289]	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*
Rec Leg DayCount	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),*

[289] Member should refer to the HKEx website for the list of Floating Rate Options.

Field	Data Type	Format	Descriptions	Example / Possible Values
Rec Leg Payment Bus Day Convention	String		Business Day Convention of the Receive Leg	*e.g. MOD_FOLLOW= Modified Following,* *FOLLOWING= Following,* *PRECEDING= Preceding*
Rec Leg Payment Frequency	String		Payment Frequency of the Receive Leg	*e.g. MTH= Monthly,* *QTR= Quarterly,* *SA= Semi-Annually,* *PA= Annually* *ZC= Zero Coupon*
Trade Status	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*
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	*e.g. 1234567*
Trade Ref_CFETS	String		Trade ID of CFETS for the bilateral trade	*e.g. 1234567*

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

2.20. TDRP20_C WEB Month Regis IRS_NB_C

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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[290]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. CFETS (i.e. CFETS)*
Trade Ref_HKTR[291]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*

[290] This field will be empty

[291] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[292]	String		Counterparty of the Original Transaction	
Registration Date	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	*e.g. 24/10/2012 11:50:11*
Deregistration Date[293]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	*e.g. 27/10/2012 11:30:11*
Termination Date[294]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	*e.g. 27/10/2012 14:30:11*
Transfer Date[295]	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	*e.g. 29/10/2012 10:30:12*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*

292 This field will be empty

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

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456*
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*
Settle Currency[296]	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*

[296] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
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*
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*
Trade Status	String		Status of the Contract	*CLEARED:* *The Contract is registered with OTC Clear* *DECLEARED* *The Contract is deregistered with OTC Clear* *TERMINATED:* *The Contract is deregistered with OTC Clear* *TRANSFERED:* *The Contract is deregistered from OTC Clear after going through the transfer process* *PEND_TRF/TRM/DCL:* *The Contract is registered with OTC Clear and a deregistration request was submitted and under processing*
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	*e.g. 1234567*

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

3. Settlement Reports for House Position Account

3.0. STRP01 WEB Money Settle

<u>Report Descriptions:</u>

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 <u>twelve</u> OTC Clear Clearing Days from the date it is first made available on OASIS

Frequency:

Daily on each OTC Clear Clearing Day (around 22:00 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values	
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*	
Origin	String		Type of Account	*House*	
CCP Trade ID	Integer		The ID of the settlement component with OTC Clear	*e.g. 135044*	
Payment Type	String		Type of payment	*VARIATION_MARGIN:*	*End-of-day variation margin requirement*
				CASHFLOW	*Consideration and Additional payments from the contract*
				INTEREST:	*Price Alignment Interest or Coupon from Non-cash Collaterals*
				PRINCIPAL	*Notional Exchange from the contract*
				FEES:	*Fee*
				COMPRESSION_CASH_SETTLEMENT	*Unwind Proposal payments for compression cycle*
Payment sub-type	String		Further classification on the type of payment	*SimpleTransfer*	*Settlements related to registered contracts*
				Bond	*Settlements related to non-cash collaterals*

Field	Data Type	Format	Descriptions	Example / Possible Values
CCP Pay/Rec	String		Pay or Receive from CCP perspective	*e.g. RECEIPT* *PAYMENT*
Value Date	Jdate	*DD/MM/YYYY*	Payment Value Date	*e.g. 07/11/2012*
Expected Settle Date	Jdate	*DD/MM/YYYY*	Expected Settle Date	*e.g. 07/11/2012*
Ccy Pair[297]	String		Currency Pair of Notional Exchange	*e.g. USD/CNH,* *USD/HKD*
Settle Currency	String		Settlement Currency	*e.g. USD* *HKD, EUR, CNH*
Transfer Amount[298]	Numeric	*###,###,###.##*	Amount to be settle	*e.g. 60,123.45*

[297] The field will only be applicable for Notional Exchange

[298] 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
Settle Method[299]				
Split ID[300]				

3.1. STRP02 WEB Settle Details FXNDF

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Daily on each OTC Clear Clearing Day (around 22:00 HK time)

Field Descriptions & Data Format:

[299] This field will be empty

[300] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Member/Client ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[301]	String		CCP ID of the affiliate/branch	
Fund[302]	String		CCP ID of the fund	
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. TradeServ)*
Trade Ref_HKTR[303]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of TradeServ	*e.g. MSERV20141015.0000260470*

301 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)

302 This field will be empty

303 This field is obsolete

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

[304] A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values	
Sec Amt (FX) [in CCP view]	*Numeric*	###,###,###.## [305]	Secondary Currency Amount	*e.g. 1,080,000,000.00*	
Trade Status	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*
				DECLEARED	*The Contract is deregistered from OTC Clear*
				TRANSFERED	*The Contract is deregistered from OTC Clear after going through the transfer process*
				TERMINATED	*The Contract is deregistered from OTC Clear*
Term/Trf/Deregistration Date[306]	Jdate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declear Date	*e.g. 19/112012 15:11:32*	
Posting Date	Jdate	DD/MM/YYYY	Date of Variation Margin calculation	*e.g. 19/112012*	

[305] 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”

[306] *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.*

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[307]	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[308]	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:

307 *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*

308 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
Member/Client ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[309]	String		CCP ID of the affiliate/branch	

[309] 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**
Fund[310]	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)*
Trade Ref_HKTR[311]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*

[310] This field will be empty

[311] This field is obsolete

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

Field	Data Type	Format	Descriptions	Example / Possible Values	
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*	
Trade Status	String		Status of the Contract	*CLEARED:*	*The Contract is registered with OTC Clear*
				PEND_TRF/TRM/DCL:	*The Contract is registered with OTC Clear and a pending deregistration request was submitted and under processing*
				DECLEARED	*The Contract is deregistered from OTC Clear*
				TRANSFERED:	*The Contract is deregistered from OTC Clear after going through the transfer process*
				TERMINATED	*The Contract is deregistered from OTC Clear*
Term/Trf/Deregistration Date[312]	Jdate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Deregistered Date	*e.g. 19/112012 16:22:11*	
Posting Date	Jdate	DD/MM/YYYY	Date of Variation Margin calculation	*e.g. 19/112012*	

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Yesterday's NPV[313]	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[314]	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[315]	Numeric	###,###,###.##	Variation margin amount	*e.g. 20,000.00*

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

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

315 *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
VM Value Date[316]	Jdate	DD/MM/YYYY	Variation margin value date	*e.g. 20/11/2012*
VM (CCS Pay Leg)	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*
VM Value Date (CCS Pay Leg)	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*
VM (CCS Rec Leg)	Numeric	###,###,###.##	Variation margin amount of the whole contract if Principal Currency of Rec Leg is “USD”, Otherwise, it will be blank	*e.g. 20,000.00*
VM Value Date (CCS Rec Leg)	Jdate	DD/MM/YYYY	Variation margin value date of the whole contract If Principal Currency of Rec Leg is “USD”, Otherwise, it will be blank	*e.g. 20/11/2012*
Settle Cur.[317]	String		Settlement Currency of the Contract	*e.g. USD* *HKD, EUR, CNH*
Cash Flow Amount[318]	Numeric	###,###,###.##	Amount of the Cashflow	*e.g. 5,678.11*

[316] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract
[317] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract
[318] 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[319]	Jdate	DD/MM/YYYY	Cashflow amount value date	*e.g. 26/01/2013*
Cash Flow Amount (CCS Pay Leg)	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Pay Leg	*e.g. – 1,000,000.00*
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[320]	String		Currency of the Additional Payment	*e.g. USD* *HKD, EUR, CNH*

[319] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract
[320] *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
Addnl Payment Amount[321]	Numeric	###,###,###.##	Amount of the Additional Payment	*e.g. 100.00*
Addnl Payment Val Date[322]	Jdate	DD/MM/YYYY	Additional Payment value date	*e.g. 26/10/2012*
Principal Ccy (CCS Pay Leg)	String		Currency of the Initial or Final Exchange for CCS Pay Leg	*e.g. USD* *HKD, EUR, CNH*
Principal Amount (CCS Pay Leg)	Numeric	###,###,###.##	Amount of the Initial or Final Exchange for CCS Pay Leg	*e.g. 1,000,000.00*
Principal Value Date (CCS Pay Leg)	Jdate	DD/MM/YYYY	Principal Value Date for CCS Pay Leg	*e.g. 26/10/2012*
Principal Ccy (CCS Rec Leg)	String		Currency of the Initial or Final Exchange for CCS Receive Leg	*e.g. CNH* *HKD, EUR, USD*

[321] *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.*

[322] *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
Principal Amount (CCS Rec Leg)	Numeric	###,###,###.##	Amount of the Initial or Final Exchange for CCS Receive Leg	*e.g. – 6,200,000.00*
Principal Value Date (CCS Rec Leg)	Jdate	DD/MM/YYYY	Principal Value Date for CCS Receive Leg	*e.g. 26/10/2012*
OriginalTrade Ref_MW	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
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[323]	String		CCP ID of the affiliate/branch	
Fund[324]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (Standard 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)*
Trade Ref_HKTR[325]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*

[323] 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)

[324] This field will be empty

[325] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Cash Flow Type	String		Cash Flow Type	*e.g. INTEREST,* *PRINCIPAL*
Cash Flow Reset Date [326]	Jdate	DD/MM/YYYY	Reset Date of the projected cash flow	*e.g. 19/112012*
Cash Flow Reset Rate [327]	Numeric	###.####	Rate used to determine the projected cash flow	*e.g. 1.5000*
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	*e.g. USD* *HKD, EUR, CNH*

[326] This field will be populated when the cashflow is generated from the float leg

[327] 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
CCP Pay Amt[328]	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	*e.g. – 5,678.11*
CCP Rec Amt[329]	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	*e.g. 5,678.11*
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	*e.g. 1234567*

3.4. 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:

[328] 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

[329] 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
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[330]	String		CCP ID of the affiliate/branch	
Fund[331]	String		CCP ID of the fund	
Product Type	String		Product Type	*FXNDF*

[330] 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)

[331] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. TradeServ)*
Trade Ref_HKTR[332]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of TradeServ	*e.g. MSERV20141015.0000260470*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 135806*
Cash Flow Type	String		Cash Flow Type	*PRINCIPAL*
FX Reset Date	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 19/11/2012*
FX Reset Rate	Numeric	###,###.####	The currency exchange rate determined in accordance with the specified Settlement Rate Option,	*e.g. 1030.0000*
Cash Flow Date	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	*e.g. 21/11/2012*

332 This field is obsolete

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

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.

[333] 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

[334] 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

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

Time Available on OASIS:

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

Frequency:

Daily on each OTC Clear Clearing Day (around 22:00 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[335]	String		CCP ID of the affiliate/branch	
Fund[336]	String		CCP ID of the fund	

[335] 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)

[336] This field will be empty

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

3.6. STRP07 WEB Monthly Fees

Report Descriptions:

337 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 15th Hong Kong business days** following the months the fees and charges are posted

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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[338]	String		CCP ID of the affiliate/branch	

[338] 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**
Fund[339]	String		CCP ID of the fund	
Trade ID	*Integer*		*Trade ID with OTC Clear*	*e.g. 135806*
Product Type	*String*		*Product Type*	*e.g. FXNDF* *Swap, SwapNonDeliverable, Margin Call*[340]*, SwapCrossCurrency, FX, FXForward, FXSwap*
Fee Type	*String*		*Fee Type*	*CLEARING_FEE* — *Charge for registering a contract* *DECLEAR_FEE* — *Charge for deregistering a contract* *TRANSACTION_FEE* — *Charge for each non-cash collateral movement request*
Fee Applied Date	Jdate	DD/MM/YYYY	Posting Date of the Fee	*e.g. 27/10/2012*
CCP Pay/Rec	String		Pay or Receive from CCP perspective	*e.g. REC,* *PAY (if discount, rebate, or adjustment)*

339 This field will be empty
340 This value is relevant to non-cash collateral movement request

Field	Data Type	Format	Descriptions	Example / Possible Values
Fee Currency[341]	String		Currency of the Fee	*e.g. HKD* *USD*
Fee Amount	Numeric	###,###,###.##	Amount of the Fee	*e.g. 500.00*
Trade Ref_HKTR[342]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Trade Ref_DSM	String		Trade ID of TradeServ	*e.g. MSERV20141015.0000260470*
Trade Ref_Traiana[343]	String		Trade ID of Traiana	*e.g. 18262416*

3.7. STRP08 WEB Monthly Fees II

<u>Report Descriptions:</u>

Purpose:

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

[342] This field is obsolete

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

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

Time Available on OASIS:

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
				ADJUSTMENT_FEE *Adjustment for fee charged* *DISCOUNT* *Discount on fee charged* *OTHER_FEE* *Any other fees*
Fee Applied Date	Jdate	DD/MM/YYYY	Posting Date of the Fee	*e.g. 27/10/2012*
CCP Pay/Rec	String		Pay or Receive from CCP perspective	*e.g. Receive* *Pay (if discount, rebate, or adjustment)*
Fee Currency	String		Currency of the Fee	*e.g. HKD* *USD*
Fee Amount[344]	Numeric	###,###,###.##	Amount of the Fee	*e.g. 500.00*
Remark	String		Special remark for the entry when applicable	
Remark2	String		Breakdown of Maintenance fee by product. For other fees, breakdown by Member/Client ID	*e.g. Swap*

