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OTC Clearing Hong Kong Limited

OTC Account Services Information System (OASIS) Report Usage Guide



Disclaimer

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Amendment Log

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

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

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

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

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

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

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

15 Jul 2019	STRP1 / STRP13 STRP1_C / STRP13_C RMRP30 RMRP31 RMRP32	<ul style="list-style-type: none"> - Updated existing settlement reports for bulk settlement run - New report for bulk settlement run - Updated existing IM BY Trade report - New report for non settlement risk limit report - New report for Branch VM Allocation report - New report for Branch PAI Allocation report
13 Jan 2020	AUDR02 RMRP33 RMRP35 MKDR09	<ul style="list-style-type: none"> - New report for Clearing Broker - New report for Benchmark Valuation report - New report for Stress Test Value - New report for CM Curve IRQuotes report
27 April 2020	RMRP03 RMRP31 RMRP32 RMRP33 RMRP34 RMRP36 RMRP37	<ul style="list-style-type: none"> - Update existing PAI report - Update existing Branch VM Allocation report - Update existing Branch PAI Allocation report - Update existing Benchmark Valuation report - Update existing Benchmark Valuation report_C - New report for Benchmark DV01 Risk report - New report for Benchmark DV01 Risk report_C
26 Aug 2020	STRP07 / STRP08_C / STRP10_C COMP01_C / COMP02_C / COMP03_C RMRP01 / RMRP02 / RMRP05 / RMRP07 / RMRP09 / RMRP10 / RMRP11 / RMRP13 / RMRP15 / RMRP17 / RMRP18 / RMRP19 / RMRP21 / RMRP22 / RMRP25 / RMRP28 /	<ul style="list-style-type: none"> - Update list of Client reports not available to Sponsored Settlement Member (SSM)

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

08 Aug 2022	STRP01 / STRP01_C MULT01 / MULT02 / MULT03 / MULT04 / MULT05 / MULT06 / MULT07 COMP02 / COMP02_C / COMP03 / COMP03_C	<ul style="list-style-type: none"> - New reports for multilateral compression - Updated report time for solo compression reports
1 Apr 2023	TDRP08 / COMP01 / MULT01 TDRP08_C / COMP01_C	<ul style="list-style-type: none"> - 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	<ul style="list-style-type: none"> - 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	<ul style="list-style-type: none"> - 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
29 Mar 2024	STRP16 / STRP 17 / STRP16_C / STRP17_C	- New monthly reports for Interest on IM collateral and PAI

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Part I – General Information

1. Introduction

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

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

Contents

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

Part I

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

Part II

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

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

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

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2. Reports Overview

2.1. Type of Reports

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

Trade Reports

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

Settlement Reports

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

Risk Management Reports

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

Market Data Reports

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

Audit Reports

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

Solo Compression Reports

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

Multilateral Compression Reports

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

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

2.2. *Reports for Client Position Accounts*

To support the expansion of clearing service to client clearing, Trade Reports and Settlement Reports will be split into two sets: one set for house activity only and one set for client clearing activity only. For SSM, certain reports for client position account, risk management, market data and audit are not applicable and will not be published in OASIS accordingly.

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

2.3. *List of Reports and Availability 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
56	STRP16	WEB Monthly IM Interest	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 Interest on IM collateral payable to a Clearing Member in relation to the House Position Account for a particular calendar month
57	STRP17	WEB Monthly PAI	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 PAI payable to / receivable from a Clearing Member in relation to the House Position Account for a particular calendar month

Settlement Reports for Client Position Account– for reviewing the amounts to be settled

58	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
59	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
60	STRP03_C	WEB Settle Details IRS_C		
61	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
62	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
63	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

64	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
65	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
66	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
67	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.
68	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

69	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
70	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.
71	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
72	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

73	STRP16_C	WEB Monthly IM Interest_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 Interest on IM collateral payable to a Clearing Member in relation to the Client Position Account for a particular calendar month
74	STRP17_C	WEB Monthly PAI_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 PAI payable to / receivable from a Clearing Member in relation to the Client Position Account for a particular calendar month
Risk Management Reports – margin requirements, collateral & guarantee fund balance				
75	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.
76	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.

77	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.
78	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.
79	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.
80	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.)
81	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.)

82	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.
83	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.
84	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)
85	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.
86	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.
87	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.

88	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.
89	RMRP15	WEB GF Recalculation Result	Before EOD of 1 st business day of each month (GF determination date)	This report sets out the minimum Additional Collateral Required to meet GF requirements for each clearing member.
90	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.
91	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.
92	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.

93	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.
94	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.
95	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.
96	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.
97	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.

98	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.
99	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.
100	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.
101	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.
102	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)
103	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)

104	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
105	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
106	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
107	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
108	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

109	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
110	RMRP36	WEB Benchmark DV01 Risk Report	Not applicable	Not applicable
111	RMRP37	WEB Benchmark DV01 Risk Report_C	Not applicable	Not applicable
112	RMRP38	WEB SettleLimitUtil 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.
113	RMRP39	WEB SettleLimitUtil 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.

114	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.
115	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.
116	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.
117	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
118	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
119	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)

120	RMRP46	WEB PM Collateral	Daily on each OTC Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the type(s) and amount of PM Collateral provided by a Clearing Member in respect of each of its Collateral Account – House level, together with information relevant for determining Collateral value (including applicable Collateral Haircut, foreign exchange rate, etc.)
121	RMRP47	WEB PM Utilization	Daily on each OTC Clearing Day and Northbound Clearing Day (around 14:00 and 22:00 HK time)	The report sets out the balance standing to the credit of each Collateral Account registered in the name of a Clearing Member, participating margin requirement and the amount of Excess Collateral (HK dollar equivalent) for each of such Collateral Account provided by such Clearing Member.
122	RMRP48	WEB PM Breakdown	Daily on each OTC 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
123	RMRP49	WEB Lockbox Utilization	Daily on each OTC Clearing Day and Northbound Clearing Day after the end-of-day process is completed (around 22:00 HK time)	The report sets out the lockbox limit utilization
124	RMRP50	WEB PM Multiplier	Adhoc or 1 st business day of each month (around 14:30 HK time)	The report sets out the Participating Margin Multiplier revision announcement

125	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
126	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)
127	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				
128	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
129	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
130	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

131	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.
132	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.
133	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.
134	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.
135	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.
136	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).
137	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				
138	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.
139	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				
140	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				
141	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.
142	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.

143	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				
144	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.
145	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.
146	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				
147	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.

148	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.
149	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.
150	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.
151	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
152	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.
153	MULT07	WEB Compression Top Up Margin Call Status Report	13:00 HK time on Compression Execution Date	This report sets out the settlement status of compression top-up margin call.

2.4. Special Notes

Reports are published to OASIS in CSV format according to the frequency stated in section 2.4. The report will remain available to the OASIS user for twelve OTC Clear Clearing Days from the date it is first made available on OASIS. Clearing Member can request for historic reports by submitting the applicable form available in HKEx website for a fee. Please refer to HKEx website for more details.

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

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

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

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

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

Part II – Details of OTC Clear reports

1. Trade Report for House Position Account

1.1. *TDRP01 WEB Dly Regist FXNDF*

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

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

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHHKHH001T or EFGFHHKHH001T
<i>Registration Time</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 08/11/2012 09:50:13
<i>Deregistration Time</i> ⁶	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 08/11/2012 10:57:12
<i>Termination Time</i> ⁷	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 20/12/2012 10:57:12
<i>Transfer Time</i> ⁸	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 22/12/2012 10:13:12
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831FXNDF123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
<i>FX Reset Date</i>	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	e.g. 06/01/2013

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
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
<i>Settlement Rate Options</i>	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	e.g. KRW02 CNY01, TWD03, INR01
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
<i>Prim Cur (FX)</i>	String		Primary Currency	USD
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ⁹	Primary Currency Amount	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	String		Secondary Currency	e.g. KRW TWD, INR, CNY
<i>Sec Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ¹⁰	Secondary Currency Amount	e.g. 1,080,000,000.00
<i>Settlement Currency (FX)</i>	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
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i> The Contract is registered with OTC Clear</p> <p><i>DECLERED</i> The Contract is deregistered from OTC Clear</p> <p><i>TERMINATED:</i> The Contract is deregistered from OTC Clear by OTC Clear</p> <p><i>TRANSFERED:</i> The Contract is deregistered from OTC Clear after going through the transfer process</p>
<i>UPI Value</i>	String		UPI value of the Contract	e.g. QZ6583NHBZK7

1.2. TDRP02 WEB Dly Regist IRS

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ¹¹	String		CCP ID of the affiliate/branch	
<i>Fund</i> ¹²	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (i.e. Standard Rate Derivatives Contract)</i> <i>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>

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

¹² This field will be empty

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

¹³ This field is obsolete

¹⁴ This field will be populated when the Contract is deregistered

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Transfer Time</i> ¹⁶	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 29/11/2012 01:50:15
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settle Currency</i> ¹⁷	String		Settlement Currency of the Contract	e.g. USD HKD, EUR, CNH
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. USD

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

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

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

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

1.3. *TDRP03 WEB Dly Pend FXNDF Trades*

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

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

¹⁹ This field will be empty

²⁰ This field is obsolete

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

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

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
				<p><i>LIMITED_FAILED:</i> The transaction is failed to be registered due to the breach of position/notional limits defined by CM.</p> <p><i>REJECT_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILDATED_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILDATED_TERM</i> This is an interim status where the system is processing a deregistration of a Contract.</p> <p><i>VAILDATED_TRF</i> This is an interim status where the system is processing a deregistration of a Contract.</p> <p><i>PENDING_CHECK</i> This is an interim status where the system is processing a registration request of a transaction or a deregistration request submitted for a Contract.</p>

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

1.4. TDRP04 WEB Dly Pend IRS Trades

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ²³	String		CCP ID of the affiliate/branch	
<i>Fund</i> ²⁴	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>

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

²⁴ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR²⁵</i>	String		Trade ID of HKTR-MC	e.g. T20141212000003
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHHKHH001T or EFGFHHKHH002T
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 23/10/2012 16:07
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 140320
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015

²⁵ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Settle Currency</i> ²⁶	String		Settlement Currency of the Contract	<i>e.g. USD</i> <i>HKD, EUR, CNH</i>
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. USD</i> <i>HKD, EUR, CNH, CNY, INR, KRW, THB, TWD</i>
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	<i>e.g. 1,000,000.00</i>
<i>Rec Leg Type</i>	String		Receive Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	<i>e.g. CNH</i> <i>HKD, EUR, USD, CNY, INR, KRW, THB, TWD</i>
<i>Rec Leg Principal</i>	Numeric	##,###,###.##	Notional of the Receive Leg Principal	<i>e.g. 6,200,000.00</i>

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

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

1.5. TDRP05 WEB Dly Rejc FXNDF Trades

Report Descriptions:

Purpose:

This report lists the FX Derivatives Contract or Original FX Derivatives Transaction, in relation to the House Position Account, that (1) does not satisfy the eligibility requirement on forthcoming payment date, or if it contains any invalid or incomplete trade data, (2) is not accepted for registration/deregistration

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by the commencement of the End-of-Day Settlement Process on the OTC Clear Clearing Day immediately following the day on which such “pending” Original Transaction satisfies the applicable product eligibility requirements. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding FX Derivatives Contract or Original FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch²⁷</i>	String		CCP ID of the affiliate/branch	
<i>Fund²⁸</i>	String		CCP ID of the fund	

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

²⁸ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR²⁹</i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH002T</i>
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	<i>e.g. 16/10/ 2012 13:14</i>
<i>Trade ID</i>	Integer		Trade Id	<i>e.g. 123456</i>
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	<i>e.g. 16/10/2012</i>

²⁹ This field is obsolete

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

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

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

1.6. TDRP06 WEB Dly Rejc IRS Trades

Report Descriptions:

Purpose:

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

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

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Original Transaction satisfies the applicable product eligibility requirements. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding Rates Derivatives Contract or Original Rates Derivatives Transaction with OTC Clear.