[344] 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
				SwapCrossCurrency *SwapNonDeliverable* *Member/Client ID*

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
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*

Field	Data Type	Format	Descriptions	Example / Possible Values
Origin	String		Type of Account	*House*
Affiliate/Branch[345]	String		CCP ID of the affiliate/branch	
Fund[346]	String		CCP ID of the fund	
Product Type	String		Product Type	*SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[347]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*

345 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)

346 This field will be empty

347 This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Cash Flow Type	String		Cash Flow Type	*INTEREST*
Cash Flow Date	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	*e.g. 20/11/2012*
Trade Currency	String		Currency of the Contract	*CNY, INR, KRW, THB, TWD*
Cash Flow Ccy	String		Currency of the Cash Flow	*USD*
CCP Pay Amt[348]	Numeric	###,###,###.##	Amount of the Coupon to be paid by OTC Clear	*e.g. -5,678.11*
CCP Rec Amt[349]	Numeric	###,###,###.##	Amount of the Coupon to be received by OTC Clear	*e.g. 5,678.11*
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	*e.g. 1234567*

[348] 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.
[349] 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
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
ISIN	String		ISIN of the non-cash collateral	*e.g. US912828NP10*
Description	String		Description of the non-cash collateral	*e.g. BondUST Bonds Jul15 /54M/31/07/2015/1.75%*
Nominal	Numeric	#,###,###	Nominal amount of the non-cash collateral held	*e.g. 5,000,000*

Field	Data Type	Format	Descriptions	Example / Possible Values
CA Type	String		The type of cash flow	*e.g. INTEREST* *REDEMPTION*
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	*USD*
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
Member/Client ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[350]	String		CCP ID of the affiliate/branch	
Fund[351]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*

[350] 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)

[351] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_Traiana[352]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*
Trade Settle Date	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*
Prim Cur (FX)	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*USD*

[352] 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
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.##[353]	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*
Sec Cur (FX)	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	*e.g. CNH* *HKD*
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [354]	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*
Prim Amt Far (FX) [in CCP view][355]	Numeric	###,###,###.##[356]	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. 1,000,000.00*

353 A negative amount represent “selling” the currency while a positive amount represent “buying”
354 A negative amount represent “selling” the currency while a positive amount represent “buying”
355 The field will not be applicable for Deliverable FX Forward Contract
356 A negative amount represent “selling” the currency while a positive amount represent “buying”

Field	Data Type	Format	Descriptions	Example / Possible Values	
Sec Amt Far (FX) [in CCP view][357]	Numeric	###,###,###.## [358]	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	*e.g. -6,800,000.00*	
Trade Settle Date Far[359]	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	*e.g. 12/12/2013*	
Trade Status	String		Status of the Contract	*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*
				DECLEARED	*The Contract is deregistered from OTC Clear*
				TRANSFERED	*The Contract is deregistered from OTC Clear after going through the transfer process*
				TERMINATED	*The Contract is deregistered from OTC Clear*

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

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Term/Trf/Deregistration Date[360]	Jdate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declear Date	*e.g. 19/112012 15:11:32*
Posting Date	Date	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/11/2012
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	Numeric	###,###.##	Variation margin amount	e.g. 20,000.00
VM Value Date	Date	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
Principal Ccy (Prim Leg)	String		Currency of the Principal Exchange for the Primary Leg	*e.g. USD*
Principal Amount (Prim Leg)[361]	Numeric	###,###,###.##	Amount of the Principal Exchange for the Primary Leg	*e.g. 1,000,000.00*

[360] *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.*

[361] A positive figure means a receipt and a negative figures means a payment

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

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:

[362] 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
Member/Client ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[363]	String		CCP ID of the affiliate/branch	
Fund[364]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*

[363] 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)

[364] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana[365]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Cash Flow Type	String		Cash Flow Type	*e.g. PRINCIPAL*
Prim Cur (FX)	String		Primary Currency	*e.g. USD*
Sec Cur (FX)	String		Secondary Currency	*e.g. CNH* *HKD*
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	*e.g. USD* *CNH, HKD*

[365] 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[366]	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	*e.g. – 100,000.00*
CCP Rec Amt[367]	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	*e.g. 600,000.00*

[366] 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

[367] 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
Agent CM ID	String		Agent Bank Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Member BIC	String		Clearing Member BIC Code	*e.g. ABCDEFGHXXX*
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*

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

[368] The field will only be applicable for Notional Exchange

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

[369] 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”

[370] This field will be empty

[371] This field will be empty

3.14. STRP14 WEB Settle Details IRS_NB

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
Member/Client ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*

Field	Data Type	Format	Descriptions	Example / Possible Values
Affiliate/Branch[372]	String		CCP ID of the affiliate/branch	
Fund[373]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. CFETS (i.e. CFETS)*
Trade Ref_HKTR[374]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty	String		Counterparty of the Original Transaction	*e.g. SHCH (Shanghai Clearing House)*

[372] 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)

[373] This field will be empty

[374] This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
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*
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*

Field	Data Type	Format	Descriptions	Example / Possible Values
				CNY
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*
Trade Status	String		Status of the Contract	*CLEARED:* *The Contract is registered with OTC Clear* *PEND_TRF/TRM/DCL:* *The Contract is registered with OTC Clear and a pending deregistration request was submitted and under processing* *DECLEARED* *The Contract is deregistered from OTC Clear* *TRANSFERED:* *The Contract is deregistered from OTC Clear after going through the transfer process* *TERMINATED* *The Contract is deregistered from OTC Clear*
Term/Trf/Deregistration Date[375]	Jdate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Deregistered Date	*e.g. 19/112012 16:22:11*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Posting Date	Jdate	DD/MM/YYYY	Date of Variation Margin calculation	*e.g. 19/112012*
Yesterday's NPV[376]	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[377]	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*

[376] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

[377] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
VM[378]	Numeric	###,###,###.##	Variation margin amount	*e.g. 20,000.00*
VM Value Date[379]	Jdate	DD/MM/YYYY	Variation margin value date	*e.g. 20/11/2012*
VM (CCS Pay Leg)	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*
VM Value Date (CCS Pay Leg)	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*
VM (CCS Rec Leg)	Numeric	###,###,###.##	Variation margin amount of the whole contract if Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	*e.g. 20,000.00*
VM Value Date (CCS Rec Leg)	Jdate	DD/MM/YYYY	Variation margin value date of the whole contract If Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	*e.g. 20/11/2012*
Settle Cur.[380]	String		Settlement Currency of the Contract	*e.g. CNY* *CNY*

[378] *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

[379] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

[380] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
Cash Flow Amount[381]	Numeric	###,###,###.##	Amount of the Cashflow	*e.g. 5,678.11*
Cash Flow Value Date[382]	Jdate	DD/MM/YYYY	Cashflow amount value date	*e.g. 26/01/2013*
Cash Flow Amount (CCS Pay Leg)	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Pay Leg	*e.g. – 1,000,000.00*
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[383]	String		Currency of the Additional Payment	*e.g. CNY* *CNY*

381 The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract
382 The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract
383 *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
Addnl Payment Amount[384]	Numeric	###,###,###.##	Amount of the Additional Payment	*e.g. 100.00*
Addnl Payment Val Date[385]	Jdate	DD/MM/YYYY	Additional Payment value date	*e.g. 26/10/2012*
Principal Ccy (CCS Pay Leg)	String		Currency of the Initial or Final Exchange for CCS Pay Leg	*e.g. CNY* *CNY*
Principal Amount (CCS Pay Leg)	Numeric	###,###,###.##	Amount of the Initial or Final Exchange for CCS Pay Leg	*e.g. 1,000,000.00*
Principal Value Date (CCS Pay Leg)	Jdate	DD/MM/YYYY	Principal Value Date for CCS Pay Leg	*e.g. 26/10/2012*
Principal Ccy (CCS Rec Leg)	String		Currency of the Initial or Final Exchange for CCS Receive Leg	*e.g. CNY* *CNY*

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[384] *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.*

[385] *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
Principal Amount (CCS Rec Leg)	Numeric	###,###,###.##	Amount of the Initial or Final Exchange for CCS Receive Leg	*e.g. – 6,200,000.00*
Principal Value Date (CCS Rec Leg)	Jdate	DD/MM/YYYY	Principal Value Date for CCS Receive Leg	*e.g. 26/10/2012*
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	*e.g. 1234567*
Trade Ref_CFETS	String		Trade ID of CFETS for the bilateral trade	*e.g. 1234567*
Trade Ref_SHCH	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
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[386]	String		CCP ID of the affiliate/branch	

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

387 This field will be empty

388 This field is obsolete

389 This field is obsolete

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Field	Data Type	Format	Descriptions	Example / Possible Values
Cash Flow Reset Date [390]	Jdate	DD/MM/YYYY	Reset Date of the projected cash flow	*e.g. 19/112012*
Cash Flow Reset Rate [391]	Numeric	###.####	Rate used to determine the projected cash flow	*e.g. 1.5000*
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	*e.g. CNY*
CCP Pay Amt[392]	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	*e.g. – 5,678.11*
CCP Rec Amt[393]	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	*e.g. 5,678.11*

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

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

392 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

393 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**
OriginalTrade Ref_MW[394]	String		Trade ID of MW for the bilateral trade	*"n/a"*
Trade Ref_CFETS	String		Trade ID of CFETS for the bilateral trade	*e.g. 1234567*
Trade Ref_SHCH	String		Trade ID of SHCH for the novated trade	*e.g. 1234567*

[394] 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
Member ID	String		Clearing/Client Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*Client*
CCP Trade ID	Integer		The ID of the settlement component with OTC Clear	*e.g. 135044*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Ccy Pair[395]	String		Currency Pair of Notional Exchange	*e.g. USD/CNH,* *USD/HKD*
Settle Currency	String		Settlement Currency	*e.g. USD* *HKD, EUR, CNH*
Transfer Amount[396]	Numeric	###,###,###.##	Amount to be settle	*e.g. 60,123.45*
Settle Method[397]				
Split ID[398]				

[395] This field will only be applicable for Notional Exchange

[396] 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"

[397] This field will be empty

[398] 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
Member/Client ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[399]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*

399 This field should be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. TradeServ)*
Trade Ref_HKTR[400]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of TradeServ	*e.g. MSERV20141015.0000260470*
Original Cpty[401]	String		Counterparty of the Original Transaction	
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Trade Date	Jdate	DD/MM/YYYY	Trade Date	*e.g. 08/11/2012*
Trade Settle Date	Jdate	DD/MM/YYYY	Trade Settlement Date	*e.g. 08/01/2013*

[400] This field is obsolete

[401] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Forward Rate	Numeric	###,###.####	Forward Rate	*e.g. 1,080.0000*
Prim Cur (FX)	String		Primary Currency	*USD*
Prim Amt (FX) [in CCP view]	Numeric	###,###,###.## [402]	Primary Currency Amount	*e.g. -1,000,000.00*
Sec Cur (FX)	*String*		Secondary Currency	*e.g. KRW* *TWD, INR, CNY*
Sec Amt (FX) [in CCP view]	*Numeric*	###,###,###.## [403]	Secondary Currency Amount	*e.g. 1,080,000,000.00*
Trade Status	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* *DECLEARED* *The Contract is deregistered from OTC Clear*

[402] A negative amount represent “selling” the currency while a positive amount represent “buying”
[403] 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
				TRANSFERED — *The Contract is deregistered from OTC Clear after going through the transfer process* *TERMINATED* — *The Contract is deregistered from OTC Clear*
Term/Trf/Deregistration Date[404]	Jdate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declear Date	*e.g. 19/112012 15:33:23*
Posting Date	Jdate	DD/MM/YYYY	Date of Variation Margin calculation	*e.g. 19/112012*
Yesterday's NPV	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	*e.g. 1,234,377.10*
EOD NPV	Numeric	###,###,###.##	End of Day Mark-to-Market value	*e.g. 1,254,377.10*
VM[405]	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*

[404] *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.*

[405] *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[406]	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)

[406] 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
Member/Client ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[407]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
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)*

[407] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Ref_HKTR[408]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[409]	String		Counterparty of the Original Transaction	
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
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*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*

408 This field is obsolete

409 This field will be empty

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

Field	Data Type	Format	Descriptions	Example / Possible Values
				TRANSFERED: *The Contract is deregistered from OTC Clear after going through the transfer process* *TERMINATED* *The Contract is deregistered from OTC Clear*
Term/Trf/Deregistration Date[410]	Jdate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Deregistered Date	*e.g. 19/112012 16:22:36*
Posting Date	Jdate	DD/MM/YYYY	Date of Variation Margin calculation	*e.g. 19/112012*
Yesterday's NPV[411]	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*

[410] *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.*

[411] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
EOD NPV[412]	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[413]	Numeric	###,###,###.##	Variation margin amount	*e.g. 20,000.00*
VM Value Date[414]	Jdate	DD/MM/YYYY	Variation margin value date	*e.g. 20/11/2012*
VM (CCS Pay Leg)	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*
VM Value Date (CCS Pay Leg)	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*