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ³²	String		CCP ID of the affiliate/branch	
<i>Fund</i> ³³	String		CCP ID of the fund	

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

³³ This field will be empty

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

³⁴ This field is obsolete

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Principal</i>	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
<i>Trade Status</i>	String		Status of the Contract	<i>REJECTED</i> : The transaction does not pass the eligibility checks or the margin process <i>REMOVED</i> : The transaction does not pass the eligibility checks or the margin process
<i>Rejection Reason</i>	String		Reason for the trade in rejected or removed status	e.g. Trade not processed, short of margin
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567

1.7. *TDRP07 WEB Open FXNDF trades*

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ³⁶	String		CCP ID of the affiliate/branch	
<i>Fund</i> ³⁷	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>

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

³⁷ This field will be empty

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

³⁸ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>FX Reset Date</i>	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	e.g. 06/01/2013
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
<i>Settlement Rate Options</i>	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	e.g. KRW02 CNY01, TWD03, INR01
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
<i>Prim Cur (FX)</i>	String		Primary Currency	USD
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###,###.## ³⁹	Primary Currency Amount	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	String		Secondary Currency	e.g. KRW TWD, INR, CNY
<i>Sec Amt (FX) [in CCP view]</i>	Numeric	###,###,###,###.## 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	<p>CLEARED: The Contract is registered with OTC Clear</p> <p>PEND_TRF/TRM/DCL: The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</p>
UPI Value	String		UPI value of the Contract	e.g. QZMVB746N621

1.8. TDRP08 WEB Open IRS Trades

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch⁴¹</i>	String		CCP ID of the affiliate/branch	
<i>Fund⁴²</i>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>

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

⁴² This field will be empty

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR</i> ⁴³	String		Trade ID of HKTR-MC	e.g. T20141212000003
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 23/10/2012 09:34
<i>Registration Date</i>	Jdate	DD/MM/YYYY	Registration Date of the Contract	e.g. 24/10/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012

⁴³ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settlement Currency⁴⁴</i>	String		Settlement Currency of the Contract	e.g. USD CNH, HKD, EUR
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. USD, CNH, CNY, HKD, EUR, INR, KRW, THB, TWD
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
<i>Pay Leg Fixed Rate</i>	Numeric	##.#####	Fixed Rate of the Pay Leg	e.g. 1.12345
<i>Pay Leg Rate Index Spread</i>	Numeric	##.#####	Floating Rate Spread of the Pay Leg	e.g. 1.12345

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Principal</i>	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
<i>Rec Leg Fixed Rate</i>	Numeric	##.#####	Fixed Rate of the Receive Leg	e.g. 1.12345
<i>Rec Leg Rate Index Spread</i>	Numeric	##.#####	Floating Rate Spread of the Receive Leg	e.g. 1.12345
<i>RecLeg Floating Rate⁴⁶</i>	String		Floating Rate Option of the Receive Leg	(Currency/Rate Index/Rate Index Tenor/Rate Index Source), e.g. HKD/HIBOR/3M/HKAB, CNY/CNREPOFIX=CFXS/1W/Reuters
<i>Rec Leg DayCount</i>	String		Day Count Fraction of the Receive Leg	e.g. 30/360 = 30/360, ACT/360 = Act/360, ACT/ACT = Act/Act, ACT/365 = Act/365 (Fixed), 30E*/360 = 30E/360, 30E/360 = 30E/360 (ISDA),
<i>Rec Leg Payment Bus Day Convention</i>	String		Business Day Convention of the Receive Leg	e.g. MOD_FOLLOW= Modified Following, FOLLOWING= Following, PRECEDING= Preceding

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

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

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

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

1.9. TDRP09 WEB Month Regis FXNDF

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch⁴⁷</i>	String		CCP ID of the affiliate/branch	
<i>Fund⁴⁸</i>	String		CCP ID of the fund	

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
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR⁴⁹</i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH002T</i>
<i>Registration Date</i>	DisplayDatetime	DD/MM/YYYY	Registration Time of the Contract	<i>e.g. 08/11/2012</i>
<i>Deregistration Date⁵⁰</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	<i>e.g. 08/11/2012 15:22:16</i>

⁴⁹ This field is obsolete

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

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

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

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

1.10. TDRP10 WEB Month Regis IRS

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch⁵⁵</i>	String		CCP ID of the affiliate/branch	
<i>Fund⁵⁶</i>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>

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

⁵⁶ This field will be empty

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

⁵⁷ This field is obsolete

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

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

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

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settle Currency</i> ⁶¹	String		Settlement Currency of the Contract	e.g. USD HKD, EUR, CNH
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. USD HKD, EUR, CNH, CNY, INR, KRW, THB, TWD

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

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

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

1.11. TDRP11 WEB Dly Regist FXD

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

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
<i>Registration Time</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 08/11/2012 09:50:13
<i>Deregistration Time</i> ⁶⁵	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 08/11/2012 10:57:12
<i>Termination Time</i> ⁶⁶	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 20/12/2012 10:57:12
<i>Transfer Time</i> ⁶⁷	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 22/12/2012 10:13:12
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 20150831FXForward123456, 20150831FXSwapN123456

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
<i>Unique Reference Far</i> ⁶⁸	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	<i>e.g. 20150831FXSwap123456</i>
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	<i>e.g. 08/11/2012</i>
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 08/01/2013</i>
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ⁶⁹	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH, HKD</i>

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ⁷⁰	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 6,300,000.00</i>
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> ⁷¹	Numeric	###,###,###.## ⁷²	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. 1,000,000.00</i>
<i>Sec Amt Far (FX)</i> <i>[in CCP view]</i> ⁷³	Numeric	###,###,###.## ⁷⁴	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. -6,800,000.00</i>
<i>Trade Settle Date Far</i> ⁷⁵	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	<i>e.g. 12/12/2013</i>
<i>Trade Status</i>	String		Status of the Contract	<i>CLEARED: The Contract is registered with OTC Clear</i> <i>DECLARED: The Contract is deregistered from OTC Clear</i>

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

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

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

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

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

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

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

1.12. TDRP12 WEB Dly Pend FXD Trades

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ⁷⁶	String		CCP ID of the affiliate/branch	
<i>Fund</i> ⁷⁷	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>

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
<i>Trade Ref Traiana</i> ⁷⁸	String		Trade ID of Traiana	e.g. 18262416
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	e.g. 16/10/2012 13:14
<i>Trade ID</i>	Integer		Trade Id	e.g. 123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 16/10/2012
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 16/12/2012
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	USD

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
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ⁷⁹	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH,</i> <i>HKD</i>
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ⁸⁰	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 6,300,000.00</i>
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> ⁸¹	Numeric	###,###,###.## ⁸²	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. 1,000,000.00</i>
<i>Sec Amt Far (FX)</i>	Numeric	###,###,###.## ⁸⁴	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. -6,800,000.00</i>

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

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

1.13. TDRP13 WEB Dly Rejc FXD Trades

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch⁸⁶</i>	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
<i>Fund</i> ⁸⁷	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
<i>Trade Ref_Traiana</i> ⁸⁸	String		Trade ID of Traiana	<i>e.g. 18262416</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH002T</i>
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	<i>e.g. 16/10/ 2012 13:14</i>
<i>Trade ID</i>	Integer		Trade Id	<i>e.g. 123456</i>
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	<i>e.g. 16/10/2012</i>

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

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 16/12/2012</i>
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ⁸⁹	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH, HKD</i>
<i>Sec Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ⁹⁰	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 6,300,000.00</i>

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Amt Far (FX) [in CCP view]</i> ⁹¹	Numeric	###,###,###.## ⁹²	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. 1,000,000.00
<i>Sec Amt Far (FX) [in CCP view]</i> ⁹³	Numeric	###,###,###.## ⁹⁴	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. -6,800,000.00
<i>Trade Settle Date Far</i> ⁹⁵	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013
<i>Trade Status</i>	String		Status of the Contract	<i>REJECTED: The transaction does not pass the eligibility checks or the margin process</i> <i>REMOVED The transaction does not pass the eligibility checks or the margin process</i>

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

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

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

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

⁹⁵ The field will not be applicable for Deliverable FX Forward Contract

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

1.14. *TDRP14 WEB Open FXD Trades*

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

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

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

⁹⁷ This field will be empty

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 08/11/2012 14:32
<i>Registration Date</i>	Jdate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	string		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 20150831FXForward123456, 20150831FXSwapN123456
<i>Unique Reference Far⁹⁹</i>	string		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	e.g. 20150831FXSwap123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 08/01/2013

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ¹⁰⁰	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH,</i> <i>HKD</i>
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ¹⁰¹	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 6,300,000.00</i>
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> ¹⁰²	Numeric	###,###,###.## ¹⁰³	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. 1,000,000.00</i>

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

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

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”

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Amt Far (FX) [in CCP view]</i> ¹⁰⁴	Numeric	###,###,###.## ¹⁰⁵	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. -6,800,000.00
<i>Trade Settle Date Far</i> ¹⁰⁶	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i> The Contract is registered with OTC Clear</p> <p><i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</p>
<i>UPI Value</i>	String		<i>UPI value of the Contract</i>	e.g. QZS6L0NCS1FG

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

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

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

1.15. TDRP15 WEB Month Regis FXD

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Member ID	String		Clearing Member ID	e.g. ABCDHKHH001T
Origin	String		Type of Account	House
Affiliate/Branch ¹⁰⁷	String		CCP ID of the affiliate/branch	

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

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

¹⁰⁸ This field will be empty

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Termination Date</i> ¹¹¹	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 08/14/2012 11:50:19
<i>Transfer Date</i> ¹¹²	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 08/11/2012 12:50:24
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 20150831FXForward123456, 20150831FXSwapN123456
<i>Unique Reference Far</i> ¹¹³	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	e.g. 20150831FXSwap123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012

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

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 08/01/2013</i>
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ¹¹⁴	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH, HKD</i>
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ¹¹⁵	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 6,300,000.00</i>

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

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

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

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

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

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

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

¹²⁰ The field will not be applicable for Deliverable FX Forward Contract

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

1.16. TDRP16 WEB Dly Regist IRS_NB

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ¹²¹	String		CCP ID of the affiliate/branch	
<i>Fund</i> ¹²²	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (i.e. Standard Rate Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS (i.e. CFETS)</i>

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

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR</i> ¹²³	String		Trade ID of HKTR-MC	e.g. T20141212000003
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. SHCH (Shanghai Clearing House)
<i>Registration Time</i> ¹²⁴	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 24/10/2012 11:50:15
<i>Deregistration Time</i> ¹²⁵	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 29/10/2012 11:50:15
<i>Termination Time</i> ¹²⁶	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 5/11/2012 10:50:15
<i>Transfer Time</i> 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
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	<i>e.g. 20150831SWAP123456</i>
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	<i>e.g. 24/10/2012</i>
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	<i>e.g. 26/10/2012</i>
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>
<i>Settle Currency</i> ¹²⁸	String		Settlement Currency of the Contract	<i>e.g. CNY</i> <i>CNY</i>
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. CNY</i> <i>CNY</i>

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Principal</i>	Numeric	###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
<i>Rec Leg Type</i>	String		Receive Leg Type	e.g. Fixed Float
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	e.g. CNY CNY
<i>Rec Leg Principal</i>	Numeric	###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
<i>Trade Status</i>	String		Status of the Contract	CLEARED: The Contract is registered with OTC Clear DECLARED: 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
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567

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

1.17. TDRP17 WEB Dly Pend IRS Trades_NB

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ¹²⁹	String		CCP ID of the affiliate/branch	
<i>Fund</i> ¹³⁰	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS (i.e.CFETS)</i>
<i>Trade Ref_HKTR</i> ¹³¹	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

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

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

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

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

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

1.18. TDRP18 WEB Dly Rejc IRS Trades_NB

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> 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
<i>Fund</i> ¹³⁴	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS (i.e. CFETS)</i>
<i>Trade Ref_HKTR</i> ¹³⁵	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. SHCH (Shanghai Clearing House)</i>
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	<i>e.g. 23/10/2012 17:48</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 140320</i>

¹³⁴ This field will be empty

¹³⁵ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settlement Currency</i> ¹³⁶	String		Settlement Currency of the Contract	e.g. CNY CNY
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. CNY CNY
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
<i>Rec Leg Type</i>	String		Receive Leg Type	e.g. Fixed Float
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	e.g. CNY CNY

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Principal</i>	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
<i>Trade Status</i>	String		Status of the Contract	<i>REJECTED:</i> The transaction does not pass the eligibility checks or the margin process <i>REMOVED</i> The transaction does not pass the eligibility checks or the margin process
<i>Rejection Reason</i>	String		Reason for the trade in rejected or removed status	e.g. Trade not processed, short of margin
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567
<i>Trade Ref_CFETS</i>	String		Trade ID of CFETS for the bilateral trade	e.g. 1234567
<i>Trade Ref_SHCH</i>	String		Trade ID of SHCH for the bilateral trade	e.g. 1234567

1.19. TDRP19 WEB Open IRS Trades_NB

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ¹³⁷	String		CCP ID of the affiliate/branch	
<i>Fund</i> 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
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS (i.e. CFETS)</i>
<i>Trade Ref_HKTR¹³⁹</i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. SHCH (Shanghai Clearing House)</i>
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	<i>e.g. 23/10/2012 09:34</i>
<i>Registration Date</i>	Jdate	DD/MM/YYYY	Registration Date of the Contract	<i>e.g. 24/10/2012</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>

¹³⁹ This field is obsolete

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settlement Currency¹⁴⁰</i>	String		Settlement Currency of the Contract	e.g. CNY CNY
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. CNY CNY
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Fixed Rate</i>	Numeric	##.#####	Fixed Rate of the Pay Leg	e.g. 1.12345
<i>Pay Leg Rate Index Spread</i>	Numeric	##.#####	Floating Rate Spread of the Pay Leg	e.g. 1.12345
<i>Pay Leg Floating Rate¹⁴¹</i>	String		Floating Rate Option of the Pay Leg	(Currency/Rate Index/Rate Index Tenor/Rate Index Source), e.g. HKD/HIBOR/3M/HKAB, CNY/CNREPOFIX=CFXS/1W/Reuters
<i>Pay Leg DayCount</i>	String		Day Count Fraction of the Pay Leg	e.g. 30/360 = 30/360, ACT/360 = Act/360, ACT/ACT = Act/Act, ACT/365 = Act/365 (Fixed), 30E*/360 = 30E/360, 30E/360 = 30E/360 (ISDA),
<i>Pay Leg Payment Bus Day Convention</i>	String		Business Day Convention of the Pay Leg	e.g. MOD_FOLLOW= Modified Following, FOLLOWING= Following, PRECEDING= Preceding
<i>Pay Leg Payment Frequency</i>	String		Payment Frequency of the Pay Leg	e.g. MTH= Monthly, QTR= Quarterly, SA= Semi-Annually, PA= Annually ZC= Zero Coupon

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

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Type</i>	String		Receive Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	<i>e.g. CNY</i> <i>CNY</i>
<i>Rec Leg Principal</i>	Numeric	##,###,###.##	Notional of the Receive Leg Principal	<i>e.g. 6,200,000.00</i>
<i>Rec Leg Fixed Rate</i>	Numeric	##.#####	Fixed Rate of the Receive Leg	<i>e.g. 1.12345</i>
<i>Rec Leg Rate Index Spread</i>	Numeric	##.#####	Floating Rate Spread of the Receive Leg	<i>e.g. 1.12345</i>
<i>RecLeg Floating Rate¹⁴²</i>	String		Floating Rate Option of the Receive Leg	<i>(Currency/Rate Index/Rate Index Tenor/Rate Index Source),</i> <i>e.g. HKD/HIBOR/3M/HKAB,</i> <i>CNY/CNREPOFIX=CFXS/1W/Reuters</i>

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

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg DayCount</i>	String		Day Count Fraction of the Receive Leg	e.g. 30/360 = 30/360, ACT/360 = Act/360, ACT/ACT = Act/Act, ACT/365 = Act/365 (Fixed), 30E*/360 = 30E/360, 30E/360 = 30E/360 (ISDA),
<i>Rec Leg Payment Bus Day Convention</i>	String		Business Day Convention of the Receive Leg	e.g. MOD_FOLLOW= Modified Following, FOLLOWING= Following, PRECEDING= Preceding
<i>Rec Leg Payment Frequency</i>	String		Payment Frequency of the Receive Leg	e.g. MTH= Monthly, QTR= Quarterly, SA= Semi-Annually, PA= Annually ZC= Zero Coupon
<i>Trade Status</i>	String		Status of the Contract	CLEARED: The Contract is registered with OTC Clear PEND_TRF/TRM/DCL: The Contract is registered with OTC Clear and a deregistration request was submitted and under processing
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567

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

1.20. 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
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch¹⁴³</i>	String		CCP ID of the affiliate/branch	
<i>Fund¹⁴⁴</i>	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS (i.e. CFETS)</i>

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
<i>Trade Ref_HKTR</i> ¹⁴⁵	String		Trade ID of HKTR-MC	e.g. T20141212000003
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. SHCH (Shanghai Clearing House)
<i>Registration Date</i>	DisplayDatetime	DD/MM/YYYY	Registration Date of the Contract	e.g. 24/10/2012
<i>Deregistration Date</i> ¹⁴⁶	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 27/10/2012 11:30:11
<i>Termination Date</i> ¹⁴⁷	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 27/10/2012 14:30:11
<i>Transfer Date</i> 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.

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settle Currency</i> ¹⁴⁹	String		Settlement Currency of the Contract	e.g. CNY CNY
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. CNY CNY

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

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

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

2. Trade Report for Client Position Account

2.1. *TDRP01_C* *WEB Dly Regist FXNDF_C*

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	e.g. <i>CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ¹⁵⁰	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	e.g. <i>FUND3</i>
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	e.g. <i>DSMatch (i.e. TradeServ)</i>
<i>Trade Ref. HKTR</i> ¹⁵¹	String		Trade ID of HKTR-MC	e.g. <i>T20141212000003</i>

¹⁵⁰ This field will be empty

¹⁵¹ This field is obsolete

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

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
<i>FX Reset Date</i>	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	e.g. 06/01/2013
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
<i>Settlement Rate Options</i>	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	e.g. KRW02 CNY01, TWD03, INR01
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
<i>Prim Cur (FX)</i>	String		Primary Currency	USD
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ¹⁵⁶	Primary Currency Amount	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	String		Secondary Currency	e.g. KRW TWD, INR, CNY
<i>Sec Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## 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	<p><i>CLEARED:</i> The Contract is registered with OTC Clear</p> <p><i>DECLERED</i> The Contract is deregistered from OTC Clear</p> <p><i>TERMINATED:</i> The Contract is deregistered from OTC Clear by OTC Clear</p> <p><i>TRANSFERED:</i> The Contract is deregistered from OTC Clear after going through the transfer process</p>

2.2. TDRP02_C WEB Dly Regist IRS_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

¹⁵⁸ This field will be empty

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

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

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

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

2.3. TDRP03_C WEB Dly Pend FXNDF Trades_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ¹⁶⁵	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>

¹⁶⁵ This field will be empty

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR¹⁶⁶</i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>
<i>Original Cpty¹⁶⁷</i>	String		Counterparty of the Original Transaction	
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Date of trade entry into OTC Clear	<i>e.g. 16/10/2012 13:14</i>
<i>Trade ID</i>	Integer		Trade Id	<i>e.g. 123456</i>
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	<i>e.g. 16/10/2012</i>

¹⁶⁶ This field is obsolete

¹⁶⁷ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>FX Reset Date</i>	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	e.g. 06/01/2013
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date	e.g. 16/12/2012
<i>Settlement Rate Options</i>	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	e.g. KRW02 CNY01, TWD03, INR01
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
<i>Prim Cur (FX)</i>	String		Primary Currency	USD
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ¹⁶⁸	Primary Currency Amount	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	String		Secondary Currency	e.g. KRW CNY, INR, TWD
<i>Sec Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## 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	<p><i>WAIT_MARGIN:</i> The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.</p> <p><i>PROCESSING:</i> The transaction is in margin process pending to be registered.</p> <p><i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.</p> <p><i>LIMITED_FAILED:</i> The transaction is failed to be registered due to the breach of position/notional limits defined by CM.</p> <p><i>REJECT_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILEDATED_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p>

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

2.4. TDRP04_C WEB Dly Pend IRS Trades_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ¹⁷⁰	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>

¹⁷⁰ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR</i> ¹⁷¹	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Original Cpty</i> ¹⁷²	String		Counterparty of the Original Transaction	
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	<i>e.g. 23/10/2012 16:07</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 140320</i>
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	<i>e.g. 24/10/2012</i>
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	<i>e.g. 26/10/2012</i>

¹⁷¹ This field is obsolete

¹⁷² This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>
<i>Settle Currency</i> ¹⁷³	String		Settlement Currency of the Contract	<i>e.g. USD HKD, EUR, CNH</i>
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. USD HKD, EUR, CNH, CNY, INR, KRW, THB, TWD</i>
<i>Pay Leg Principal</i>	Numeric	###,###.##	Notional of the Pay Leg Principal	<i>e.g. 1,000,000.00</i>
<i>Rec Leg Type</i>	String		Receive Leg Type	<i>e.g. Fixed Float</i>
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	<i>e.g. CNH HKD, EUR, USD, CNY, INR, KRW, THB, TWD</i>
<i>Rec Leg Principal</i>	Numeric	###,###.##	Notional of the Receive Leg Principal	<i>e.g. 6,200,000.00</i>

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

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

2.5. TDRP05_C WEB Dly Rejc FXNDF Trades_C

Report Descriptions:

Purpose:

This report lists the FX Derivatives Contract or Original FX Derivatives Transaction, in relation to the Client Position Accounts, that (1) does not satisfy the eligibility requirement on forthcoming payment date, or if it contains any invalid or incomplete trade data, (2) is not accepted for registration/deregistration

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by the commencement of the End-of-Day Settlement Process on the OTC Clear Clearing Day immediately following the day on which such “pending” Original Transaction satisfies the applicable product eligibility requirements. Clearing Member can reconcile their registration / deregistration activities and follow-up any outstanding FX Derivatives Contract or Original FX Derivatives Transaction with OTC Clear.

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ¹⁷⁴	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>

¹⁷⁴ This field will be empty

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

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	<p><i>REJECTED: The transaction does not pass the eligibility checks or the margin process</i></p> <p><i>REMOVED The transaction does not pass the eligibility checks or the margin process</i></p>
Rejection Reason	String		Reason for the trade in rejected or removed status	<i>e.g. Trade not processed, short of margin</i>

2.6. TDRP06_C WEB Dly Rejc IRS Trades_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch¹⁷⁹</i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>

¹⁷⁹ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR</i> ¹⁸⁰	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Original Cpty</i> ¹⁸¹	String		Counterparty of the Original Transaction	
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	<i>e.g. 23/10/2012 17:48</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 140320</i>
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	<i>e.g. 24/10/2012</i>
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	<i>e.g. 26/10/2012</i>

¹⁸⁰ This field is obsolete

¹⁸¹ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>
<i>Settlement Currency¹⁸²</i>	String		Settlement Currency of the Contract	<i>e.g. USD</i> <i>HKD, EUR, CNH</i>
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. USD</i> <i>HKD, EUR, CNH, CNY, INR, KRW, THB, TWD</i>
<i>Pay Leg Principal</i>	Numeric	###,###.##	Notional of the Pay Leg Principal	<i>e.g. 1,000,000.00</i>
<i>Rec Leg Type</i>	String		Receive Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	<i>e.g. CNH</i> <i>HKD, EUR, USD, CNY, INR, KRW, THB, TWD</i>

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Principal</i>	Numeric	###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
<i>Trade Status</i>	String		Status of the Contract	<i>REJECTED:</i> The transaction does not pass the eligibility checks or the margin process <i>REMOVED</i> The transaction does not pass the eligibility checks or the margin process
<i>Rejection Reason</i>	String		Reason for the trade in rejected or removed status	e.g. Trade not processed, short of margin
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567

2.7. *TDRP07_C WEB Open FXNDF trades_C*

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> <small>¹⁸³</small>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>

¹⁸³ This field will be empty

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

¹⁸⁴ This field is obsolete

¹⁸⁵ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>FX Reset Date</i>	Jdate	DD/MM/YYYY	Valuation Date of the projected cash flow	e.g. 06/01/2013
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
<i>Settlement Rate Options</i>	String		The Settlement Rate Source used for determining a Spot Rate of the Contract	e.g. KRW02 CNY01, TWD03, INR01
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
<i>Prim Cur (FX)</i>	String		Primary Currency	USD
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###,###.## ¹⁸⁶	Primary Currency Amount	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	String		Secondary Currency	e.g. KRW TWD, INR, CNY
<i>Sec Amt (FX) [in CCP view]</i>	Numeric	###,###,###,###.## 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	<p>CLEARED: <i>The Contract is registered with OTC Clear</i></p> <p>PEND_TRF/TRM/DCL: <i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i></p>

2.8. TDRP08_C WEB Open IRS Trades_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ¹⁸⁸	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR</i> ¹⁸⁹	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