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

413 *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

414 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	
VM (CCS Rec Leg)	Numeric	###,###,###.##	Variation margin amount of the whole contract If Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	*e.g. 20,000.00*
VM Value Date (CCS Rec Leg)	Jdate	DD/MM/YYYY	Variation margin value date of the whole contract If Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	*e.g. 20/11/2012*
Settle Cur.[415]	String		Settlement Currency of the Contract	*e.g. USD* *HKD, EUR, CNH*
Cash Flow Amount[416]	Numeric	###,###,###.##	Amount of the Cashflow	*e.g. 5,678.11*
Cash Flow Value Date[417]	Jdate	DD/MM/YYYY	Cashflow amount value date	*e.g. 26/01/2013*
Cash Flow Amount (CCS Pay Leg)	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Pay Leg	*e.g. – 1,000,000.00*

[415] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

[416] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

[417] 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[418]	String		Currency of the Additional Payment	*e.g. USD* *HKD, EUR, CNH*
Addnl Payment Amount[419]	Numeric	###,###,###.##	Amount of the Additional Payment	*e.g. 100.00*
Addnl Payment Val Date[420]	Jdate	DD/MM/YYYY	Additional Payment value date	*e.g. 26/10/2012*

418 *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.*

419 *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.*

420 *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
Principal Ccy (CCS Pay Leg)	String		Currency of the Initial or Final Exchange for CCS Pay Leg	*e.g. USD* *HKD, EUR, CNH*
Principal Amount (CCS Pay Leg)	Numeric	###,###,###.##	Amount of the Initial or Final Exchange for CCS Pay Leg	*e.g. 1,000,000.00*
Principal Value Date (CCS Pay Leg)	Jdate	DD/MM/YYYY	Principal Value Date for CCS Pay Leg	*e.g. 26/10/2012*
Principal Ccy (CCS Rec Leg)	String		Currency of the Initial or Final Exchange for CCS Receive Leg	*e.g. CNH* *HKD, EUR, USD*
Principal Amount (CCS Rec Leg)	Numeric	###,###,###.##	Amount of the Initial or Final Exchange for CCS Receive Leg	*e.g. – 6,200,000.00*
Principal Value Date (CCS Rec Leg)	Jdate	DD/MM/YYYY	Principal Value Date for CCS Receive Leg	*e.g. 26/10/2012*
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	*e.g. 1234567*

4.4. STRP04_C WEB Settle Proj IRS_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[421]	String		CCP ID of the affiliate/branch	

[421] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. Swap (Standard 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)*
Trade Ref_HKTR[422]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[423]	String		Counterparty of the Original Transaction	
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Cash Flow Type	String		Cash Flow Type	*e.g. INTEREST,* *PRINCIPAL*

422 This field is obsolete

423 This field will be empty

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

[424] This field will be populated when the cashflow is generated from the float leg

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

[426] 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

[427] 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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[428]	String		CCP ID of the affiliate/branch	

[428] This field will be empty

Field	**Data Type**	**Format**	**Descriptions**	**Example / Possible Values**
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*FXNDF*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. TradeServ)*
Trade Ref_HKTR[429]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_DSM	String		Trade ID of TradeServ	*e.g. MSERV20141015.0000260470*
Original Cpty[430]	String		Counterparty of the Original Transaction	
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 135806*
Cash Flow Type	String		Cash Flow Type	*PRINCIPAL*
FX Reset Date	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	*e.g. 19/11/2012*

[429] This field is obsolete

[430] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
FX Reset Rate	Numeric	####.####	The currency exchange rate determined in accordance with the specified Settlement Rate Option,	*e.g. 1030.0000*
Cash Flow Date	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	*e.g. 21/11/2012*
Prim Cur (FX)	String		Primary Currency of the contract	*USD*
Sec Cur (FX)	String		Secondary Currency of the contract	*e.g. KRW* *TWD, INR, CNY*
Cash Flow Ccy	String		Currency of the Cash Flow	*USD*
CCP Pay Amt[431]	Numeric	###,###,###.##	Amount of the cashflow to be paid by OTC Clear	*e.g. – 5,678.11*
CCP Rec Amt[432]	Numeric	###,###,###.##	Amount of the cashflow to be received by OTC Clear	*e.g. 5,678.11*

431 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

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

4.6. STRP06_C WEB Dly Addl Fees_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Daily on each OTC Clear Clearing Day (around 22:00 HK time)

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Affiliate/Branch[433]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Trade ID	Integer		OCASS Trade ID of the Contract with the additional payment	*e.g. 135806*
Fee Type	String		Entry Type	*ADDNL_PAYMENT*
Fee Applied Date	Jdate	DD/MM/YYYY	Posting Date of the Additional Payment	*e.g. 27/09/2012*
Fee Date	Jdate	DD/MM/YYYY	Value Date of the Additional Payment	*e.g. 21/11/2012*
CCP Pay/Rec	String		Pay or Receive from CCP perspective	*e.g. PAY* *REC*
Fee Currency	String		Currency of the Additional Payment	*e.g. USD* *HKD, EUR, CNH*
Fee Amount[434]	Numeric	###,###,###.##	Amount of the additional payment	*e.g. -10,500.50*

[433] This field will be empty

[434] 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[435]

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

[435] Not applicable for SSM

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

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[436] This field will be empty

[437] This value is relevant to non-cash collateral movement request

Field	Data Type	Format	Descriptions	Example / Possible Values
CCP Pay/Rec	String		Pay or Receive from CCP perspective	*e.g. REC,* *PAY (if discount, rebate, or adjustment)*
Fee Currency[438]	String		Currency of the Fee	*e.g. HKD* *USD*
Fee Amount	Numeric	###,###,###.##	Amount of the Fee	*e.g. 500.00*
Trade Ref_HKTR[439]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Trade Ref_DSM	String		Trade ID of TradeServ	*e.g. MSERV20141015.0000260470*
Trade Ref_Traiana[440]	String		Trade ID of Traiana	*e.g. 18262416*

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

[439] This field is obsolete

[440] 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[441]

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

[441] Not applicable for SSM

Field	Data Type	Format	Descriptions	Example / Possible Values	
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*
				ADJUSTMENT_FEE	*Adjustment for fee charged*
				DISCOUNT	*Discount on fee charged*
				OTHER_FEE	*Any other fees*
Fee Applied Date	Jdate	DD/MM/YYYY	Posting Date of the Fee	*e.g. 27/10/2012*	
CCP Pay/Rec	String		Pay or Receive from CCP perspective	*e.g. Receive* *Pay (if discount, rebate, or adjustment)*	
Fee Currency	String		Currency of the Fee	*HKD*	
Fee Amount[442]	Numeric	###,###,###.##	Amount of the Fee	*e.g. 500.00*	

[442] 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
Remark	String		Special remark for the entry when applicable	
Remark2	String		Breakdown of Maintenance fee by product. For other fees, breakdown by Member/Client ID	*e.g. Swap* *SwapCrossCurrency* *SwapNonDeliverable Member/Client ID*

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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[443]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. MW (i.e. MarkitWire)*
Trade Ref_HKTR[444]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[445]	String		Counterparty of the Original Transaction	

443 This field will be empty

444 This field is obsolete

445 This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Cash Flow Type	String		Cash Flow Type	*INTEREST*
Cash Flow Date	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	*e.g. 20/11/2012*
Trade Currency	String		Currency of the Contract	*CNY, INR, KRW, THB, TWD*
Cash Flow Ccy	String		Currency of the Cash Flow	*USD*
CCP Pay Amt[446]	Numeric	###,###,###.##	Amount of the Coupon to be paid by OTC Clear	*e.g. -5,678.11*
CCP Rec Amt[447]	Numeric	###,###,###.##	Amount of the Coupon to be received by OTC Clear	*e.g. 5,678.11*
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	*e.g. 1234567*

[446] 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.
[447] 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[448]

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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
ISIN	String		ISIN of the non-cash collateral	*e.g. US912828NP10*
Description	String		Description of the non-cash collateral	*e.g. BondUST Bonds Jul15 /54M/31/07/2015/1.75%*
Nominal	Numeric	#,###,###	Nominal amount of the non-cash collateral held	*e.g. 5,000,000*

[448] Not applicable for SSM

CA Type	String		The type of cash flow	*e.g. INTEREST* *REDEMPTION*
Cash Flow Reset Rate	Numeric	###.####	Rate used to determine the projected cash flow	*e.g. 1.75*
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	*USD*
CCP Pay Amt	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

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
Member/Client ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[449]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)* *FX Swap (i.e. Deliverable FX Swap Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*

[449] This field will be empty

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

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

451 This field will be empty

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

Field	Data Type	Format	Descriptions	Example / Possible Values	
Sec Amt (FX) [in CCP view]	Numeric	###,###,###.## [453]	Secondary Currency Amount	*e.g. 6,300,000.00*	
Prim Amt Far (FX) [in CCP view][454]	Numeric	###,###,###.##[455]	Primary Currency Amount for the far leg	*e.g. 1,000,000.00*	
Sec Amt Far (FX) [in CCP view][456]	Numeric	###,###,###.## [457]	Secondary Currency Amount for the far leg	*e.g. -6,800,000.00*	
Trade Settle Date Far[458]	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg	*e.g. 12/12/2013*	
Trade Status	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*
				DECLEARED	*The Contract is deregistered from OTC Clear*

[453] A negative amount represent “selling” the currency while a positive amount represent “buying”
[454] The field will not be applicable for Deliverable FX Forward Contract
[455] A negative amount represent “selling” the currency while a positive amount represent “buying”
[456] The field will not be applicable for Deliverable FX Forward Contract
[457] A negative amount represent “selling” the currency while a positive amount represent “buying”
[458] The field will not be applicable for Deliverable FX Forward Contract

Field	Data Type	Format	Descriptions	Example / Possible Values
				TRANSFERED — *The Contract is deregistered from OTC Clear after going through the transfer process* *TERMINATED* — *The Contract is deregistered from OTC Clear*
Term/Trf/Deregistration Date[459]	Jdate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declear Date	*e.g. 19/112012 15:11:32*
Posting Date	Date	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/11/2012
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	Numeric	###,###.##	Variation margin amount	e.g. 20,000.00
VM Value Date	Date	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
Principal Ccy (Prim Leg)	String		Currency of the Principal Exchange for the Primary Leg	*e.g. USD*

[459] *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.*

Field	Data Type	Format	Descriptions	Example / Possible Values
Principal Amount (Prim Leg)[460]	Numeric	###,###,###.##	Amount of the Principal Exchange for the Primary Leg	*e.g. 1,000,000.00*
Principal Value Date (Prim Leg)	Jdate	DD/MM/YYYY	Principal Value Date for the Primary Leg	*e.g. 08/01/2013*
Principal Ccy (Sec Leg)	String		Currency of the Principal Exchange for the Secondary Leg	*e.g. CNH* *HKD*
Principal Amount (Sec Leg)[461]	Numeric	###,###,###.##	Amount of the Principal Exchange for the Secondary Leg	*e.g. – 6,300,000.00*
Principal Value Date (Sec Leg)	Jdate	DD/MM/YYYY	Principal Value Date for the Secondary Leg	*e.g. 08/01/2013*

4.12. STRP12_C WEB Settle Proj FXD_C

Report Descriptions:

[460] A positive figure means a receipt and a negative figures means a payment

[461] 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
Member/Client ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[462]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. FX, FXForward (i.e. Deliverable FX Forward Contract)*

[462] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
				FX Swap (i.e. Deliverable FX Swap Contract)
Trade Source	String		Approved Trade Registration System where the contract was sent	*HKEXGTI (i.e. Traiana)*
Trade Ref_Traiana[463]	String		Trade ID of Traiana	*e.g. 18262416*
Original Cpty[464]	String		Counterparty of the Original Transaction	
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Cash Flow Type	String		Cash Flow Type	*e.g. PRINCIPAL*
Prim Cur (FX)	String		Primary Currency	*e.g. USD*
Sec Cur (FX)	String		Secondary Currency	*e.g. CNH* *HKD*
Cash Flow Date	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	*e.g. 20/11/2012*

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

[464] This field will be empty

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

465 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

466 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[467]

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Daily on each OTC Clear Clearing Day (around 22:00 HK time)

Field Descriptions & Data Format:

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

[467] Not applicable for SSM

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
CCP Trade ID	Integer		The ID of the settlement component with OTC Clear	*e.g. 135044*
Payment Type	String		Type of payment	*PRINCIPAL* *Notional Exchange from the contract*
Payment sub-type	String		Further classification on the type of payment	*SimpleTransfer* *Settlements related to registered contracts*
CCP Pay/Rec	String		Pay or Receive from CCP perspective	*e.g. RECEIPT* *PAYMENT*
Value Date	Jdate	*DD/MM/YYYY*	Payment Value Date	*e.g. 07/11/2012*
Expected Settle Date	Jdate	*DD/MM/YYYY*	Expected Settle Date	*e.g. 07/11/2012*

Field	Data Type	Format	Descriptions	Example / Possible Values
Ccy Pair[468]	String		Currency Pair of Notional Exchange	*e.g. USD/CNH,* *USD/HKD*
Settle Currency	String		Settlement Currency	*e.g. USD* *HKD, CNH*
Transfer Amount[469]	Numeric	*###,###,###.##*	Amount to be settle	*e.g. 60,123.45*
Settle Method[470]				
Split ID[471]				