¹⁸⁸ This field will be empty

¹⁸⁹ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Original Cpty</i> ¹⁹⁰	String		Counterparty of the Original Transaction	
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 23/10/2012 09:34
<i>Registration Date</i>	Jdate	DD/MM/YYYY	Registration Date of the Contract	e.g. 24/10/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015

¹⁹⁰ This field will be empty

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Settlement Currency</i> ¹⁹¹	String		Settlement Currency of the Contract	<i>e.g. USD</i> <i>CNH, HKD, EUR</i>
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. USD</i> <i>CNH, CNY, HKD, EUR, INR, KRW, THB, TWD</i>
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	<i>e.g. 1,000,000.00</i>
<i>Pay Leg Fixed Rate</i>	Numeric	#.#####	Fixed Rate of the Pay Leg	<i>e.g. 1.12345</i>
<i>Pay Leg Rate Index Spread</i>	Numeric	#.#####	Floating Rate Spread of the Pay Leg	<i>e.g. 1.12345</i>
<i>Pay Leg Floating Rate</i> ¹⁹²	String		Floating Rate Option of the Pay Leg	<i>(Currency/Rate Index/Rate Index Tenor/Rate Index Source),</i> <i>e.g. HKD/HIBOR/3M/HKAB,</i> <i>CNY/CNREPOFIX=CFXS/1W/Reuters</i>
<i>Pay Leg DayCount</i>	String		Day Count Fraction of the Pay Leg	<i>e.g. 30/360 = 30/360,</i> <i>ACT/360 = Act/360,</i>

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

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

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

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

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

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

2.9. TDRP09_C WEB Month Regis FXNDF_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch¹⁹⁴</i>	String		CCP ID of the affiliate/branch	

¹⁹⁴ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR¹⁹⁵</i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>
<i>Original Cpty¹⁹⁶</i>	String		Counterparty of the Original Transaction	
<i>Registration Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	<i>e.g. 08/11/2012 09:50:15</i>

¹⁹⁵ This field is obsolete

¹⁹⁶ This field will be empty

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

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

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

2.10. TDRP10_C WEB Month Regis IRS_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

On each OTC Clear Clearing Day from the time when the report download function is available; will remain available to the OASIS user for twelve OTC

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch²⁰²</i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>

²⁰² This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	e.g. MW (i.e. MarkitWire)
<i>Trade Ref_HKTR</i> ²⁰³	String		Trade ID of HKTR-MC	e.g. T20141212000003
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Original Cpty</i> ²⁰⁴	String		Counterparty of the Original Transaction	
<i>Registration Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 24/10/2012 11:50:11
<i>Deregistration Date</i> ²⁰⁵	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 27/10/2012 11:30:11
<i>Termination Date</i> 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
<i>Transfer Date</i> ²⁰⁷	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 29/10/2012 10:30:12
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settle Currency</i> ²⁰⁸	String		Settlement Currency of the Contract	e.g. USD HKD, EUR, CNH
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float

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

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

2.11. TDRP11_C WEB Dly Regist FXD_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

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
<i>Deregistration Time</i> ²¹²	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 08/11/2012 10:57:12
<i>Termination Time</i> ²¹³	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 20/12/2012 10:57:12
<i>Transfer Time</i> ²¹⁴	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 22/12/2012 10:13:12
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 20150831FXForward123456, 20150831FXSwapN123456
<i>Unique Reference Far</i> 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
<i>Trade Date</i>	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
<i>Trade Settle Date</i>	Date	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 08/01/2013</i>
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ²¹⁶	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH, HKD</i>

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

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

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

2.12. TDRP12_C WEB Dly Pend FXD Trades_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

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

²²⁵ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	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
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. CNH, HKD
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## 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
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> 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	<p><i>WAIT_MARGIN:</i> The transaction is in margin process pending to be registered due to insufficient margin on either the CM or its counterpart.</p> <p><i>PROCESSING:</i> The transaction is in margin process pending to be registered.</p> <p><i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a deregistration request was submitted and under processing.</p>

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
				<p><i>LIMITED_FAILED:</i> The transaction is failed to be registered due to the breach of position/notional limits defined by CM.</p> <p><i>REJECT_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILEDATED_DCLR</i> This is an interim status where the system is processing a deregistration request submitted for a Contract.</p> <p><i>VAILEDATED_TERM</i> This is an interim status where the system is processing a deregistration of a Contract.</p> <p><i>VAILEDATED_TRF</i> This is an interim status where the system is processing a deregistration of a Contract.</p>

2.13. TDRP13_C WEB Dly Rejc FXD Trades_C

Report Descriptions:

Purpose:

This report lists the Deliverable FX Derivatives Contract or Original Deliverable FX Derivatives Transaction, in relation to the Client Position Accounts, that

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ²³³	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>

²³³ This field will be empty

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

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
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 16/12/2012</i>
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ²³⁶	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH, HKD</i>

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²³⁷	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 6,300,000.00</i>
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> ²³⁸	Numeric	###,###,###.## ²³⁹	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. 1,000,000.00</i>
<i>Sec Amt Far (FX)</i> <i>[in CCP view]</i> ²⁴⁰	Numeric	###,###,###.## ²⁴¹	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. -6,800,000.00</i>
<i>Trade Settle Date Far</i> ²⁴²	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	<i>e.g. 12/12/2013</i>

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	<p><i>REJECTED:</i> The transaction does not pass the eligibility checks or the margin process</p> <p><i>REMOVED</i> The transaction does not pass the eligibility checks or the margin process</p>
Rejection Reason	String		Reason for the trade in rejected or removed status	e.g. Trade not processed, short of margin

2.14. [TDRP14_C](#) [WEB Open FXD Trades_C](#)

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

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
<i>Original Cpty</i> ²⁴⁵	String		Counterparty of the Original Transaction	
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 08/11/2012 14:32
<i>Registration Date</i>	Jdate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR of the near leg of a Deliverable Swap Contract or a Deliverable FX Forward Contract	e.g. 20150831FXForward123456, 20150831FXSwapN123456
<i>Unique Reference Far</i> 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
<i>Trade Date</i>	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

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 08/01/2013</i>
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ²⁴⁷	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH, HKD</i>

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²⁴⁸	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 6,300,000.00</i>
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> ²⁴⁹	Numeric	###,###,###.## ²⁵⁰	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. 1,000,000.00</i>
<i>Sec Amt Far (FX)</i> <i>[in CCP view]</i> ²⁵¹	Numeric	###,###,###.## ²⁵²	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. -6,800,000.00</i>
<i>Trade Settle Date Far</i> ²⁵³	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	<i>e.g. 12/12/2013</i>

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

2.15. TDRP15_C WEB Month Regis FXD_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

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
<i>Original Cpty</i> ²⁵⁶	String		Counterparty of the Original Transaction	
<i>Registration Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 08/11/2012 09:50:15
<i>Deregistration Date</i> ²⁵⁷	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 08/11/2012 15:22:16
<i>Termination Date</i> ²⁵⁸	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 08/14/2012 11:50:19
<i>Transfer Date</i> ²⁵⁹	DisplayDatetime	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 08/11/2012 12:50:24
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR of the near leg of a Deliverable Swap Contract or a Deliverable FX Forward Contract	e.g. 20150831FXForward123456, 20150831FXSwapN123456

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.

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Unique Reference Far²⁶⁰</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR for the far leg of a Deliverable FX Swap Contract	<i>e.g. 20150831FXSwap123456</i>
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	<i>e.g. 08/11/2012</i>
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 08/01/2013</i>
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>USD</i>
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ²⁶¹	Primary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. -1,000,000.00</i>

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
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. CNH,</i> <i>HKD</i>
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ²⁶²	Secondary Currency Amount for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	<i>e.g. 6,300,000.00</i>
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> ²⁶³	Numeric	###,###,###.## ²⁶⁴	Primary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. 1,000,000.00</i>
<i>Sec Amt Far (FX)</i> <i>[in CCP view]</i> ²⁶⁵	Numeric	###,###,###.## ²⁶⁶	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	<i>e.g. -6,800,000.00</i>

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

²⁶⁷ The field will not be applicable for Deliverable FX Forward Contract

2.16. TDRP16_C WEB Dly Regist IRS_NB_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ²⁶⁸	String		CCP ID of the affiliate/branch	

²⁶⁸ This field will be empty

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

²⁶⁹ This field is obsolete

²⁷⁰ This field will be empty

<i>Registration Time</i> ^{271e}	DisplayDatetim e	DD/MM/YYYY HH:MM:SS	Registration Time of the Contract	e.g. 24/10/2012 11:50:15
<i>Deregistration Time</i> ²⁷²	DisplayDatetim e	DD/MM/YYYY HH:MM:SS	Deregistration Time of the Contract	e.g. 29/10/2012 11:50:15
<i>Termination Time</i> ²⁷³	DisplayDatetim e	DD/MM/YYYY HH:MM:SS	Termination Time of the Contract	e.g. 5/11/2012 10:50:15
<i>Transfer Time</i> ²⁷⁴	DisplayDatetim e	DD/MM/YYYY HH:MM:SS	Transfer Time of the Contract	e.g. 29/11/2012 01:50:15
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015

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

<i>Settle Currency</i> ²⁷⁵	String		Settlement Currency of the Contract	e.g. CNY CNY
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. CNY CNY
<i>Pay Leg Principal</i>	Numeric	###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
<i>Rec Leg Type</i>	String		Receive Leg Type	e.g. Fixed Float
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	e.g. CNY CNY
<i>Rec Leg Principal</i>	Numeric	###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
<i>Trade Status</i>	String		Status of the Contract	CLEARED: The Contract is registered with OTC Clear

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

				<p><i>DECLARED</i> <i>The Contract is deregistered from OTC Clear</i></p> <p><i>TERMINATED:</i> <i>The Contract is deregistered from OTC Clear by OTC Clear</i></p> <p><i>TRANSFERED:</i> <i>The Contract is deregistered from OTC Clear after going through the transfer process</i></p>
<i>OriginalTrade Ref MW</i>	<i>String</i>		Trade ID of MW for the bilateral trade	<i>e.g. 1234567</i>
<i>Trade Ref_CFETS</i>	<i>String</i>		Trade ID of CFETS for the bilateral trade	<i>e.g. 1234567</i>
<i>Trade Ref_SHCH</i>	<i>String</i>		Trade ID of SHCH for the novated trade	<i>e.g. 1234567</i>

2.17. TDRP17_C WEB Dly Pend IRS Trades_NB_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ²⁷⁶	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i>

²⁷⁶ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS (i.e. CFETS)</i>
<i>Trade Ref_HKTR²⁷⁷</i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Original Cpty²⁷⁸</i>	String		Counterparty of the Original Transaction	
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	<i>e.g. 23/10/2012 16:07</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 140320</i>
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	<i>e.g. 24/10/2012</i>
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	<i>e.g. 26/10/2012</i>

²⁷⁷ This field is obsolete

²⁷⁸ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>
<i>Settle Currency</i> ²⁷⁹	String		Settlement Currency of the Contract	<i>e.g. CNY</i> <i>CNY</i>
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. CNY</i> <i>CNY</i>
<i>Pay Leg Principal</i>	Numeric	###,###.##	Notional of the Pay Leg Principal	<i>e.g. 1,000,000.00</i>
<i>Rec Leg Type</i>	String		Receive Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	<i>e.g. CNY</i> <i>CNY</i>

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

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

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

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

2.18. TDRP18_C WEB Dly Rejc IRS Trades_NB_C

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
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch²⁸⁰</i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS (i.e. CFETS)</i>

²⁸⁰ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR</i> ²⁸¹	String		Trade ID of HKTR-MC	e.g. T20141212000003
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Original Cpty</i> ²⁸²	String		Counterparty of the Original Transaction	
<i>Entered Date</i>	DisplayDatetime	DD/MM/YYYY HH:MM	Time/Date of original transaction entry into OTC Clear	e.g. 23/10/2012 17:48
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 140320
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015

²⁸¹ This field is obsolete

²⁸² This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Settlement Currency</i> ²⁸³	String		Settlement Currency of the Contract	e.g. <i>CNY</i> <i>CNY</i>
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. <i>Fixed</i> <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. <i>CNY</i> <i>CNY</i>
<i>Pay Leg Principal</i>	Numeric	###,###.##	Notional of the Pay Leg Principal	e.g. <i>1,000,000.00</i>
<i>Rec Leg Type</i>	String		Receive Leg Type	e.g. <i>Fixed</i> <i>Float</i>
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	e.g. <i>CNY</i> <i>CNY</i>
<i>Rec Leg Principal</i>	Numeric	###,###.##	Notional of the Receive Leg Principal	e.g. <i>6,200,000.00</i>