[468] The field will only be applicable for Notional Exchange

[469] 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"

[470] This field will be empty

[471] 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
Member/Client ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[472]	String		CCP ID of the affiliate/branch	

[472] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. Swap (Standard Rate Derivatives Contract)*
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. CFETS (i.e. CFETS)*
Trade Ref_HKTR[473]	String		Trade ID of HKTR-MC	*e.g. T20141212000003*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Original Cpty[474]	String		Counterparty of the Original Transaction	
Registration Date	Jdate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 08/11/2012*

473 This field is obsolete

474 This field will be empty

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

Field	Data Type	Format	Descriptions	Example / Possible Values	
Rec Leg Principal	Numeric	##,###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*	
Trade Status	String		Status of the Contract	*CLEARED:*	*The Contract is registered with OTC Clear*
				PEND_TRF/TRM/DCL:	*The Contract is registered with OTC Clear and a pending deregistration request was submitted and under processing*
				DECLEARED	*The Contract is deregistered from OTC Clear*
				TRANSFERED:	*The Contract is deregistered from OTC Clear after going through the transfer process*
				TERMINATED	*The Contract is deregistered from OTC Clear*
Term/Trf/Deregistration Date[475]	Jdate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Deregistered Date	*e.g. 19/112012 16:22:36*	
Posting Date	Jdate	DD/MM/YYYY	Date of Variation Margin calculation	*e.g. 19/112012*	

[475] *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.*

Field	Data Type	Format	Descriptions	Example / Possible Values
Yesterday's NPV[476]	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[477]	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[478]	Numeric	###,###,###.##	Variation margin amount	*e.g. 20,000.00*

[476] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

[477] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

[478] *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**
VM Value Date[479]	Jdate	DD/MM/YYYY	Variation margin value date	*e.g. 20/11/2012*
VM (CCS Pay Leg)	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*
VM Value Date (CCS Pay Leg)	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*
VM (CCS Rec Leg)	Numeric	###,###,###.##	Variation margin amount of the whole contract If Principal Currency of Rec Leg is “USD”, Otherwise, it will be blank	*e.g. 20,000.00*
VM Value Date (CCS Rec Leg)	Jdate	DD/MM/YYYY	Variation margin value date of the whole contract If Principal Currency of Rec Leg is “USD”, Otherwise, it will be blank	*e.g. 20/11/2012*
Settle Cur.[480]	String		Settlement Currency of the Contract	*e.g. CNY* *CNY*

[479] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

[480] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

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

[481] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

[482] The field will not be applicable for Standard Cross-Currency Rates Derivatives Contract

[483] *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
Addnl Payment Amount[484]	Numeric	###,###,###.##	Amount of the Additional Payment	*e.g. 100.00*
Addnl Payment Val Date[485]	Jdate	DD/MM/YYYY	Additional Payment value date	*e.g. 26/10/2012*
Principal Ccy (CCS Pay Leg)	String		Currency of the Initial or Final Exchange for CCS Pay Leg	*e.g. CNY* *CNY*
Principal Amount (CCS Pay Leg)	Numeric	###,###,###.##	Amount of the Initial or Final Exchange for CCS Pay Leg	*e.g. 1,000,000.00*
Principal Value Date (CCS Pay Leg)	Jdate	DD/MM/YYYY	Principal Value Date for CCS Pay Leg	*e.g. 26/10/2012*
Principal Ccy (CCS Rec Leg)	String		Currency of the Initial or Final Exchange for CCS Receive Leg	*e.g. CNY* *CNY*

[484] *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.*

[485] *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
Principal Amount (CCS Rec Leg)	Numeric	###,###,###.##	Amount of the Initial or Final Exchange for CCS Receive Leg	*e.g. – 6,200,000.00*
Principal Value Date (CCS Rec Leg)	Jdate	DD/MM/YYYY	Principal Value Date for CCS Receive Leg	*e.g. 26/10/2012*
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	*e.g. 1234567*
Trade Ref_CFETS	String		Trade ID of CFETS for the bilateral trade	*e.g. 1234567*
Trade Ref_SHCH	String		Trade ID of SHCH for the novated trade	*e.g. 1234567*

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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[486]	String		CCP ID of the affiliate/branch	

[486] This field will be empty

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

487 This field is obsolete

488 This field is obsolete

489 This field will be empty

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

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

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

492 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

493 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
OriginalTrade Ref_MW[494]	String		Trade ID of MW for the bilateral trade	*"n/a"*
Trade Ref_CFETS	String		Trade ID of CFETS for the bilateral trade	*e.g. 1234567*
Trade Ref_SHCH	String		Trade ID of SHCH for the novated trade	*e.g. 1234567*

494 This field is obsolete

5. Risk Management Reports

5.1. RMRP01 WEB MRCleared[495]

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:

[495] Not applicable for SSM

Field	Data Type	Format	Descriptions	Example
Member	String		Clearing Member Name	CM4
Member/Client Account	String		The name of position account in house and client levels.	House name: CM4 Client name: CLRM1
Account name	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
Status	String		Display type of trade status. Currently “Cleared” and “Pending” are supported.	CLEARED
VAR	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
ETL	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

DiscretionaryMargin	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
ConcentrationMargin	Numeric	###,###.##	A scale factor to address concentration risk and liquidity addon of members' portfolio.	0.00
Liquidity_AddOn	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
Margin	Numeric	###,###.##	the amount equals to ETL multiplied by *ConcentrationMargin minus Liquidity_AddOn*	0.00
CreditMultiplier	Numeric	###,###.##	The multiplier used to calculate credit margin per member's house/client account	0.00
CreditAddOn	Numeric	###,###.##	Credit margin amount - ETL multiplied by credit multiplier	0.00
HolidayMultiplier	Numeric	###,###.##	The multiplier to calculate holiday margin per member's house/client account.	0.00

HolidayAddOn	Numeric	###,###.##	Holiday Margin amount - ETL multiplied by Holiday multiplier	0.00
IM	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
UnsettledEODVM	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
CollateralizedVM	Numeric	###,###.##	Intra-day Variation Margin due to market fluctuations.	-210,078.35
TotalMargin	Numeric	###,###.##	Shows the overall margin requirement of members/clients. It's the sum of UnsettledEODVM, Collateralized VM and Initial Margin	0.00

5.2. RMRP02 WEB MRClearedPending[496]

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	
Member	String	Member name	Clearing Member Name.	CM4	CM4

[496] Not applicable for SSM

Member/Client Account	String		The name of position account in house and client levels.	House name: CM4 Client name: CLRM1	House name: CM4 Client name: CLRM1
Account name	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	House name: CM4_House, CM4_house_P Client Name: CB4_SEG_CLAXCB4 CB4_SEG_CLAXCB4_P
Status	String		Display type of trade status. Currently “Cleared” and “Pending” are supported.	CLEARED	PENDING
VAR	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

ETL	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
DiscretionaryMargin	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
ConcentrationMargin	Numeric	###,###.##	A scale factor to address concentration risk and liquidity addon of members' portfolio.	1.20	1.20
Liquidity_AddOn	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
Margin	Numeric	###,###.##	The amount equals to ETL multiplied by MFM *ConcentrationMargin*	327,922.88	299,578.34

CreditMultiplier	Numeric	###,###.##	The multiplier used to calculate credit margin per member's house/client account	0.00	0.00
CreditAddOn	Numeric	###,###.##	Credit margin amount - ETL multiplied by credit multiplier	0.00	0.00
HolidayMultiplier	Numeric	###,###.##	The multiplier to calculate holiday margin per member's house/client account.	0.00	0.00
HolidayAddOn	Numeric	###,###.##	Holiday Margin amount - ETL multiplied by Holiday adjustment	0.00	0.00
IM	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
UnsettledEODVM	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.		
CollateralizedVM	Numeric	###,###.##	Intra-day Variation Margin due to market fluctuation.	5,866.07	2,474.15
TotalMargin	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:

Field	Data Type	Format	Descriptions	Example
Member	String		Member name	CM4
Origin	String		Either house or client account	House
Currency	String		Collateral position currency	USD
VM Balance	Numeric	###,###.##	Cumulative settled variation margin up to previous business day in the contract currency. Positive figure means member has accumulative unrealized loss and vice versa.	6,339,199.99
Rate Index	String		Reference index used to calculate collateral interest	FEDFUNDS_PAI
Tenor	String		The tenor of Rate index which is applied to calculate PAI.	1D
Spread	Numeric	###,###.##	The spread added to Rate index	0.0
Day Count	String		Day count convention used to calculate PAI. This could be either ACT/360 or ACT/365	ACT/360
Interest Rate	Numeric	##.#####	Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08765
No of Days	Integer		Number of days interest is calculated	1
Interest	Numeric	###,###.##	Price alignment Interest amount. Positive figures means OTC Clear has to pay to member and vice versa. Please note that the amount is indicative and please refer to WEB Money Settlement report for actual PAI amount to be settled.	14.09

Value Date	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011

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
Member	String		Member name	CB4
Client	String		Client account	CLAXCB4
Currency	String		Collateral position currency	USD
VM Balance	Numeric	###,###.##	Cumulative settled variation margin up to previous business day in the contract currency. Positive figure means member has accumulative unrealized loss and vice versa.	14,703,000.12

Rate Index	String		Reference index used to calculate collateral interest	FEDFUNDS_PAI
Tenor	String		The tenor of Rate index which is applied to calculate PAI	1D
Spread	Numeric	###,###.##	The spread added to Rate index	0
Day Count	String		Day count convention used to calculate PAI. This could be either ACT/360 or ACT/365	ACT/360
Interest Rate	Numeric	##.######	Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08765
No of Days	Integer		Number of days interest is calculated	1
Interest	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
Value Date	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011

5.5. RMRP05 WEB ERSCollateralReport[497]

Report Descriptions:

[497] 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
Member	String		Member short name	CM4
Member/Client Account	String	-	The name of position account in house and client levels	House name: CM4 Client name: CLRM1
AvailableCollateral	Numeric	###,###.##	Aggregated after haircut collateral value in base currency equivalent.	100,000,000.00
Used	Numeric	###,###.##	Total Margin requirement for Cleared trades	5,652,762.96

Initial Margin	Numeric	###,###.##	Refer to "IM" column in RMRP01.	4,000,000.00
CollateralizedVM	Numeric	###,###.##	Refer to the Descriptions in RMRP01.	-5,866.07
Unsettled EOD VM	Numeric	###,###.##	Refer to the Descriptions in RMRP01.	0.00
Excess(Deficit) for Clearing	Numeric	###,###.##	Available Collateral amount less the Used amount Positive value indicates the room to clear more trades.	94,347,237.04
Excess(Deficit) for Withdrawal	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
Member/Client Account	String		The name of position account in house levels.	CM4
Clearing Broker	String		Parent name	CM4
Type	String		Collateral Type	Cash
Description	String		Collateral currency or security name	USD

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

5.7. RMRP07 WEB IM Collateral_C[498]

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
Member/Client Account	String		The name of client position account	CLC
Clearing Broker	String		Parent name	CM4
Type	String		Collateral Type	Cash

[498] Not applicable for SSM

HKEX
香港交易所

Description	String		Collateral currency or security name	USD
Nominal	Numeric	###,###.##	Nominal	16,069.64
Clean Price	Numeric	###,###.##	Collateral market price.	1
Currency	String		Collateral currency	USD
Value	Numeric	###,###.##	Face value	16,069.64
Haircut	Numeric	###,###.##	Haircut Ratio applied to the collateral (example: 0.5 mean 0.5%)	0.5
All-In Value	Numeric	###,###.##	Collateral value after haircut in collateral currency	15,989.29
FX Rate	Numeric	##.######	FX Rate used to convert to contract value in HKD (in 6 decimal places) and is indicative only.	7.7524
Contract Value	Numeric	###,###.##	After haircut collateral value in base currency	123,955.39
Maturity Date	Date	dd/mm/yyyy	Maturity Date (For non-cash collateral)	26/10/2016
Security Identifier	String		To help CM locate the non-cash collateral	HK0000475779
Margin Type	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	
Member/Client Account	String		The name of position account in house levels.	CM4	CM4
Currency	String		Original Collateral currency	USD	USD
Movement Type	String		Either Balance or Movements	Balance	Movements
Date (DD-MMM-YYYY)	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[499]

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

[499] Not applicable for SSM

5.10. RMRP10 WEB IM Call Amt [500]

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

[500] Not applicable for SSM

Initial Margin	Numeric	###,###.##	Member's initial margin requirement for cleared portfolio (HKD equivalent)	187,158,910.19
IM Call Amount	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[501]

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

[501] 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	
Member	String	<Member name>	Member name	CM4	CM4
Type	String		Collateral Type Cash and non-cash: e.g. security	Cash	Collateral
Description	String		Collateral currency or security name	USD	EUR
Nominal	Numeric	###,###.##	Notional value of collateral	16,069.64	100,000.00
Clean Price	Numeric	###,###.##	Security market price		
Currency	String		Collateral currency	USD	EUR
Value	String	###,###.##	Face value	16,069.64	100,000.00
Haircut	Numeric	###,###.##	Haircut	*0*	*0*
All-In Value	Numeric	###,###.##	Collateral value after haircut in collateral currency	16,069.64	100,000.00
FX Rate	Numeric	##.######	FX Rate used to convert to contract value in HKD (in 6 decimal places) and is indicative only.	7.7524	10.2246

Contract Value	Numeric	###,###.##	Collateral value in HKD	125,024.34	933,626.94
Next Coupon Date	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
Member/Client Account	String		The name of position account in house levels	CM4

Clearing Broker	String		Parent Name	CM4
Type	String		Collateral Type Cash and non-cash: e.g. security	Cash or Security
Description	String		Collateral currency or security name	USD
Nominal	Numeric	###,###.##	Notional value of collateral	16,069.64
Currency	String		Currency of the collateral	USD
Value	Numeric	###,###.##	Value of the collateral	16,069.64

5.13. RMRP13 WEB Intra Margin Pos_C[502]

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:

[502] Not applicable for SSM

Please refer to List of Reports and Availability Schedule)

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example
Member/Client ID	String	<Member name>	Member name	CM4
Origin	String		Type of Account	Client
Currency	String		The currency of VM balance	USD
Amount	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[503]

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
Member ID	String	-	Member name	CM4
Currency	String	-	The currency of GF requirement	HKD
GF Requirement	Numeric	###,###.##	Latest required Guarantee Fund contribution calculated by OTC Clear.	100,000,000.00

[503] Not applicable for SSM

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

5.16. RMRP16 WEB INTRADAY VALUATION

Report Descriptions:

Purpose:

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

Time Available on OASIS:

On each OTC Clear Clearing Day 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
Member/Client Account	String		The name of house position account	CM4
Trade Id	String		The identification no of the trade	170335
Product Description	String		Trade description of each trade	FXNDF/USD/CNY/14/05/2014
TradeStatus	String		Trade status	Cleared
Book	String		Name of the members' or client's position account.	CM4_House
Trade Currency	String	-	Swap & SwapNonDeliverable: Refers to notional currency	Swap: HKD/EUR/USD/CNH

			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
Swap Settlement Ccy	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
NDF Settlement Ccy	String		NDF: this refers to settlement currency.	NDF: USD
Pricer.NPV	Numeric	###,###.##	Latest Net present value. For SwapNonDeliverable, NDF and FXD: US dollar For other IRS: trade currency	157.68
Pricer.Daily_Variation_Margin	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[504]

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
Member/Client Account	String		The name of Client position account	CLC
Trade Id	String		The identification no of the trade	170335
Product Description	String		Trade description of each trade	FXNDF/USD/CNY/14/05/2014
TradeStatus	String		Trade status	Cleared
Book	String		Name of the members' or client's position account.	CM4_Client

[504] Not applicable for SSM

Trade Currency	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
Swap Settlement Ccy	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
NDF Settlement Ccy	String		NDF: this refers to settlement currency.	NDF: USD
Pricer.NPV	Numeric	###,###.##	Latest Net present value. For SwapNonDeliverable, NDF and FXD: US dollar For other IRS: trade currency	157.68
Pricer.Daily_Variation_Margin	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[505]

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
Member	String		Member name	CM4
Member/Client Account	String		The name of position account in house and client levels.	House name: CM4 Client name: CM4_CLC
Key	String		The classification of the IM by product level	[Member/Client Account]_NDFUSDCNY

[505] Not applicable for SSM

Value	Numeric	#.##	The IM figures with respect to the classification (in base currency)	123456.78

5.19. RMRP19 WEB Margin Summary[506]

Report Descriptions:

Purpose:

The report sets out the Initial Margin requirement (excluding Variation Margin and margin addons) 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:

[506] Not applicable for SSM

Field	Data Type	Format	Descriptions	Example
Member	String		Member name	CM4
Member/Client Account	String		The name of position account in house and client levels.	House name: CM4 Client name: CLC
Status	String		Display type of trade status. Currently "Cleared" and "Pending" are supported.	CLEARED
VAR	Numeric	###,###.##	Shows 5-Day Value at Risk for house and 7 day VAR for clients.	33,560.14
ETL	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
Member/Client Account	String		The name of position account in client levels.	CLC
Product Code	String		ISIN code	HK0000123585
Prd Description	String		Detailed description of non-cash collateral	BondHKEFN 0.25%/0D/18/09/2017/0.25% HKD Movements 10.0000000
Currency	String		3-digit ISO currency code	HKD
Movement Type	String		“Movement”	Movement

Date (DD-MM-YYYY)	String	###,###.##	The net movement in terms of minimum tradable amount on the report date	300

5.21. RMRP21 WEB Daily IM Mvmt - Non Cash_C[507]

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

[507] Not applicable for SSM

Member/Client Account	String		The name of position account in client levels.	CLC_OMNI1
Product Code	String		ISIN code	HK0000123585
Prd Description	String		Detailed description of non-cash collateral	BondHKEFN 0.25%/0D/18/09/2017/0.25 % HKD Movements 10.0000000
Currency	String		3-digit ISO currency code	HKD
Movement Type	String		“Movement”	Movement
Date (DD-MMM-YYYY)	String	###,###.##	The net movement in terms of minimum tradable amount on the report date	300

5.22. RMRP22 WEB IMProjection[508]

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
Member Name	String		The name of Clearing Member	RMDUMMY2
Account Name	String		The name of position account in house and client levels	RMDUMMY2_OMNI1
Date	String	dd/mm/yyyy	The date on which initial margin is projected.	12/4/2015

[508] Not applicable for SSM

IM Currency	String		The currency in which Initial Margin is denominated. Currently it's HKD.	HKD
Initial Margin	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

Member Name	String		Clearing Member Name	RMDUMMY2
Member/Client Account	String		The name of position account in Clearing Member group / House levels	RMDUMMY2_House
Date	String	dd/mm/yyyy	The date of settlement limit applies	15/08/2016
CCY	String		Currency in which the limit is defined	USD
Outstanding Exposure	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
Limit Amount	Numeric	###,###	The settlement limit amount in CCY	5,000,000
Outstanding Trading Limit	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
Utilization Ratio(%)	%	###	Percentage on utilization of settlement limit	33
Breach	Sting	“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
Member ID	String		Clearing Member Name	RMDUMMY2
Origin	String		Type of Account	*House*
Affiliate[509]	String		CCP ID of the affiliate/branch	

[509] 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)

Fund[510]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (i.e. Standard Rate Derivatives Contract)* *SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)* FXNDF FX FXForward FXSwap
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. TradeServ)* *MW (i.e. MarkitWire)* HKEXGTI (i.e. Traiana)
MW Trade Ref	String		Trade ID of MW	*e.g. 18262416*

[510] This field will be empty

DSMatch Trade Ref	String		Trade ID of TradeServ	*e.g. MSERV20141015.0000260470*
Traiana Trade Ref	String		Trade ID of Traiana	*e.g. 12345678*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g. 20150831SWAP123456 20150831FXNDF123456 20180102FXSPOT123456 20180102FXFORWARD123456 20180102FXSWAPN123456*
Valuation Value Currency	String		Currency of the Valuation Value	USD
Valuation Value Amount	Numeric	#.##	Latest valuation. The figure shown is from Clearing Member's perspective. For SwapNonDeliverable and NDF: US dollar For other IRS: trade currency	32157.68

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

5.25. RMRP25 WEB OTCC Trade Val Report_C[511]

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

[511] Not applicable for SSM

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate[512]	String		CCP ID of the affiliate/branch	
Fund[513]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (i.e. Standard Rate Derivatives Contract)* *SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)* FXNDF FX

512 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)

513 This field will be empty

				FXForward FXSwap
Trade Source	String		Approved Trade Registration System where the contract was sent	*e.g. DSMatch (i.e. TradeServ)* *MW (i.e. MarkitWire)* HKEXGTI (i.e. Traiana)
MW Trade Ref	String		Trade ID of MW	*e.g. 18262416*
DSMatch Trade Ref	String		Trade ID of TradeServ	*e.g. MSERV20141015.0000260470*
Traiana Trade Ref	String		Trade ID of Traiana	*e.g. 12345678*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Unique Reference	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	*e.g.* *20150831SWAP123456* *20150831FXNDF123456* *20180102FXSPOT123456* *20180102FXFORWARD123456*

				20180102FXSWAPN123456
Valuation Value Currency	String		Currency of the Valuation Value	USD
Valuation Value Amount	Numeric	#.##	Latest valuation. The figure shown is from Clearing Member's perspective. For SwapNonDeliverable and NDF: US dollar For other IRS: trade currency	32157.68
Valuation Date Time	Date	YYYY-MM-DD HH:MM:SS	Time of the valuation	2012-11-12 19:45:00
Valuation Type	String		Type of the valuation	CCP Valuation
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	*e.g. 18262416*

5.26. RMRP26 WEB SettLimitUtil USDHKD

Report Descriptions:

Purpose:

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

To reduce the amount of information to be shown in the report, any date which the clearing member does not have any FX settlement trade will be skipped and not to be shown in the report. In other words, clearing member can assume the available settlement limit on any date not found in the report to be equal to Limit Amount specified in the report.

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member Name	String		Clearing Member Name	RMDUMMY2
Member/Client Account	String		The name of position account in Clearing Member group / House levels	RMDUMMY2_House
Date	String	dd/mm/yyyy	The date of settlement limit applies	15/08/2016
CCY	String		Currency in which the limit is defined	USD
Outstanding Exposure	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
Limit Amount	Numeric	###,###	The settlement limit amount in CCY	5,000,000

Outstanding Trading Limit	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
Utilization Ratio(%)	%	###	Percentage on utilization of settlement limit	33
Breach	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**
Member ID	String		Clearing Member Name	RMDUMMY2
Origin	String		Type of Account	House
Affiliate/Branch	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	
Trade ID	Integer		*Trade ID with OTC Clear*	*e.g. 123456*
Product Type	String		*Product Type*	*e.g. Swap (i.e. Standard Rate Derivatives Contract)* *SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)* FXNDF FX FXForward FXSwap

IM (HKD)	Numeric	###,###.##	ETL of the Trade (Rounded to 2 decimals)	83,500,000.00
Trade Ref_MW	String		Trade ID of MW	e.g. 18262416
Trade Ref_Traiana	String		Trade ID of Traiana	e.g. 12345678
Trade Ref_DSMatch(MatchID)	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260470
Trade Int_Trade_Ref_DSMatch	String		Internal Trade Reference field for TradeServ	Free Text

5.28. RMRP28 WEB Margin Call[514]

Report Descriptions:

Purpose:

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

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[514] 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
Member	String		Clearing Member Name	RMDUMMY2
Member/Client ID	String		The name of position account in house and client levels	RMDUMMY2
Margin Call Date	Date	DD/MM/YYYY HH:MM	Time of the valuation	08/04/2019 14:00
*Currency**	String		Margin call settlement currency	CNH
Call Amount	Numeric	###,###.##	Margin call settlement amount	83,500,000.00
FX rate	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[515]

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
Member Name	String		Clearing Member Name	RMDUMMY2
Member/Client Account	String		The name of position account in house and client levels	RMDUMMY2
Currency Pair	Sting		Currency Pair of initial or final exchange of settlement amount	USD/HKD
Settle Currency	String		Margin call settlement currency	USD

515 Not applicable for SSM

Date		dd/mm/yyyy	Date of Utilization	05/02/2018
Tenor	String		The tenor of the settlement date belong	1 – 14D
Add-on margin	Numeric	###,###.##	Margin call settlement amount	83,500,000.00

5.30. RMRP30 WEB NonSettleRiskLimitUsage[516]

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:

[516] Not applicable for SSM

Field	Data Type	Format	Descriptions	Example
Member Name	String		Clearing Member Name	RMDUMMY2
Member/Client Account	String		The name of position account in house and client levels	RMDUMMY2
Grouping	String		Risk limit product group	Swap/USD
Measure	String		Risk limit measure (AbsNotional/PV01/HKEX_Notional/HKEX_FX_DELTA)	PV01
Limit Currency	String		Risk limit currency	USD
LIMIT_BUCKET	String		The tenor of the product date belong	1Y-3Y
Limit Amount	Numeric	###,###	Set limit amount	500,000
Actual Usage	Numeric	#	Risk limit usage amount	260161
Available Amount	Numeric	#	Risk limit available amount	239839
Utilization Ratio(%)	%	##	Percentage on utilization of risk limit	52

5.31. RMRP31 WEB Branch VM Allocation Report[517]

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member/Client ID	String		Clearing Member Name	RMDUMMY2
Origin	String		Type of Account	House
Affiliate/Branch	String		CCP ID of the affiliate/branch	RMDUMMY2

[517] Not applicable for SSM

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

5.32. RMRP32 WEB Branch PAI Allocation Report[518]

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.