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	<i>REJECTED: The transaction does not pass the eligibility checks or the margin process</i> <i>REMOVED The transaction does not pass the eligibility checks or the margin process</i>
Rejection Reason	String		Reason for the trade in rejected or removed status	<i>e.g. Trade not processed, short of margin</i>
OriginalTrade Ref_MW	String		Trade ID of MW for the bilateral trade	<i>e.g. 1234567</i>
Trade Ref_CFETS	String		Trade ID of CFETS for the bilateral trade	<i>e.g. 1234567</i>
Trade Ref_SHCH	String		Trade ID of SHCH for the novated trade	<i>e.g. 1234567</i>

2.19. TDRP19_C WEB Open IRS Trades_NB_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch²⁸⁴</i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i>

²⁸⁴ This field will be empty

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

²⁸⁵ This field is obsolete

²⁸⁶ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Settlement Currency²⁸⁷</i>	String		Settlement Currency of the Contract	e.g. CNY CNY
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. CNY CNY
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
<i>Pay Leg Fixed Rate</i>	Numeric	#.#####	Fixed Rate of the Pay Leg	e.g. 1.12345

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Rate Index Spread</i>	Numeric	#.#####	Floating Rate Spread of the Pay Leg	e.g. 1.12345
<i>Pay Leg Floating Rate</i> 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
<i>Pay Leg DayCount</i>	String		Day Count Fraction of the Pay Leg	e.g. 30/360 = 30/360, ACT/360 = Act/360, ACT/ACT = Act/Act, ACT/365 = Act/365 (Fixed), 30E*/360 = 30E/360, 30E/360 = 30E/360 (ISDA), e.g. MOD_FOLLOW= Modified Following,
<i>Pay Leg Payment Bus Day Convention</i>	String		Business Day Convention of the Pay Leg	FOLLOWING= Following, PRECEDING= Preceding e.g. MTH= Monthly,
<i>Pay Leg Payment Frequency</i>	String		Payment Frequency of the Pay Leg	QTR= Quarterly, SA= Semi-Annually, PA= Annually ZC= Zero Coupon
<i>Rec Leg Type</i>	String		Receive Leg Type	e.g. Fixed Float

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	e.g. CNY CNY
<i>Rec Leg Principal</i>	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
<i>Rec Leg Fixed Rate</i>	Numeric	##.#####	Fixed Rate of the Receive Leg	e.g. 1.12345
<i>Rec Leg Rate Index Spread</i>	Numeric	##.#####	Floating Rate Spread of the Receive Leg	e.g. 1.12345
<i>Rec Leg Floating Rate²⁸⁹</i>	String		Floating Rate Option of the Receive Leg	(Currency/Rate Index/Rate Index Tenor/Rate Index Source), e.g. HKD/HIBOR/3M/HKAB, CNY/CNREPOFIX=CFXS/1W/Reuters
<i>Rec Leg DayCount</i>	String		Day Count Fraction of the Receive Leg	e.g. 30/360 = 30/360, ACT/360 = Act/360, ACT/ACT = Act/Act, ACT/365 = Act/365 (Fixed), 30E*/360 = 30E/360, 30E/360 = 30E/360 (ISDA),

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Payment Bus Day Convention</i>	String		Business Day Convention of the Receive Leg	<i>e.g. MOD_FOLLOW= Modified Following, FOLLOWING= Following, PRECEDING= Preceding</i>
<i>Rec Leg Payment Frequency</i>	String		Payment Frequency of the Receive Leg	<i>e.g. MTH= Monthly, QTR= Quarterly, SA= Semi-Annually, PA= Annually ZC= Zero Coupon</i>
<i>Trade Status</i>	String		Status of the Contract	<i>CLEARED:</i> <i>The Contract is registered with OTC Clear</i>
				<i>PEND_TRF/TRM/DQL:</i> <i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i>
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	<i>e.g. 1234567</i>
<i>Trade Ref_CFETS</i>	String		Trade ID of CFETS for the bilateral trade	<i>e.g. 1234567</i>

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

2.20. TDRP20_C WEB Month Regis IRS_NB_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

²⁹⁰ This field will be empty

²⁹¹ This field is obsolete

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

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

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

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

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

3. Settlement Reports for House Position Account

3.1. STRP01 WEB Money Settle

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>CCP Trade ID</i>	Integer		The ID of the settlement component with OTC Clear	<i>e.g. 135044</i>
<i>Payment Type</i>	String		Type of payment	<i>VARIATION_MARGIN: End-of-day variation margin requirement</i> <i>CASHFLOW: Consideration and Additional payments from the contract</i> <i>INTEREST: Price Alignment Interest or Coupon from Non-cash Collaterals</i> <i>PRINCIPAL: Notional Exchange from the contract</i> <i>FEES: Fee</i> <i>COMPRESSION_CASH_SETTLEMENT: Unwind Proposal payments for compression cycle</i>
<i>Payment sub-type</i>	String		Further classification on the type of payment	<i>SimpleTransfer: Settlements related to registered contracts</i> <i>Bond: Settlements related to non-cash collaterals</i>

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

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
<i>Settle Method</i> ²⁹⁹				
<i>Split ID</i> ³⁰⁰				

3.2. *STRP02 WEB Settle Details FXNDF*

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

²⁹⁹ This field will be empty

³⁰⁰ This field will be empty

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

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
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
<i>Registration Date</i>	Jdate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
<i>Forward Rate</i>	Numeric	###,###.####	Forward Rate	e.g. 1,080.0000
<i>Prim Cur (FX)</i>	String		Primary Currency	USD
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ³⁰⁴	Primary Currency Amount	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	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	<p>CLEARED: The Contract is registered with OTC Clear</p> <p>PEND_TRF/TRM/DCL: The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</p> <p>DECLERED The Contract is deregistered from OTC Clear</p> <p>TRANSFERED The Contract is deregistered from OTC Clear after going through the transfer process</p> <p>TERMINATED The Contract is deregistered from OTC Clear</p>
Term/Trf/Deregistration Date 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 **DECLERAEED**, **TRANSFERED** or **TERMINATED**; the time figure presented in this field is only indicative, for the exact time, please refer to the relevant trade report.

Field	Data Type	Format	Descriptions	Example / Possible Values
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

3.3. 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
<i>Member/Client ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch³⁰⁹</i>	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
<i>Fund</i> ³¹⁰	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR</i> ³¹¹	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH002T</i>
<i>Registration Date</i>	Jdate	DD/MM/YYYY	Registration Date of the Contract	<i>e.g. 08/11/2012</i>

³¹⁰ This field will be empty

³¹¹ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. USD HKD, EUR, CNH, CNY, INR, KRW, THB, TWD
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
<i>Rec Leg Type</i>	String		Receive Leg Type	e.g. Fixed Float
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	e.g. CNH HKD, EUR, USD, CNY, INR, KRW, THB, TWD

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Yesterday's NPV 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
<i>VM Value Date</i> ³¹⁶	Jdate	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
<i>VM (CCS Pay Leg)</i>	Numeric	###,###,###.##	Variation margin amount of the whole contract if Principal Currency of Pay Leg is "USD", Otherwise, it will be blank	e.g. 20,000.00
<i>VM Value Date (CCS Pay Leg)</i>	Jdate	DD/MM/YYYY	Variation margin value date of the whole contract if Principal Currency of Pay Leg is "USD", Otherwise, it will be blank	e.g. 20/11/2012
<i>VM (CCS Rec Leg)</i>	Numeric	###,###,###.##	Variation margin amount of the whole contract if Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	e.g. 20,000.00
<i>VM Value Date (CCS Rec Leg)</i>	Jdate	DD/MM/YYYY	Variation margin value date of the whole contract If Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	e.g. 20/11/2012
<i>Settle Cur.</i> ³¹⁷	String		Settlement Currency of the Contract	e.g. USD HKD, EUR, CNH
<i>Cash Flow Amount</i> 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

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Cash Flow Value Date</i> ³¹⁹	Jdate	DD/MM/YYYY	Cashflow amount value date	e.g. 26/01/2013
<i>Cash Flow Amount (CCS Pay Leg)</i>	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Pay Leg	e.g. - 1,000,000.00
<i>Cash Flow Value Date (CCS Pay Leg)</i>	Jdate	DD/MM/YYYY	Cashflow amount value date for CCS Pay Leg	e.g. 26/01/2013
<i>Cash Flow Amount (CCS Rec Leg)</i>	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Receive Leg	e.g. 1,000,000.00
<i>Cash Flow Value Date (CCS Rec Leg)</i>	Jdate	DD/MM/YYYY	Cashflow amount value date for CCS Receive Leg	e.g. 26/01/2013
<i>Addnl Payment Currency</i> 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
<i>Addnl Payment Amount</i> ³²¹	Numeric	###,###,###.##	Amount of the Additional Payment	e.g. 100.00
<i>Addnl Payment Val Date</i> ³²²	Jdate	DD/MM/YYYY	Additional Payment value date	e.g. 26/10/2012
<i>Principal Ccy (CCS Pay Leg)</i>	String		Currency of the Initial or Final Exchange for CCS Pay Leg	e.g. USD HKD, EUR, CNH
<i>Principal Amount (CCS Pay Leg)</i>	Numeric	###,###,###.##	Amount of the Initial or Final Exchange for CCS Pay Leg	e.g. 1,000,000.00
<i>Principal Value Date (CCS Pay Leg)</i>	Jdate	DD/MM/YYYY	Principal Value Date for CCS Pay Leg	e.g. 26/10/2012
<i>Principal Ccy (CCS Rec Leg)</i>	String		Currency of the Initial or Final Exchange for CCS Receive Leg	e.g. CNH HKD, EUR, USD

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

3.4. STRP04 WEB Settle Proj IRS

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHHK001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ³²³	String		CCP ID of the affiliate/branch	
<i>Fund</i> ³²⁴	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR</i> ³²⁵	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>

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
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Cash Flow Type</i>	String		Cash Flow Type	e.g. INTEREST, PRINCIPAL
<i>Cash Flow Reset Date</i> ³²⁶	Jdate	DD/MM/YYYY	Reset Date of the projected cash flow	e.g. 19/112012
<i>Cash Flow Reset Rate</i> ³²⁷	Numeric	###.####	Rate used to determine the projected cash flow	e.g. 1.5000
<i>Cash Flow Date</i>	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. 20/11/2012
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	e.g. USD HKD, EUR, CNH

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
<i>CCP Pay Amt</i> ³²⁸	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	e.g. - 5,678.11
<i>CCP Rec Amt</i> ³²⁹	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	e.g. 5,678.11
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567

3.5. STRP05 WEB Settle Proj FXNDF

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ³³⁰	String		CCP ID of the affiliate/branch	
<i>Fund</i> ³³¹	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>

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

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

³³² This field is obsolete

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

3.6. STRP06 WEB Dly Addl Fees

Report Descriptions:

Purpose:

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

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

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch</i> ³³⁵	String		CCP ID of the affiliate/branch	
<i>Fund</i> 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
<i>Trade ID</i>	Integer		OCASS Trade ID of the Contract with the additional payment	e.g. 135806
<i>Fee Type</i>	String		Entry Type	ADDNL_PAYMENT
<i>Fee Applied Date</i>	Jdate	DD/MM/YYYY	Posting Date of the Additional Payment	e.g. 27/09/2012
<i>Fee Date</i>	Jdate	DD/MM/YYYY	Value Date of the Additional Payment	e.g. 21/11/2012
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	e.g. PAY REC
<i>Fee Currency</i>	String		Currency of the Additional Payment	e.g. USD HKD, EUR, CNH
<i>Fee Amount</i> ³³⁷	Numeric	###,###,###.##	Amount of the additional payment	e.g. -10,500.50

3.7. 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
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch³³⁸</i>	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
<i>Fund</i> ³³⁹	String		CCP ID of the fund	
<i>Trade ID</i>	Integer		<i>Trade ID with OTC Clear</i>	e.g. 135806
<i>Product Type</i>	String		<i>Product Type</i>	e.g. FXNDF Swap, SwapNonDeliverable, Margin Call ³⁴⁰ , SwapCrossCurrency, FX, FXForward, FXSwap
<i>Fee Type</i>	String		<i>Fee Type</i>	CLEARING_FEE Charge for registering a contract DECLER_FEE Charge for deregistering a contract TRANSACTION_FEE Charge for each non-cash collateral movement request
<i>Fee Applied Date</i>	Jdate	DD/MM/YYYY	Posting Date of the Fee	e.g. 27/10/2012
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	e.g. REC, PAY (if discount, rebate, or adjustment)

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
<i>Fee Currency</i> ³⁴¹	String		Currency of the Fee	e.g. HKD USD
<i>Fee Amount</i>	Numeric	###,###,###.##	Amount of the Fee	e.g. 500.00
<i>Trade Ref_HKTR</i> ³⁴²	String		Trade ID of HKTR-MC	e.g. T20141212000003
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260470
<i>Trade Ref_Traiana</i> ³⁴³	String		Trade ID of Traiana	e.g. 18262416

3.8. STRP08 WEB Monthly Fees II

Report Descriptions:

Purpose:

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

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These reports set out the details of OTC Clear's fees and charges (calculated on a member level basis) payable by a Clearing Member in relation to its House Position Account for a particular calendar month. Clearing Member can reconcile their trade activities and follow-up any discrepancy with OTC Clear. The report will provide detail on fees other than Registration and Deregistration such as Maintenance Fee. Clearing Member should refer to Appendix I for the type of fees charged by OTC Clear. All fees and charges listed in this report are **due on the 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
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 135807</i>
<i>Fee Type</i>	String		Fee Type	<i>MAINTENANCE_FEE</i> Charge for maintaining a registered contract with OTC Clear <i>ANNUAL_FEE</i> Annual fee of being an Active Clearing Member

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

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
				<i>SwapCrossCurrency</i> <i>SwapNonDeliverable</i> <i>Member/Client ID</i>

3.9. STRP09 WEB Settle Proj NDS

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHH001T</i>

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

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

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.