[518] 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
Member/Client ID	String		Clearing Member Name	RMDUMMY2
Origin	String		Type of Account	House
Affiliate/Branch	String		CCP ID of the affiliate/branch	RMDUMMY2
Product Type	String		*Product Type*	*e.g. Swap (i.e. Standard Rate Derivatives Contract)* *SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)*
Trade Id	Integer		*Trade ID with OTC Clear*	*e.g. 123456*

Currency	String		End of date variation margin currency of trade	USD
Balance	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
Rate Index	String		Reference index used to calculate collateral interest	FEDFUNDS_PAI
Tenor	String		The tenor of Rate index which is applied to calculate PAI.	1D
Spread	Numeric	###,###.##	The spread added to Rate index	0
Day Count	String		Day count convention used to calculate PAI. This could be either act /360 or act/365	ACT/360
Interest Rate	Numeric	#.######	Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08765
No of Days	Integer		Number of days interest is calculated	1
PAI	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

Value Date	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011

5.33. RMRP33 WEB Benchmark Valuation report

Report Descriptions:

Purpose:

The report sets out information of hypothetical NPV difference of discounting transition of each trade as stipulated in clearing rules and procedure. End of Day Mark-to-Market value (Hypothetical).

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member/Client Account	String		The name of position account in house and client levels.	RMDUMMY2
Trade Id	Integer		Trade ID with OTC Clear	e.g. 123456

Product Description	String		Trade description of each trade	Swap/14/05/2014/P:HKD/HIBOR/3M /R:HKD 2.17000
Product Type	String		Product Type	*e.g. Swap (i.e. Standard Rate Derivatives Contract)*
TradeStatus	String		Trade status	Cleared
Book	String		Name of the members' or client's position account.	RMDUMMY2_House
Trade Currency	String		Currency of the Contract	e.g. HKD
Settlement Ccy	String		Settlement currency	e.g. HKD
NPV	Numeric	###,###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
Simulated NPV	Numeric	###,###,###.##	End of Day Mark-to-Market value of discounting transition	e.g. 1,254,400.70
NPV Diff	Numeric	###,###,###.##	NPV – Simulated NPV	e.g. -23.60

5.34. RMRP34 WEB Benchmark Valuation Report_C[519]

Report Descriptions:

[519] 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
Member/Client Account	String		The name of position account in client levels.	CLRM1XRMDUMMY2
Trade Id	Integer		Trade ID with OTC Clear	e.g. 123456
Product Description	String		Trade description of each trade	Swap/14/05/2014/P:HKD/HIBOR/3M /R:HKD 2.17000
Product Type	String		Product Type	*e.g. Swap (i.e. Standard Rate Derivatives Contract)*
TradeStatus	String		Trade status	Cleared

Book	String		Name of the client's position account.	RMDUMMY2_Client
Trade Currency	String		Currency of the Contract	e.g. HKD
Settlement Ccy	String		Settlement currency	e.g. HKD
NPV	Numeric	###,###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
Simulated NPV	Numeric	###,###,###.##	End of Day Mark-to-Market value of discounting transition	e.g. 1,254,400.70
NPV Diff	Numeric	###,###,###.##	NPV – Simulated NPV	e.g. -23.60

5.35. RMRP35 WEB Stress Test Value[520]

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.

[520] Not applicable for SSM

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member	String		Clearing Member Name	RMDUMMY2
Account Name	String		Clearing Member Account Name	RMDUMMY2
Date	Date	dd/mm/yyyy	The date of STV valuation.	17/11/2011
Stress Result	Numeric	###,###,###.##	End of day Stress Test Value	e.g. -123.60

5.36. RMRP36 WEB Benchmark DV01 Risk Report

Report Descriptions:

The report currently not in use.

5.37. RMRP37 WEB Benchmark DV01 Risk Report_C

Report Descriptions:

The report currently not in use.

5.38. RMRP38 WEB SettLimitUtil USDCNH_C

Report Descriptions:

Purpose:

The report sets out the Client level daily settlement limit utilization of each risk limit in settlement currency and amount of settlement payments in the forthcoming 18499 calendar days.
To reduce the amount of information to be shown in the report, any date which the Client does not have any FX settlement trade will be skipped and not to be shown in the report. In other words, clearing member can assume the available settlement limit on any date not found in the report to be equal to Limit Amount specified in the report.

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Member Name	String		Client Name	CLRM1XRMDUMMY2
Member/Client Account	String		The name of position account in Client levels	CLRM1XRMDUMMY2/RMDUMMY2
Date	String	dd/mm/yyyy	The date of settlement limit applies	15/08/2016
CCY	String		Currency in which the limit is defined	USD

Outstanding Exposure	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
Limit Amount	Numeric	###,###	The settlement limit amount in CCY	5,000,000
Outstanding Trading Limit	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
Utilization Ratio(%)	%	###	Percentage on utilization of settlement limit	33
Breach	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:

Field	Data Type	Format	Descriptions	Example
Member Name	String		Client Name	CLRM1XRMDUMMY2
Member/Client Account	String		The name of position account in Client levels	CLRM1XRMDUMMY2/RMDUMMY2
Date	String	dd/mm/yyyy	The date of settlement limit applies	15/08/2016
CCY	String		Currency in which the limit is defined	USD
Outstanding Exposure	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
Limit Amount	Numeric	###,###	The settlement limit amount in CCY	5,000,000
Outstanding Trading Limit	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

Utilization Ratio(%)	%	###	Percentage on utilization of settlement limit	33
Breach	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[521]

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

[521] Only applicable for SSM

Member	String		Member name	CB4
Client	String		Client account	CLAXCB4
Currency	String		Collateral position currency	USD
VM Balance	Numeric	###,###.##	Cumulative settled variation margin up to previous business day in the contract currency. Positive figure means member has accumulative unrealized loss and vice versa.	14,703,000.12
Rate Index	String		Reference index used to calculate collateral interest	FEDFUNDS_PAI
Tenor	String		The tenor of Rate index which is applied to calculate PAI	1D
Spread	Numeric	###,###.##	The spread added to Rate index	0
Day Count	String		Day count convention used to calculate PAI. This could be either ACT/360 or ACT/365	ACT/360
Interest Rate	Numeric	##.#####	Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08765
No of Days	Integer		Number of days interest is calculated	1
Interest	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
Value Date	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011

5.41. RMRP41 WEB VM Balance_C[522]

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
Member/Client ID	String	<Member name>	Member name	CM4
Origin	String		Type of Account	Client
Currency	String		The currency of VM balance	USD

[522] Only applicable for SSM

Amount	Numeric	#.##	Showing cumulative settled variation margin amount. Positive figure means member has accumulative unrealized loss and vice versa.	123456.78

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
Member ID	String		Clearing Member Name	RMDUMMY2

Origin	String		Type of Account	House
Affiliate/Branch	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	
Trade ID	Integer		*Trade ID with OTC Clear*	*e.g. 123456*
Product Type	String		*Product Type*	*e.g. Swap (i.e. Standard Rate Derivatives Contract)*
IM (HKD)	Numeric	###,###.##	ETL of the Trade (Rounded to 2 decimals)	83,500,000.00
Trade Ref_MW	String		Trade ID of MW	e.g. 18262416
Trade Ref_Traiana	String		Trade ID of Traiana	e.g. 12345678
Trade Ref_DSMatch(MatchID)	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260470
Trade Int_Trade_Ref_DSMatch	String		Internal Trade Reference field for TradeServ	Free Text

5.43. RMRP43 WEB Branch VM Allocation Rpt NB [523]

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
Member/Client ID	String		Clearing Member Name	RMDUMMY2
Origin	String		Type of Account	House
Affiliate/Branch	String		CCP ID of the affiliate/branch	RMDUMMY2

[523] Not applicable for SSM

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

5.44. RMRP44 WEB Branch PAI Allocation Rpt NB [524]

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

[524] 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
Member/Client ID	String		Clearing Member Name	RMDUMMY2
Origin	String		Type of Account	House
Affiliate/Branch	String		CCP ID of the affiliate/branch	RMDUMMY2
Product Type	String		*Product Type*	*e.g. Swap (i.e. Standard Rate Derivatives Contract)*
Trade Id	Integer		*Trade ID with OTC Clear*	*e.g. 123456*
Currency	String		End of date variation margin currency of trade	CNY
Balance	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

Rate Index	String		Reference index used to calculate collateral interest	SHIBOR_ON_PAI
Tenor	String		The tenor of Rate index which is applied to calculate PAI.	1D
Spread	Numeric	###,###.##	The spread added to Rate index	0
Day Count	String		Day count convention used to calculate PAI. This is ACT/360	ACT/360
Interest Rate	Numeric	#.######	Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08765
No of Days	Integer		Number of days interest is calculated	1
PAI	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
Value Date	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011

5.45. RMRP45 WEB PM Call Amt [525]

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
Member	String		Member name	CM4
Member/Client Account	String		The name of position account in house and client levels.	House name: CM4 Client name: CLC
Aggregated Participating Margin Collaterals in HKD	Numeric	###,###.##	The aggregated value of (HKD equivalent) collateral posted by member after haircut	165,391,191.94

[525] Not applicable for SSM

Participating Margin Requirement	Numeric	###,###.##	Member's participating margin requirement for cleared portfolio (HKD equivalent)	187,158,910.19
PM Call Amount	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
*Currency**	String		Margin call settlement currency	CNH
FX Rate	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
Member/Client Account	String		The name of position account in house levels.	CM4
Clearing Broker	String		Parent name	CM4
Type	String		Collateral Type	Cash
Description	String		Collateral currency or security name	USD

Nominal	Numeric	###,###.##	Nominal	16,069.64
Clean Price	Numeric	###,###.##	Collateral market price.	1
Currency	String		Collateral currency	USD
Value	Numeric	###,###.##	Face value	16,069.64
Haircut	Numeric	###,###.##	Haircut Ratio applied to the collateral (example: 0.5 mean 0.5%)	0.5
All-In Value	Numeric	###,###.##	Collateral value after haircut in collateral currency	15,989.29
FX Rate	Numeric	##.######	FX Rate used to convert to contract value in HKD (in 6 decimal places) and is indicative only.	7.7524
Contract Value	Numeric	###,###.##	After haircut collateral value in base currency	123,955.37
Maturity Date	Date	dd/mm/yyyy	Maturity Date (For non-cash collateral)	26/10/2016
Security Identifier	String		To help CM locate the non-cash collateral	HK0000475779
Margin Type	String		Margin call details	CM4 PM

5.47. RMRP47 WEB PM Utilization [526]

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
Member	String		Member name	CM4
Member/Client Account	String		The name of position account in house and client levels.	House name: CM4 Client name: CLC
Aggregated Participating Margin Collaterals in HKD	Numeric	###,###.##	The aggregated value of (HKD equivalent) collateral posted by member after haircut	200,000,000.00
Participating Margin Requirement	Numeric	###,###.##	Member's participating margin requirement for cleared portfolio (HKD equivalent)	187,158,910.19

[526] Not applicable for SSM

Excess/Deficit in Collateral	Numeric	###,###.##	Aggregated Participating Margin Collaterals less the participating margin requirement Positive value indicates the room to clear more trades.	12,841,089.81

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

Hierarchy Level 1	String		Clearing Member ID	RMDUMMY1
Margin Account	String		The subaccounts under the clearing member	RMDUMMY1_SEG_CLRM1XRMDUMMY1_InterCCP RMDUMMY1_House_InterCCP
Margin Currency	String		Margin Currency	HKD
Participating Margin	Numeric	##,####,####.##	The participating margin requirement in HKD	22,111,222.00

5.49. RMRP49 WEB Lockbox Utilization

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
Time	String		Refer to End of Day Utilization	EOD
Inter-CCP Margin Requirement	Numeric	##,###,###.##	The lockbox requirement by End of Day	54822103.18
Lockbox Limit	Numeric	##,###,###	The maximum lockbox position	100,000,000,000
Utilization %	Numeric	#.##	The maximum lockbox position that has been ultilized	0.05
Total Direction	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
SHIBOR_ON	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

SHIBOR_3M	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
FR007	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

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
Clearing Member	String		House level clearing member	RMDUMMY1
Announcement	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

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
Member	String		House level clearing member	RMDUMMY1
Member/Client Account	String		The name of position account in house and client levels.	RMDUMMY1
Opt-In/Opt-Out	String		Opt-In / Opt-Out Status	Opt-In, Opt-Out
Update	*DD/MM/YYYY*		Opt-in Date	30/09/2021

5.52. RMRP52 WEB GF Call amt

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
Member	String		Member name	CM4
Member/Client Account	String		The name of position account in house and client levels.	House name: CM4 Client name: CLC
Aggregated GF Collaterals in HKD	Numeric	###,###.##	The aggregated value of (HKD equivalent) collateral posted by member after haircut	165,391,191.94
GF Requirement	Numeric	###,###.##	Member's guarantee fund requirement for cleared portfolio (HKD equivalent)	187,158,910.19
GF Call Amount	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.	