3.10. STRP10 WEB Corp Action

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>ISIN</i>	String		ISIN of the non-cash collateral	<i>e.g. US912828NP10</i>
<i>Description</i>	String		Description of the non-cash collateral	<i>e.g. BondUST Bonds Jul15 /54M/31/07/2015/1.75%</i>
<i>Nominal</i>	Numeric	<i>#,###,###</i>	Nominal amount of the non-cash collateral held	<i>e.g. 5,000,000</i>

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

3.11. STRP11 WEB Settle Details FXD

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

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
<i>Trade Ref_Traiana</i> ³⁵²	String		Trade ID of Traiana	e.g. 18262416
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
<i>Registration Date</i>	Jdate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. 08/01/2013
<i>Prim Cur (FX)</i>	String		Primary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	USD

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
<i>Prim Amt (FX)</i> <i>[in CCP view]</i>	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
<i>Sec Cur (FX)</i>	String		Secondary Currency for the near leg of a Deliverable FX Swap Contract or a Deliverable FX Forward Contract	e.g. CNH HKD
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## 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
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> 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
<i>Sec Amt Far (FX) [in CCP view]</i> ³⁵⁷	Numeric	###,###,###.## ³⁵⁸	Secondary Currency Amount for the far leg of a Deliverable FX Swap Contract	e.g. -6,800,000.00
<i>Trade Settle Date Far</i> ³⁵⁹	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg of a Deliverable FX Swap Contract	e.g. 12/12/2013
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i> The Contract is registered with OTC Clear</p> <p><i>PEND_TRF/TRM/DCL:</i> The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</p> <p><i>DECLEARED</i> The Contract is deregistered from OTC Clear</p> <p><i>TRANSFERED</i> The Contract is deregistered from OTC Clear after going through the transfer process</p> <p><i>TERMINATED</i> The Contract is deregistered from OTC Clear</p>

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

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Term/Trf/Deregistration Date</i> ³⁶⁰	Jdate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declear Date	e.g. 19/112012 15:11:32
<i>Posting Date</i>	Date	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/11/2012
<i>Yesterday's NPV</i>	Numeric	###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
<i>EOD NPV</i>	Numeric	###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
<i>VM</i>	Numeric	###,###.##	Variation margin amount	e.g. 20,000.00
<i>VM Value Date</i>	Date	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
<i>Principal Ccy (Prim Leg)</i>	String		Currency of the Principal Exchange for the Primary Leg	e.g. USD
<i>Principal Amount (Prim Leg)</i> 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
<i>Principal Value Date (Prim Leg)</i>	Jdate	DD/MM/YYYY	Principal Value Date for the Primary Leg	e.g. 08/01/2013
<i>Principal Ccy (Sec Leg)</i>	String		Currency of the Principal Exchange for the Secondary Leg	e.g. CNH HKD
<i>Principal Amount (Sec Leg)³⁶²</i>	Numeric	###,###,###.##	Amount of the Principal Exchange for the Secondary Leg	e.g. – 6,300,000.00
<i>Principal Value Date (Sec Leg)</i>	Jdate	DD/MM/YYYY	Principal Value Date for the Secondary Leg	e.g. 08/01/2013

3.12. STRP12 WEB Settle Proj FXD

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

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
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>
<i>Trade Ref_Traiana</i> ³⁶⁵	String		Trade ID of Traiana	<i>e.g. 18262416</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>e.g. ABCDHKHH001T or EFGFHKHH002T</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 123456</i>
<i>Cash Flow Type</i>	String		Cash Flow Type	<i>e.g. PRINCIPAL</i>
<i>Prim Cur (FX)</i>	String		Primary Currency	<i>e.g. USD</i>
<i>Sec Cur (FX)</i>	String		Secondary Currency	<i>e.g. CNH HKD</i>
<i>Cash Flow Date</i>	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	<i>e.g. 20/11/2012</i>
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	<i>e.g. USD CNH, HKD</i>

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.

3.13. STRP13 WEB Money Settle For Stmt Bank

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

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

³⁶⁸ The field will only be applicable for Notional Exchange

Field	Data Type	Format	Descriptions	Example / Possible Values
				<i>USD/HKD</i>
<i>Settle Currency</i>	String		Settlement Currency	<i>e.g. USD</i> <i>HKD, CNH</i>
<i>Transfer Amount</i> ³⁶⁹	Numeric	<i>###,###,###.##</i>	Amount to be settle	<i>e.g. 60,123.45</i>
<i>Settle Method</i> ³⁷⁰				
<i>Split ID</i> 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. ABCDHHKHH001T
Origin	String		Type of Account	House

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

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
<i>Registration Date</i>	Jdate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	e.g. CNY CNY
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	e.g. 1,000,000.00
<i>Rec Leg Type</i>	String		Receive Leg Type	e.g. Fixed Float
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	e.g. CNY

Field	Data Type	Format	Descriptions	Example / Possible Values
				CNY
<i>Rec Leg Principal</i>	Numeric	##,###,###.##	Notional of the Receive Leg Principal	e.g. 6,200,000.00
<i>Trade Status</i>	String		Status of the Contract	<p>CLEARED: The Contract is registered with OTC Clear</p> <p>PEND_TRF/TRM/DCL: The Contract is registered with OTC Clear and a pending deregistration request was submitted and under processing</p> <p>DECLERED The Contract is deregistered from OTC Clear</p> <p>TRANSFERED: The Contract is deregistered from OTC Clear after going through the transfer process</p> <p>TERMINATED The Contract is deregistered from OTC Clear</p>
<i>Term/Trf/Deregistration Date</i> 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 **DECLERED**, **TRANSFERED** or **TERMINATED**; the time figure presented in this field is only indicative, for the exact time, please refer to the relevant trade report.

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Posting Date</i>	Jdate	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/112012
<i>Yesterday's NPV³⁷⁶</i>	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
<i>Yesterday's NPV (CCS Pay Leg)</i>	Numeric	###,###,###.##	Yesterday's Net Present Value of the whole contract if Principal Currency of Pay Leg is "USD", Otherwise, it will be blank.	e.g. 1,234,377.10
<i>Yesterday's NPV (CCS Rec Leg)</i>	Numeric	###,###,###.##	Yesterday's Net Present Value of the whole contract if Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	e.g. 1,234,377.10
<i>EOD NPV³⁷⁷</i>	Numeric	###,###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
<i>EOD NPV (CCS Pay Leg)</i>	Numeric	###,###,###.##	End of Day Net Present Value of the whole contract if Principal Currency of Pay Leg is "USD", Otherwise, it will be blank	e.g. 1,254,377.10
<i>EOD NPV (CCS Rec Leg)</i>	Numeric	###,###,###.##	End of Day Net Present Value of the whole contract if Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	e.g. 1,254,377.10

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
<i>Addnl Payment Amount</i> ³⁸⁴	Numeric	###,###,###.##	Amount of the Additional Payment	e.g. 100.00
<i>Addnl Payment Val Date</i> ³⁸⁵	Jdate	DD/MM/YYYY	Additional Payment value date	e.g. 26/10/2012
<i>Principal Ccy (CCS Pay Leg)</i>	String		Currency of the Initial or Final Exchange for CCS Pay Leg	e.g. CNY CNY
<i>Principal Amount (CCS Pay Leg)</i>	Numeric	###,###,###.##	Amount of the Initial or Final Exchange for CCS Pay Leg	e.g. 1,000,000.00
<i>Principal Value Date (CCS Pay Leg)</i>	Jdate	DD/MM/YYYY	Principal Value Date for CCS Pay Leg	e.g. 26/10/2012
<i>Principal Ccy (CCS Rec Leg)</i>	String		Currency of the Initial or Final Exchange for CCS Receive Leg	e.g. CNY CNY

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.

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

3.15. STRP15 WEB Settle Proj IRS NB

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate/Branch³⁸⁶</i>	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
<i>Fund</i> ³⁸⁷	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Northbound Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS</i>
<i>Trade Ref_HKTR</i> ³⁸⁸	String		Trade ID of HKTR-MC	<i>"n/a"</i>
<i>Trade Ref_MW</i> ³⁸⁹	String		Trade ID of MW	<i>"n/a"</i>
<i>Original Cpty</i>	String		Counterparty of the Original Transaction	<i>SHCH</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Cash Flow Type</i>	String		Cash Flow Type	<i>e.g. INTEREST</i>

³⁸⁷ This field will be empty

³⁸⁸ This field is obsolete

³⁸⁹ This field is obsolete

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Cash Flow Reset Date</i> ³⁹⁰	Jdate	DD/MM/YYYY	Reset Date of the projected cash flow	e.g. 19/112012
<i>Cash Flow Reset Rate</i> ³⁹¹	Numeric	###.####	Rate used to determine the projected cash flow	e.g. 1.5000
<i>Cash Flow Date</i>	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. 20/11/2012
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	e.g. CNY
<i>CCP Pay Amt</i> ³⁹²	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	e.g. – 5,678.11
<i>CCP Rec Amt</i> 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
<i>OriginalTradeRef_MW</i> ³⁹⁴	String		Trade ID of MW for the bilateral trade	"n/a"
<i>Trade Ref_CFETS</i>	String		Trade ID of CFETS for the bilateral trade	e.g. 1234567
<i>Trade Ref_SHCH</i>	String		Trade ID of SHCH for the novated trade	e.g. 1234567

3.16. STRP16 WEB Monthly IM Interest

Report Descriptions:

Purpose:

This report sets out the details of OTC Clear's Interest on IM collateral payable to a Clearing Member in relation to its House Position Account for a particular calendar month. Clearing Member can reconcile their collateral movement 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

³⁹⁴ This field is obsolete

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Currency</i>	String		Currency of the Interest on IM collateral	<i>e.g. HKD</i>
<i>Saving rate in % per annum</i>	Numeric	#####.####	Saving rate	<i>e.g. 3.1234</i>
<i>Date</i>	String		Date	<i>e.g. 01/03/2024</i>
<i>Balance</i>	Numeric	###,###,###.##	IM Collateral Balance	<i>e.g. 1,000,000.00</i>
<i>Interest</i>	Numeric	###,###,###.##	Daily Interest amount	<i>e.g. 100.00</i>

3.17. STRP17 WEB Monthly PAI

Report Descriptions:

Purpose:

This report sets out the details of OTC Clear's PAI payable to / receivable from a Clearing Member in relation to its House Position Account for a particular calendar month. Clearing Member can reconcile their collateral movement 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)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Currency</i>	String		Currency of the Interest on IM collateral	<i>e.g. HKD</i>
<i>Saving rate in % per annum</i>	Numeric	#####.#####	Saving rate	<i>e.g. 3.1234</i>
<i>Date</i>	String		Date	<i>e.g. 01/03/2024</i>
<i>Balance</i>	Numeric	###,###,###.##	IM Collateral Balance	<i>e.g. 1,000,000.00</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Interest</i>	Numeric	###,###,###.##	Daily Interest amount	<i>e.g. 100.00</i>