5.53. RMRP53 WEB DiscretionaryMarginReport

Report Descriptions:

Purpose:

The report sets out the discretionary margin shown in WEB MRCleared 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

Member	String		House level clearing member	RMDUMMY1
Member/Client Account	String		The name of position account in house and client levels.	RMDUMMY1
Account Name	String		The name of position account in house and client levels	RMDUMMY1_OMNI1
Item 1	*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
Item 2	*Numeric*	##,###,###.##	Additional margin imposed based on the net notional / gross notional raio from outstanding cleared CCS/FXD contracts of a Clearing Member's house or client account	10,000,000.00
Item 3	*Numeric*	##,###,###.##	Additional margin imposed for any settlement limit uplift requested by Clearing Member	10,000,000.00
Item 4	*Numeric*	##,###,###.##	Additional margin imposed pursuant to Clearing Rule 1510	10,000,000.00

Item 5	*Numeric*	##,###,###.##	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
Item 6	*Numeric*	##,###,###.##	Additional margin imposed for wrong way risk,	10,000,000.00
Item 7	*Numeric*	##,###,###.##	Other additional margin requirement, if any	0.00
Total Discretionary Margin	*Numeric*	###,###,###.##	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*

Index	String		Reference index	*e.g. LIBOR* *CNREPOFIX=CFXS, EURIBOR, HIBOR,* *SHIBOR, FBIL-MIBOR-OIS-COMPOUND, MIBOR-OIS-COMPOUND, CD,* *THBFIX, TAIBOR, KLIBOR*
Source	String		Source of the index	*e.g. BBA* *HKAB, Reuters, 3220, BNM, FIMMDA, KSDA-Bloomberg, MIBR=NS*
Tenor	String		The designated maturity of the reference index	*e.g. 6M* *1D, 1W, 1M, 3M, 1Y*
Quote Type	String		Type of the Quote	*Yield*
Reset Date	Date	*DD/MM/YYYY*	The date the tenor of the reference index is obtained	*e.g. 16/11/2011*
Reset Rate	Numeric	*###.########*	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
Base Ccy	String		Base Currency	*USD*
Quote Ccy	String		Quote Currency	*e.g. CNY* *INR, KRW, TWD, THB*
Name	String		Name of the FX exchange rate	*e.g. CNY01* *INR01, KRW02, TWD03, MYR03, THB01*
Timezone	String		Time zone the FX exchange rate is obtained	*e.g. Asia/Shanghai* *Asia/Calcutta, Asia/Seoul Asia/Taipei, Asia/Singapore, Asia/Kuala Lumpur*
Time	String		Time the FX exchange rate is obtained	*e.g. 915* *1230, 1530, 1100, 1130*

Curve Side	String		Curve Side	*MID*
Quote Mode	String		Quote Mode - Multiply or Divide	*Multiply*
Date	Date	*DD/MM/YYYY*	Date the FX exchange rate is obtained	*e.g. 19/9/2012*
Close	Numeric	*#####.#######*	Close Rate	*e.g. 6.5432198*

6.3. MKDR03 WEB Non Bus Days

Report Descriptions:

Purpose:

This report sets out the non-business days for the different financial centers that will applied to the Rates and FX Derivatives Contracts for the coming two calendar years. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

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

Frequency:

Daily on each OTC Clear Clearing Day (around 22:00 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Holiday Code	String		Holiday Code	*e.g. NYC*
Description	String		Name of the financial center / Holiday Code	*e.g. New York*
Date	JDate	*DD/MM/YYYY*	Non Business Date	*e.g. 1/9/2014*
Special Working Day	String		Special Working Day on a weekend	*TRUE* *e.g. FALSE*

6.4. MKDR04 WEB CurveZeroPoints

Report Descriptions:

Purpose:

The report sets out the daily zero rate of **each key tenor** (with maximum tenor being 10 years) in respect of each currency.

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Currency	*String*		The currency of the rate index	USD
Rate Index	*String*		Benchmark Rate Index.	LIBOR
Rate Index Tenor	*String*		The tenor of benchmark index.	3M
Instance Type	*String*		Curve instance, CLOSE or LAST	CLOSE
Offset	*Numeric*	#.#	integer difference between curve valuation date and curve point date	1.0
Date	*Date*	DD/MM/YYYY	underlying instrument maturity	20/11/2012
Zero Ask	*Numeric*	###,###.##	Ask price of zero rates. It's in terms of absolute value. For example, 0.001 means 0.1%	0.001
Zero Bid	*Numeric*	###,###.##	Bid price of zero rates. It's in terms of absolute value. For example, 0.001 means 0.1%	0.001

Zero Mid	*Numeric*	###,###.##	Mid price of zero rates. It's in terms of absolute value. For example, 0.001 means 0.1%	0.001

6.5. MKDR05 WEB CurveFXPoints

Report Descriptions:

Purpose:

The reports set out FX forward points for each key tenor (up to 2 years) in respect of each currency. The rates are derived from market quotes.

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	**Data Type**	**Format**	**Descriptions**	**Example**
Name	String		Curve Name in clearing system	USD INR FX Curve
Instance Type	String		Curve instance, CLOSE or LAST	CLOSE

Offset	Integer	#.#	Number of days from curve date to the underlying instrument maturity date	1.0
Date	Date	DD/MM/YYYY	The date which the derived FX rates represents.	24/12/2012
Curve Point *Ask*	Numeric	###,###.##	instrument ask price (in pips)	10.00
Curve Point *Bid*	Numeric	###,###.##	instrument bid price (in pips)	10.00
Curve Point *Mid*	Numeric	###,###.##	instrument mid-price (in pips)	10.00

6.6. *MKDR06 WEB CurveDiscountFactor*

Report Descriptions:

Purpose:

The report sets out the daily discount factors (with maximum tenor being 10 years) in respect of each currency.

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
Currency	*String*		The currency of the rate index	USD
Rate Index	String		Benchmark Rate Index.	LIBOR
Rate Index Tenor	String		The tenor of benchmark index.	3M
Instance Type	String		Curve instance, CLOSE or LAST	CLOSE
Curve Date Time	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
Offset	Numeric	#.#	Number of days from curve date to the underlying instrument maturity date	1.0
Df Ask	Numeric	###,###.##	Ask price of discount factor	0.9557664202296747
Df Bid	Numeric	###,###.##	Bid price of discount factor	0.9557664202296747
Df Mid	Numeric	###,###.##	Mid price of discount factor	0.9557664202296747

6.7. MKDR07 WEB Saving Rate[527]

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.

[527] 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
Date	JDate	*DD/MM/YYYY*	Date the savings rate is obtained	*e.g. 01/09/2014*
Currency	String		Savings rate currency	*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),*
Savings Rate[528]	Numeric	*####.####*	Savings rate	*e.g. 3.1234*

[528] 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[529]

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
Date	JDate	*DD/MM/YYYY*	Date the FX exchange rate is obtained	*e.g. 17/11/2015*
Quote Name	String		FX exchange rate per 1 HKD	*e.g. USD/HKD* *EUR/HKD* *CNY/HKD* *CNH/HKD*

[529] Not applicable for SSM

Field	Data Type	Format	Descriptions	Example / Possible Values
Quote Value	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
Name	String		Name of the curve	HKD_145
Rate Index	String		Benchmark Rate Index	HONIA

Field	Data Type	Format	Descriptions	Example / Possible Values
Rate Index Tenor	String		The tenor of benchmark index	1D
Currency	*String*		The currency of the rate index	HKD
Offset	Numeric	#.#	Number of days from curve date to the underlying instrument maturity date	1.0
Quote Name	String		Quote name of benchmark index	*e.g. Swap.1M.HKD.HONIA.1D/1Y.TMA*
Close	Numeric	#####.#######	Close Rate	*e.g. 0.0171164*

6.10. MKDR10 WEB Saving Rate NB[530]

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 Participanting 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)

[530] Not applicable for SSM

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Date	JDate	*DD/MM/YYYY*	Date the savings rate is obtained	*e.g. 01/09/2014*
Currency	String		Savings rate currency	*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),*
Savings Rate[531]	Numeric	#####.#####	Savings rate	*e.g. 3.1234*

7. Audit Reports

7.1. AUDR01 WEB ClientAdmin Audit

Report Descriptions:

Purpose:

531 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.

HKEX
香港交易所

This report sets out the activities of the OASIS admin user accounts.

Time Available on OASIS:

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

Frequency:

Daily on each OTC Clear Clearing Day (around 22:00 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member Name	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Task ID	Integer		System generated identification	*e.g. 123456*
Task Class			OASIS Account type	*e.g. com.calypso.tk.product.cbsl.SelfAdminUser*
Task Field Name			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
Modification Date Time	DisplayDatetime	DD/MM/YYYY HH:MM:SS.000 o'clock HKT	Time of the user administrative action	e.g. 18/10/16 16:45:11.000 o'clock HKT
Old Value	String		Value prior to the user administrative action is taken	e.g. OLDPASSWORD
New Value	String		Value after the user administrative action is taken	e.g. NEWPASSWORD
Changed User	String		User account affected by the user administrative action	e.g. user1==abcdhkhh001t
Request User (Maker)	String		User that trigger the user administrative action	e.g. admin1==abcdhkhh001t
Approval User (Checker)	String		User that approve/reject the user administrative action	e.g. admin2==abcdhkhh001t
Status	String		Status of the user administrative action	*e.g. Accepted or Rejected*

Field	Data Type	Format	Descriptions	Example / Possible Values
Approval Date Time	DisplayDatetime	DD/MM/YYYY HH:MM:SS.000 o'clock HKT	Time the user administrative action is approved/rejected	*e.g. 18/10/16 16:45:45.493 o'clock HKT*

7.2. AUDR02 WEB Client[532]

Report Descriptions:

Purpose:

This report sets out the clients of the Clearing Broker.[533]

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:

[532] Not applicable for SSM

[533] This report will be empty unless requested to OTC Clear

Field	Data Type	Format	Descriptions	Example / Possible Values
MbrMnemonic	String		Clearing Member ID	*e.g. TESTBANK001T*
Client ID	String		Client ID	*e.g. ABCDHKHH001*
ClientMWID	String		Client Markitwire Identifier	*e.g. ABCDHKHHXXX*
ClientShortName	String		Client Short Name	*e.g. ABCDHKHHXXX*
LEI	String		Client LEI	e.g. ABCDHKHHXXX123
Status	String		Client Status	e.g. Enabled Disabled
Account Type	String		Client Type	e.g. Attribute.Client_Seg Attribute.Client_Omn
Client Legal Name	String		Client Full Legal Entity Name	e.g. ABC Bank Limited

8. Ad Hoc Reports

8.1. ADHR01 WEB Special Message Report

Report Descriptions:

Purpose:

This report sets out ad hoc announcements to the Clearing Member.

Time Available on OASIS:

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

Frequency:

Ad Hoc Basis

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member Name	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Announcement	String		Special announcement to the clearing member	

9. Solo Compression Reports for House Position Account

9.1. COMP01 WEB Offset Trade Details IRS

Report Descriptions:

Purpose:

This report sets out all the outstanding Rates Derivatives Contracts which are eligible for trade compression with OTC Clear in respect of the House Position Account of a Clearing Member.

Time Available on OASIS:

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

Frequency:

Daily on each OTC Clear Clearing Day (around 22:00 HK time)

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Affiliate/Branch[534]	String		CCP ID of the affiliate/branch	
Fund[535]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (i.e. Standard Rate Derivatives Contract)* *SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416* *If trade is not from MW, value will be empty*
Offset Batch ID	String		Batch ID of the trade group	*e.g. 181019 ABCDHKHH001TSwap1*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Trade Start Date	JDate	DD/MM/YYYY	Trade Start Date	*e.g. 26/10/2012*

[534] 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)
[535] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	*e.g. 26/10/2015*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*
Pay Leg Principal Ccy	String		Currency of the Pay Leg	*e.g. USD* *HKD, EUR, CNY, CNH, 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, CNY, USD, INR, KRW, THB, TWD*
Rec Leg Principal	Numeric	###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*
Pay Leg Fixing Days	Integer		Number of fixing days lag of the Pay Leg	*e.g. 0 for USD-SOFR-OIS Compund*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Rec Leg Cmp Cut Off Days	String		Number of days lag for the Compounding convention of the Receive Leg	*e.g. 5*
Rec Leg Cut Off Holidays	String		Centres for Compounding convention of the Receive Leg	*e.g. HKG,*
Rec is Observation Period Shift	String		Observation Period Shift of Receive Leg	*e.g. TRUE / FALSE*

9.2. COMP02 WEB Compress Batch Details IRS

Report Descriptions:

Purpose:

This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of the House Position Account of a Clearing Member. Clearing Member can reconcile their trade compression activities with OTC Clear.