4. Settlement Reports for Client Position Account

4.1. *STRP01_C* *WEB Money Settle_C*

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing/Client Member ID	<i>e.g. ABCDHH001T</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>CCP Trade ID</i>	Integer		The ID of the settlement component with OTC Clear	<i>e.g. 135044</i>

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Ccy Pair</i> ³⁹⁵	String		Currency Pair of Notional Exchange	<i>e.g. USD/CNH,</i> <i>USD/HKD</i>
<i>Settle Currency</i>	String		Settlement Currency	<i>e.g. USD</i> <i>HKD, EUR, CNH</i>
<i>Transfer Amount</i> ³⁹⁶	Numeric	<i>###,###,###.##</i>	Amount to be settle	<i>e.g. 60,123.45</i>
<i>Settle Method</i> ³⁹⁷				
<i>Split ID</i> 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
<i>Member/Client ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch³⁹⁹</i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>

³⁹⁹ This field should be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Product Type</i>	String		Product Type	<i>FXNDF</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. DSMatch (i.e. TradeServ)</i>
<i>Trade Ref_HKTR⁴⁰⁰</i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	<i>e.g. MSERV20141015.0000260470</i>
<i>Original Cpty⁴⁰¹</i>	String		Counterparty of the Original Transaction	
<i>Registration Date</i>	Jdate	DD/MM/YYYY	Registration Date of the Contract	<i>e.g. 08/11/2012</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 123456</i>
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	<i>e.g. 08/11/2012</i>
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date	<i>e.g. 08/01/2013</i>

⁴⁰⁰ This field is obsolete

⁴⁰¹ This field will be empty

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

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
				<p><i>TRANSFERED</i> <i>The Contract is deregistered from OTC Clear after going through the transfer process</i></p> <p><i>TERMINATED</i> <i>The Contract is deregistered from OTC Clear</i></p>
<i>Term/Trf/Deregistration Date</i> ⁴⁰⁴	Jdate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declare Date	e.g. 19/112012 15:33:23
<i>Posting Date</i>	Jdate	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/112012
<i>Yesterday's NPV</i>	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
<i>EOD NPV</i>	Numeric	###,###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
<i>VM</i> ⁴⁰⁵	Numeric	###,###,###.##	Variation margin amount	e.g. 20,000.00
<i>VM Value Date</i>	Jdate	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
<i>Settlement Currency</i>	String		The settlement currency of the contract	<i>USD</i>

⁴⁰⁴ Populated only when the contract is DECLARED, TRANSFERED or TERMINATED; the time figure presented in this field is only indicative, for the exact time, please refer to the relevant trade report.

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
<i>Member/Client ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ⁴⁰⁷	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i> <i>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. MW (i.e. MarkitWire)</i>

⁴⁰⁷ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_HKTR</i> ⁴⁰⁸	String		Trade ID of HKTR-MC	e.g. T20141212000003
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Original Cpty</i> ⁴⁰⁹	String		Counterparty of the Original Transaction	
<i>Registration Date</i>	Jdate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	e.g. 26/10/2012
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	e.g. 26/10/2015
<i>Pay Leg Type</i>	String		Pay Leg Type	e.g. Fixed Float

⁴⁰⁸ This field is obsolete

⁴⁰⁹ This field will be empty

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

Field	Data Type	Format	Descriptions	Example / Possible Values
				<p><i>TRANSFERED:</i> <i>The Contract is deregistered from OTC Clear after going through the transfer process</i></p> <p><i>TERMINATED</i> <i>The Contract is deregistered from OTC Clear</i></p>
<i>Term/Trf/Deregistration Date</i> ⁴¹⁰	Jdate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Deregistered Date	e.g. 19/112012 16:22:36
<i>Posting Date</i>	Jdate	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/112012
<i>Yesterday's NPV</i> ⁴¹¹	Numeric	###,###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
<i>Yesterday's NPV (CCS Pay Leg)</i>	Numeric	###,###,###.##	Yesterday's Net Present Value of the whole contract If Principal Currency of Pay Leg is "USD", Otherwise, it will be blank	e.g. 1,234,377.10
<i>Yesterday's NPV (CCS Rec Leg)</i>	Numeric	###,###,###.##	Yesterday's Net Present Value of the whole contract If Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	e.g. 1,234,377.10

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
<i>EOD NPV</i> ⁴¹²	Numeric	###,###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
<i>EOD NPV (CCS Pay Leg)</i>	Numeric	###,###,###.##	End of Day Net Present Value of the whole contract If Principal Currency of Pay Leg is "USD", Otherwise, it will be blank	e.g. 1,254,377.10
<i>EOD NPV (CCS Rec Leg)</i>	Numeric	###,###,###.##	End of Day Net Present Value of the whole contract If Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	e.g. 1,254,377.10
<i>VM</i> ⁴¹³	Numeric	###,###,###.##	Variation margin amount	e.g. 20,000.00
<i>VM Value Date</i> ⁴¹⁴	Jdate	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
<i>VM (CCS Pay Leg)</i>	Numeric	###,###,###.##	Variation margin amount of the whole contract If Principal Currency of Pay Leg is "USD", Otherwise, it will be blank	e.g. 20,000.00
<i>VM Value Date (CCS Pay Leg)</i>	Jdate	DD/MM/YYYY	Variation margin value date of the whole contract If Principal Currency of Pay Leg is "USD",	e.g. 20/11/2012

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	
<i>VM (CCS Rec Leg)</i>	Numeric	###,###,###.##	Variation margin amount of the whole contract If Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	e.g. 20,000.00
<i>VM Value Date (CCS Rec Leg)</i>	Jdate	DD/MM/YYYY	Variation margin value date of the whole contract If Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	e.g. 20/11/2012
<i>Settle Cur.⁴¹⁵</i>	String		Settlement Currency of the Contract	e.g. USD HKD, EUR, CNH
<i>Cash Flow Amount⁴¹⁶</i>	Numeric	###,###,###.##	Amount of the Cashflow	e.g. 5,678.11
<i>Cash Flow Value Date⁴¹⁷</i>	Jdate	DD/MM/YYYY	Cashflow amount value date	e.g. 26/01/2013
<i>Cash Flow Amount (CCS Pay Leg)</i>	Numeric	###,###,###.##	Cashflow amount of the coupon payment for CCS Pay Leg	e.g. - 1,000,000.00

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

4.4. STRP04_C WEB Settle Proj IRS_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	e.g. <i>CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch⁴²¹</i>	String		CCP ID of the affiliate/branch	

⁴²¹ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fund</i>	String		CCP ID of the fund	e.g. <i>FUND3</i>
<i>Product Type</i>	String		Product Type	e.g. <i>Swap (Standard Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	e.g. <i>MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR</i> ⁴²²	String		Trade ID of HKTR-MC	e.g. <i>T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. <i>18262416</i>
<i>Original Cpty</i> ⁴²³	String		Counterparty of the Original Transaction	
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. <i>130320</i>
<i>Cash Flow Type</i>	String		Cash Flow Type	e.g. <i>INTEREST,</i> <i>PRINCIPAL</i>

⁴²² This field is obsolete

⁴²³ This field will be empty

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

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
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch⁴²⁸</i>	String		CCP ID of the affiliate/branch	

⁴²⁸ This field will be empty

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

⁴²⁹ This field is obsolete

⁴³⁰ This field will be empty

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

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

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_C⁴³⁵

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

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
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	e.g. <i>REC</i> , <i>PAY</i> (if discount, rebate, or adjustment)
<i>Fee Currency</i> ⁴³⁸	String		Currency of the Fee	e.g. <i>HKD</i> <i>USD</i>
<i>Fee Amount</i>	Numeric	###,###,###.##	Amount of the Fee	e.g. <i>500.00</i>
<i>Trade Ref_HKTR</i> ⁴³⁹	String		Trade ID of HKTR-MC	e.g. <i>T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. <i>18262416</i>
<i>Trade Ref_DSM</i>	String		Trade ID of TradeServ	e.g. <i>MSERV20141015.0000260470</i>
<i>Trade Ref_Traiana</i> ⁴⁴⁰	String		Trade ID of Traiana	e.g. <i>18262416</i>

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_C⁴⁴¹

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

⁴⁴¹ Not applicable for SSM

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 135807
<i>Fee Type</i>	String		Fee Type	<i>MAINTENANCE_FEE</i> Charge for maintaining a registered contract with OTC Clear <i>ANNUAL_FEE</i> Annual fee of being an Active Clearing Member <i>ADJUSTMENT_FEE</i> Adjustment for fee charged <i>DISCOUNT</i> Discount on fee charged <i>OTHER_FEE</i> Any other fees
<i>Fee Applied Date</i>	Jdate	DD/MM/YYYY	Posting Date of the Fee	e.g. 27/10/2012
<i>CCP Pay/Rec</i>	String		Pay or Receive from CCP perspective	e.g. Receive Pay (if discount, rebate, or adjustment)
<i>Fee Currency</i>	String		Currency of the Fee	HKD
<i>Fee Amount</i> 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
<i>Remark</i>	String		Special remark for the entry when applicable	
<i>Remark2</i>	String		Breakdown of Maintenance fee by product. For other fees, breakdown by Member/Client ID	e.g. <i>Swap</i> <i>SwapCrossCurrency</i> <i>SwapNonDeliverable Member/Client ID</i>

4.9. STRP09_C WEB Settle Proj NDS_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	e.g. <i>CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch</i> ⁴⁴³	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	e.g. <i>FUND3</i>
<i>Product Type</i>	String		Product Type	<i>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	e.g. <i>MW (i.e. MarkitWire)</i>
<i>Trade Ref_HKTR</i> ⁴⁴⁴	String		Trade ID of HKTR-MC	e.g. <i>T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. <i>18262416</i>
<i>Original Cpty</i> 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
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Cash Flow Type</i>	String		Cash Flow Type	INTEREST
<i>Cash Flow Date</i>	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. 20/11/2012
<i>Trade Currency</i>	String		Currency of the Contract	CNY, INR, KRW, THB, TWD
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	USD
<i>CCP Pay Amt</i> ⁴⁴⁶	Numeric	###,###,###.##	Amount of the Coupon to be paid by OTC Clear	e.g. -5,678.11
<i>CCP Rec Amt</i> ⁴⁴⁷	Numeric	###,###,###.##	Amount of the Coupon to be received by OTC Clear	e.g. 5,678.11
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 1234567

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_C⁴⁴⁸

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	e.g. <i>CLIENT</i>
<i>ISIN</i>	String		ISIN of the non-cash collateral	e.g. <i>US912828NP10</i>
<i>Description</i>	String		Description of the non-cash collateral	e.g. <i>BondUST Bonds Jul15 /54M/31/07/2015/1.75%</i>
<i>Nominal</i>	Numeric	<i>#,###,###</i>	Nominal amount of the non-cash collateral held	e.g. <i>5,000,000</i>

⁴⁴⁸ Not applicable for SSM

<i>CA Type</i>	String		The type of cash flow	e.g. <i>INTEREST</i> <i>REDEMPTION</i>
<i>Cash Flow Reset Rate</i>	Numeric	###.####	Rate used to determine the projected cash flow	e.g. 1.75
<i>Cash Flow Date</i>	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. 20/11/2012
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	<i>USD</i>
<i>CCP Pay Amt</i>	Numeric	###,###,###.##	Amount of the Coupon to be paid by OTC Clear to the Clearing Member	e.g. 5,678.11

4.11. *STRP11_C WEB Settle Details FXD_C*

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member/Client ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch⁴⁴⁹</i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. FX, FXForward (i.e. Deliverable FX Forward Contract) FX Swap (i.e. Deliverable FX Swap Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>HKEXGTI (i.e. Traiana)</i>