Time Available on OASIS:

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

Frequency:

Published on OTC Clear Clearing Day with Compression Activities (around 14:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Affiliate/Branch[536]	String		CCP ID of the affiliate/branch	
Fund[537]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (i.e. Standard Rate Derivatives Contract)* *SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416* *If trade is not from MW, value will be empty*

[536] 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)

[537] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Offset Batch ID	String		Batch ID of the trade group	*e.g. 181019 ABCDHKHH001TSwap1*
Compression Category	String		Compression Type	*Solo Compression*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Compression Batch Count	String		Number of Trades processed from Offset Batch	*e.g. 1*
ATRS to CCP Trade Status[538]	String		Trade status update from ATRS	*e.g. CANCELLED* *ERROR*
Compression Process Status	String		Compression process status for Offset Batch ID	*e.g. Complete* *Complete with Error*

9.3. COMP03 WEB Compress ATRS Input IRS

[538] This field will be empty for members without Netting Synchronisation permission

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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. 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
Member ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Party Short Code	String		Markitwire Identifier of the Clearing Member	*DHKEXCM1*
Clearing House	String		Clearing House Identifier of OTC Clear	*OCCPHKHH*
MW Trade ID	String		Trade ID of MW	*e.g. 18262416*
Full or Partial	String		Compression Type	*F*

Field	Data Type	Format	Descriptions	Example / Possible Values
Original Notional	Numeric	###,###.##	Original Notional Amount	*e.g. 1,000,000.00*
New Notional	Numeric	###,###.##	New Notional Amount	*e.g. 0*
CCP_FIXEDRATE	Numeric	###,###.##	Fixed Rate	*e.g. 1.12345*
USI Namespace	String		Cleared Trade USI Prefix	*e.g. 1050000004*
USI Value	String		Cleared Trade USI Value	*e.g. 20150831IRS123456,*
UTI Namespace	String		Cleared Trade UTI Prefix	*e.g. 1050000004*
UTI Value	String		Cleared Trade UTI Value	*e.g. 20150831IRS123456,*
CCP Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Bulk Event Processing ID	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[539]

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
Member/Client ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*

[539] Not applicable for SSM

Field	Data Type	Format	Descriptions	Example / Possible Values
Affiliate/Branch[540]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. Swap (i.e. Standard Rate Derivatives Contract)* *SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*
Offset Batch ID	String		Batch ID of the trade group	*e.g. 181019 ABCDHKHH001TSwap1*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
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*

[540] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
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, CNY, CNH, 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, CNY, USD, INR, KRW, THB, TWD*
Rec Leg Principal	Numeric	###,###.##	Notional of the Receive Leg Principal	*e.g. 6,200,000.00*
Pay Leg Fixing Days	Integer		Number of fixing days lag of the Pay Leg	*e.g. 0 for USD-SOFR-OIS Compund*
Pay Leg Fixing Business Day Calendar	String		Fixing Centre of the Pay Leg	*e.g. [BMAU] for USD-SOFR-OIS Compund*

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Rec Leg Cmp Cut Off Days	String		Number of days lag for the Compounding convention of the Receive Leg	*e.g. 5*
Rec Leg Cut Off Holidays	String		Centres for Compounding convention of the Receive Leg	*e.g. HKG,*
Rec is Observation Period Shift	String		Observation Period Shift of Receive Leg	*e.g. TRUE / FALSE*

10.2. COMP02_C WEB Compress Batch Details IRS_C[541]

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

[541] 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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Origin	String		Type of Account	*Client*
Affiliate/Branch[542]	String		CCP ID of the affiliate/branch	
Fund	String		CCP ID of the fund	*e.g. FUND3*
Product Type	String		Product Type	*e.g. Swap (i.e. Standard Rate Derivatives Contract)* *SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)*
Trade Ref_MW	String		Trade ID of MW	*e.g. 18262416*

[542] This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
Offset Batch ID	String		Batch ID of the trade group	*e.g. 181019 ABCDHKHH001TSwap1*
Compression Category	String		Compression Type	*Solo Compression*
Trade ID	Integer		Trade ID with OTC Clear	*e.g. 130320*
Compression Batch Count	String		Number of Trades processed from Offset Batch	*e.g. 1*
ATRS to CCP Trade Status[543]	String		Trade status update from ATRS	*e.g. CANCELLED* *ERROR*
Compression Process Status	String		Compression process status for Offset Batch ID	*e.g. Complete* *Complete with Error*

[543] This field will be empty for members without Netting Synchronisation permission

10.3. COMP03_C WEB Compress ATRS Input IRS_C[544]

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
Member ID	String		CCP ID for the Client Position Account	*e.g. CLIENT*
Party Short Code	String		Markitwire Identifier of the Client Position Account	*DHKEXCM1*
Clearing House	String		Clearing House Identifier of OTC Clear	*OCCPHKHH*

[544] Not applicable for SSM

Field	Data Type	Format	Descriptions	Example / Possible Values
MW Trade ID	String		Trade ID of MW	*e.g. 18262416*
Full or Partial	String		Compression Type	*F*
Original Notional	Numeric	###,###.##	Original Notional Amount	*e.g. 1,000,000.00*
New Notional	Numeric	###,###.##	New Notional Amount	*e.g. 0*
CCP_FIXEDRAT E	Numeric	###,###.##	Fixed Rate	*e.g. 1.12345*
USI Namespace	String		Cleared Trade USI Prefix	*e.g. 1050000004*
USI Value	String		Cleared Trade USI Value	*e.g. 20150831IRS123456,*
UTI Namespace	String		Cleared Trade UTI Prefix	*e.g. 1050000004*
UTI Value	String		Cleared Trade UTI Value	*e.g. 20150831IRS123456,*
CCP Trade ID	Integer		Trade ID with OTC Clear	*e.g. 123456*
Bulk Event Processing ID	String		Batch ID of the trade group	*e.g. 181019ABCDHKHH001TSwap8*

11. Multilateral Compression Reports for House Position Account

11.1. MULT01 WEB Compression Trade Detail

Report Descriptions:

Purpose:

This report sets out all the outstanding Rates Derivatives Contracts which are eligible for multilateral compression with OTC Clear in respect of the House Position Account of a Clearing Member.

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Id	Integer		Trade ID with OTC Clear	*e.g. 130320*
Book	String		Trading Book	*ABCDHKHH001T_House*
Affiliate/Branch	String		CCP ID of the affiliate/branch	
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)*
External Reference	String		External Reference	*MW_ ABCDHKHH001T_123456*
CounterParty.Attribute.SwapswireParticipant	String		MW BIC Code	*ABCDHKHH*
TRADE_KEYWORD.OriginalCpty	String		Counterparty of the Original Transaction	*e.g. ABCDHKHH001T or EFGFHKHH002T*
Trade Date	JDate	DD/MM/YYYY	Trade Date	*e.g. 24/10/2012*
Entered Date	JDate	DD/MM/YYYY	Registration Date of the Contract	*e.g. 24/10/2012*

Field	Data Type	Format	Descriptions	Example / Possible Values
Trade Settle Date	JDate	DD/MM/YYYY	Trade Start Date	*e.g. 26/10/2012*
Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date	*e.g. 26/10/2015*
Currency Pair	String		Currency Pair of the Trade	*e.g. USD/CNH, CNH/USD, USD/HKD, HKD/USD*
TradeStatus	String		Status of the Contract	*CLEARED: The Contract is registered with OTC Clear*
Pay Leg Principal	Numeric	##,###,###.##	Notional of the Pay Leg Principal	*e.g. 1,000,000.00*
Pay Leg Start Date	JDate	DD/MM/YYYY	Trade Start Date of the Pay Leg	*e.g. 26/10/2012*
Pay Leg Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date of the Pay Leg	*e.g. 26/10/2015*
Pay Leg Type	String		Pay Leg Type	*e.g. Fixed* *Float*
Pay Leg Principal Ccy	String		Currency of the Pay Leg	*e.g. USD,* *CNH, CNY, HKD, EUR, INR, KRW, THB, TWD*
Pay Leg Fixed Rate	Numeric	##.#####	Fixed Rate of the Pay Leg	*e.g. 1.12345*
Pay Leg Floating Rate[545]	String		Floating Rate Option of the Pay Leg	*(Currency/Rate Index/Rate Index Tenor/Rate Index Source), e.g. HKD/HIBOR/3M/HKAB,*

[545] Member should refer to the HKEx website for the list of Floating Rate Options.

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

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Rec Leg Start Date	JDate	DD/MM/YYYY	Trade Start Date of the Receive Leg	*e.g. 26/10/2012*
Rec Leg Maturity Date	JDate	DD/MM/YYYY	Trade Maturity Date of the Receive Leg	*e.g. 26/10/2015*
Rec Leg Type	String		Receive Leg Type	*e.g. Fixed* *Float*
Rec Leg Principal Ccy	String		Currency of the Receive Leg	*e.g. USD,* *CNH, CNY, HKD, EUR, INR, KRW, THB, TWD*
Rec Leg Fixed Rate	Numeric	##.######	Fixed Rate of the Receive Leg	*e.g. 1.12345*
Rec Leg Floating Rate	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*
Rec Leg Rate Index Spread	Numeric	##.######	Floating Rate Spread of the Receive Leg	*e.g. 1.12345*
Rec Leg DayCount	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
Rec Leg Reset Timing	String		Rate reset is taken a the beginning or end of each calculation period of the Receive Leg	*e.g. BEG_PER, END_PER*
Rec Leg Index Frequency	String		Floating Rate designated maturity of the Receive Leg	*e.g. 1D, 1W, 1M, 3M, 6M, 1Y*
Rec Leg Payment Frequency	String		Payment Frequency of the Receive Leg	*e.g. MTH= Monthly, QTR= Quarterly, SA= Semi-Annually, PA= Annually ZC= Zero Coupon*
Rec Leg Reset Frequency	String		Floating Rate reset frequency of the Receive Leg	*e.g. 1D, 1W, 1M, 3M, 6M, 1Y*
Rec Leg Rolling Date	Numeric	##	Roll date of the Receive Leg	*e.g. 26*
Rec Leg Reset Offset	Numeric	##	Number of offset days for the rate reset of the Receive Leg	*e.g. -2*
Rec Leg Fixing Business Day Convention	String		Business Day Convention for Fixing of the Receive Leg	*e.g. MOD_FOLLOW= Modified Following, FOLLOWING= Following, PRECEDING= Preceding*
Rec Leg Payment Bus Day Convention	String		Business Day Convention for Payment of the Receive Leg	*e.g. MOD_FOLLOW= Modified Following, FOLLOWING= Following,*

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

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

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

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

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

11.2. MULT02 WEB Compression PV per Leg

Report Descriptions:

Purpose:

This report sets out End-of-Day PV per Leg of each outstanding Derivatives Contract which is eligible for multilateral compression with OTC Clear in respect of the House Position Account of a Clearing Member.

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member/Client ID	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Origin	String		Type of Account	*House*
Clearing Broker	String		Parent name	

Field	**Data Type**	**Format**	**Descriptions**	**Example / Possible Values**
Affiliate/Branch[546]	String		CCP ID of the affiliate/branch	
Fund[547]	String		CCP ID of the fund	
Product Type	String		Product Type	*e.g. Swap (i.e. Standard Rate Derivatives Contract)* *SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)* *SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)*
Trade Id	Integer		Trade ID with OTC Clear	*e.g. 123456*
Pricer.NPV	Numeric	###,###,###.##	End of Day Net Present Value of the whole contract	*e.g. 1,234,377.10*
Pricer.NPV Currency	String		For SwapNonDeliverable and SwapCrossCurrency: US dollar For other IRS: trade currency	*e.g. USD, HKD, EUR, CNH*

[546] 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)

[547] This field will be empty

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

11.3. MULT03 WEB Compression DV01 Report

Report Descriptions:

Purpose:

This report sets out by-tenor Delta 01 of each outstanding Derivatives Contract which is eligible for multilateral compression with OTC Clear in respect of the House Position Account of a Clearing Member.

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
CounterParty_Short Name	String		Clearing Member ID	*e.g. ABCDHKHH001T*
Trade Id	Integer		Trade ID with OTC Clear	*e.g. 130320*
Underlier Name	String		Underlying curve name	*e.g. HKD HIBOR 3M*
Risk Currency	String		Currency of Delta 01 values	*e.g. CNH, HKD, EUR, CNY, USD, INR, KRW, THB, TWD*
Tenor (e.g. 1Y, 2Y)	Numeric	#######.##	Delta 01 for different tenors. Multiple fields from 1D to 20Y will be shown dynamically.	*e.g. 1254377.10*

11.4. MULT04 WEB Compression FXDelta Report

Report Descriptions:

Purpose:

This report sets out FX Delta of each outstanding Derivatives Contract which is eligible for multilateral compression with OTC Clear in respect of the House Position Account of a Clearing Member.

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

11.5. MULT05 WEB Compression Margin Sim

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member	String	Member name	Clearing Member Name	*e.g CM4*
Member/Client Account	String		The name of position account	*e.g CM4*
Status	String		Display type of trade status. Currently “Verified” and “Simulated” are supported.	*Simulated*
Compression Top-Up Date	JDate	DD/MM/YYYY		*e.g. 26/10/2012*
Currency	String		Currency of margin requirement	*HKD*
Avaliable Collaterals	Numeric	###,###,###.##	Aggregated after haircut collateral value in base currency equivalent.	*e.g* 165,391,191.94
Initial Margin	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
Collateralized VM	Numeric	###,###,###.##	Intra-day Variation Margin due to market fluctuation.	*e.g 70,000,000.00*
Unsettled EOD VM	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*
Compresion Top-Up Amount	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

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
Member	String	Member name	Clearing Member Name	*e.g CM4*
Member/Client Account	String		The name of position account	*e.g CM4*
Status	String		Display type of trade status. Currently "Verified" and "Simulated" are supported.	*Verified*
Compression Top-Up Date	JDate	DD/MM/YYYY		*e.g. 26/10/2012*
Currency	String		Currency of margin requirement	*HKD*
Avaliable Collaterals	Numeric	###,###,###.##	Aggregated after haircut collateral value in base currency equivalent.	*e.g* 165,391,191.94
Initial Margin	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
Collateralized VM	Numeric	###,###,###.##	Intra-day Variation Margin due to market fluctuation.	*e.g 70,000,000.00*
Unsettled EOD VM	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*
Compresion Top-Up Amount	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*

11.7. MULT07 WEB Compression Top Up MC Status

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

13:00 HK time on Compression Execution Date

Field Descriptions & Data Format:

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