⁴⁴⁹ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Ref_Traiana</i> ⁴⁵⁰	String		Trade ID of Traiana	e.g. 18262416
<i>Original Cpty</i> ⁴⁵¹	String		Counterparty of the Original Transaction	
<i>Registration Date</i>	Jdate	DD/MM/YYYY	Registration Date of the Contract	e.g. 08/11/2012
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	e.g. 08/11/2012
<i>Trade Settle Date</i>	Jdate	DD/MM/YYYY	Trade Settlement Date	e.g. 08/01/2013
<i>Prim Cur (FX)</i>	String		Primary Currency	USD
<i>Prim Amt (FX) [in CCP view]</i>	Numeric	###,###,###.## ⁴⁵²	Primary Currency Amount	e.g. -1,000,000.00
<i>Sec Cur (FX)</i>	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
<i>Sec Amt (FX)</i> <i>[in CCP view]</i>	Numeric	###,###,###.## ⁴⁵³	Secondary Currency Amount	e.g. 6,300,000.00
<i>Prim Amt Far (FX)</i> <i>[in CCP view]</i> ⁴⁵⁴	Numeric	###,###,###.## ⁴⁵⁵	Primary Currency Amount for the far leg	e.g. 1,000,000.00
<i>Sec Amt Far (FX)</i> <i>[in CCP view]</i> ⁴⁵⁶	Numeric	###,###,###.## ⁴⁵⁷	Secondary Currency Amount for the far leg	e.g. -6,800,000.00
<i>Trade Settle Date Far</i> ⁴⁵⁸	Jdate	DD/MM/YYYY	Trade Settlement Date for the far leg	e.g. 12/12/2013
<i>Trade Status</i>	String		Status of the Contract	<p><i>CLEARED:</i> <i>The Contract is registered with OTC Clear</i></p> <p><i>PEND_TRF/TRM/DCL:</i> <i>The Contract is registered with OTC Clear and a deregistration request was submitted and under processing</i></p> <p><i>DECLARED</i> <i>The Contract is deregistered from OTC Clear</i></p>

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
				<p><i>TRANSFERED</i> <i>The Contract is deregistered from OTC Clear after going through the transfer process</i></p> <p><i>TERMINATED</i> <i>The Contract is deregistered from OTC Clear</i></p>
<i>Term/Trf/Deregistration Date</i> ⁴⁵⁹	Jdate	DD/MM/YYYY HH:MM:SS	Termination/Transfer or Declear Date	e.g. 19/112012 15:11:32
<i>Posting Date</i>	Date	DD/MM/YYYY	Date of Variation Margin calculation	e.g. 19/11/2012
<i>Yesterday's NPV</i>	Numeric	###,###.##	Yesterday's Mark-to-Market value	e.g. 1,234,377.10
<i>EOD NPV</i>	Numeric	###,###.##	End of Day Mark-to-Market value	e.g. 1,254,377.10
<i>VM</i>	Numeric	###,###.##	Variation margin amount	e.g. 20,000.00
<i>VM Value Date</i>	Date	DD/MM/YYYY	Variation margin value date	e.g. 20/11/2012
<i>Principal Ccy (Prim Leg)</i>	String		Currency of the Principal Exchange for the Primary Leg	e.g. USD

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
<i>Principal Amount (Prim Leg)</i> ⁴⁶⁰	Numeric	###,###,###.##	Amount of the Principal Exchange for the Primary Leg	e.g. 1,000,000.00
<i>Principal Value Date (Prim Leg)</i>	Jdate	DD/MM/YYYY	Principal Value Date for the Primary Leg	e.g. 08/01/2013
<i>Principal Ccy (Sec Leg)</i>	String		Currency of the Principal Exchange for the Secondary Leg	e.g. CNH HKD
<i>Principal Amount (Sec Leg)</i> ⁴⁶¹	Numeric	###,###,###.##	Amount of the Principal Exchange for the Secondary Leg	e.g. – 6,300,000.00
<i>Principal Value Date (Sec Leg)</i>	Jdate	DD/MM/YYYY	Principal Value Date for the Secondary Leg	e.g. 08/01/2013

4.12. STRP12_C WEB Settle Proj FXD_C

Report Descriptions:

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

⁴⁶² This field will be empty

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

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
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	<i>e.g. USD</i> <i>CNH, HKD</i>
<i>CCP Pay Amt</i> ⁴⁶⁵	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	<i>e.g. - 100,000.00</i>
<i>CCP Rec Amt</i> ⁴⁶⁶	Numeric	###,###,###.##	Amount of the Cash Flow to be received by OTC Clear	<i>e.g. 600,000.00</i>

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_C⁴⁶⁷

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

⁴⁶⁷ Not applicable for SSM

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Ccy Pair</i> ⁴⁶⁸	String		Currency Pair of Notional Exchange	<i>e.g. USD/CNH,</i> <i>USD/HKD</i>
<i>Settle Currency</i>	String		Settlement Currency	<i>e.g. USD</i> <i>HKD, CNH</i>
<i>Transfer Amount</i> ⁴⁶⁹	Numeric	<i>###,###,###.##</i>	Amount to be settle	<i>e.g. 60, 123.45</i>
<i>Settle Method</i> ⁴⁷⁰				
<i>Split ID</i> 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
<i>Member/Client ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch⁴⁷²</i>	String		CCP ID of the affiliate/branch	

⁴⁷² This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Standard Rate Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS (i.e. CFETS)</i>
<i>Trade Ref_HKTR⁴⁷³</i>	String		Trade ID of HKTR-MC	<i>e.g. T20141212000003</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Original Cpty⁴⁷⁴</i>	String		Counterparty of the Original Transaction	
<i>Registration Date</i>	Jdate	DD/MM/YYYY	Registration Date of the Contract	<i>e.g. 08/11/2012</i>

⁴⁷³ This field is obsolete

⁴⁷⁴ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Trade Date</i>	Jdate	DD/MM/YYYY	Trade Date	<i>e.g. 24/10/2012</i>
<i>Trade Start Date</i>	Jdate	DD/MM/YYYY	Trade Start Date	<i>e.g. 26/10/2012</i>
<i>Maturity Date</i>	Jdate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. CNY</i> <i>CNY</i>
<i>Pay Leg Principal</i>	Numeric	##,###,###.##	Notional of the Pay Leg Principal	<i>e.g. 1,000,000.00</i>
<i>Rec Leg Type</i>	String		Receive Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	<i>e.g. CNY</i> <i>CNY</i>

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

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

Field	Data Type	Format	Descriptions	Example / Possible Values
Yesterday's NPV 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
<i>VM Value Date</i> ⁴⁷⁹	Jdate	DD/MM/YYYY	Variation margin value date	<i>e.g. 20/11/2012</i>
<i>VM (CCS Pay Leg)</i>	Numeric	###,###,###.##	Variation margin amount of the whole contract If Principal Currency of Pay Leg is "USD", Otherwise, it will be blank	<i>e.g. 20,000.00</i>
<i>VM Value Date (CCS Pay Leg)</i>	Jdate	DD/MM/YYYY	Variation margin value date of the whole contract If Principal Currency of Pay Leg is "USD", Otherwise, it will be blank	<i>e.g. 20/11/2012</i>
<i>VM (CCS Rec Leg)</i>	Numeric	###,###,###.##	Variation margin amount of the whole contract If Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	<i>e.g. 20,000.00</i>
<i>VM Value Date (CCS Rec Leg)</i>	Jdate	DD/MM/YYYY	Variation margin value date of the whole contract If Principal Currency of Rec Leg is "USD", Otherwise, it will be blank	<i>e.g. 20/11/2012</i>
<i>Settle Cur.</i> ⁴⁸⁰	String		Settlement Currency of the Contract	<i>e.g. CNY</i> <i>CNY</i>

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

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

4.15. STRP15_C WEB Settle Proj IRS NB_C

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Affiliate/Branch⁴⁸⁶</i>	String		CCP ID of the affiliate/branch	

⁴⁸⁶ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Fund</i>	String		CCP ID of the fund	<i>e.g. FUND3</i>
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (Northbound Rates Derivatives Contract)</i>
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	<i>e.g. CFETS</i>
<i>Trade Ref_HKTR⁴⁸⁷</i>	String		Trade ID of HKTR-MC	"n/a"
<i>Trade Ref_MW⁴⁸⁸</i>	String		Trade ID of MW	"n/a"
<i>Original Cpty⁴⁸⁹</i>	String		Counterparty of the Original Transaction	
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Cash Flow Type</i>	String		Cash Flow Type	<i>e.g. INTEREST</i>

⁴⁸⁷ This field is obsolete

⁴⁸⁸ This field is obsolete

⁴⁸⁹ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Cash Flow Reset Date</i> ⁴⁹⁰	Jdate	DD/MM/YYYY	Reset Date of the projected cash flow	e.g. 19/11/2012
<i>Cash Flow Reset Rate</i> ⁴⁹¹	Numeric	###.####	Rate used to determine the projected cash flow	e.g. 1.5000
<i>Cash Flow Date</i>	Jdate	DD/MM/YYYY	Value Date of the projected cash flow	e.g. 20/11/2012
<i>Cash Flow Ccy</i>	String		Currency of the Cash Flow	e.g. CNY
<i>CCP Pay Amt</i> ⁴⁹²	Numeric	###,###,###.##	Amount of the Cash Flow to be paid by OTC Clear	e.g. – 5,678.11
<i>CCP Rec Amt</i> 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
<i>OriginalTradeRef_MW⁴⁹⁴</i>	String		Trade ID of MW for the bilateral trade	"n/a"
<i>Trade Ref_CFETS</i>	String		Trade ID of CFETS for the bilateral trade	e.g. 1234567
<i>Trade Ref_SHCH</i>	String		Trade ID of SHCH for the novated trade	e.g. 1234567

4.16. *STRP16_C WEB Monthly IM Interest_C*

Report Descriptions:

Purpose:

This report sets out the details of OTC Clear's Interest on IM collateral payable to a Clearing Member in relation to its Client Position Account for a particular calendar month. Clearing Member can reconcile their collateral movement 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

⁴⁹⁴ This field is obsolete

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Currency</i>	String		Currency of the Interest on IM collateral	<i>e.g. HKD</i>
<i>Saving rate in % per annum</i>	Numeric	#####.####	Saving rate	<i>e.g. 3.1234</i>
<i>Date</i>	String		Date	<i>e.g. 01/03/2024</i>
<i>Balance</i>	Numeric	###,###,###.##	IM Collateral Balance	<i>e.g. 1,000,000.00</i>
<i>Interest</i>	Numeric	###,###,###.##	Daily Interest amount	<i>e.g. 100.00</i>

4.17. STRP17_C WEB Monthly PAI_C

Report Descriptions:

Purpose:

This report sets out the details of OTC Clear's PAI payable to / receivable from a Clearing Member in relation to its Client Position Account for a particular calendar month. Clearing Member can reconcile their collateral movement 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)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>
<i>Currency</i>	String		Currency of the Interest on IM collateral	<i>e.g. HKD</i>
<i>Saving rate in % per annum</i>	Numeric	#####.#####	Saving rate	<i>e.g. 3.1234</i>
<i>Date</i>	String		Date	<i>e.g. 01/03/2024</i>
<i>Balance</i>	Numeric	###,###,###.##	IM Collateral Balance	<i>e.g. 1,000,000.00</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Interest</i>	Numeric	###,###,###.##	Daily Interest amount	<i>e.g. 100.00</i>



5. Risk Management Reports

5.1. *RMRP01 WEB MR*Cleared⁴⁹⁵

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
<i>Member</i>	String		Clearing Member Name	CM4
<i>Member/Client Account</i>	String		The name of position account in house and client levels.	House name: CM4 Client name: CLRM1
<i>Account name</i>	String		The name of the position account in house and client levels for cleared and pending status shown in two separate rows.	House name: CM4_House, CM4_house_P Client Name: CB4_SEG_CLAXCB4 CB4_SEG_CLAXCB4_P
<i>Status</i>	String		Display type of trade status. Currently “Cleared” and “Pending” are supported.	CLEARED
<i>VAR</i>	Numeric	###,###.##	Shows 5-Day Value at Risk for house and 7-day VAR for clients. Please note the VaR figure is for reference only.	33,560.14
<i>ETL</i>	Numeric	###,###.##	Expected Tail Loss (Expected Shortfall) over 5-day portfolio holding period for house and 7-day portfolio holding period for clients. This represents the initial margin stipulated in clearing rules and procedure.	75,042.74

<i>DiscretionaryMargin</i>	Numeric	###,###.##	A margin amount OTC Clear may impose to a member's house or client account due to market conditions stipulated in clearing rules or procedures.	0.00
<i>ConcentrationMargin</i>	Numeric	###,###.##	A scale factor to address concentration risk and liquidity add-on of members' portfolio.	0.00
<i>Liquidity_AddOn</i>	Numeric	###,###.##	A margin amount automatically imposed to a member's house or client account based on the level of cross currency swap & FXD products' principal exchange amount within the specified period of time e.g., in the next 5 days.	0.00
<i>Margin</i>	Numeric	###,###.##	the amount equals to ETL multiplied by <i>ConcentrationMargin minus Liquidity_AddOn</i>	0.00
<i>CreditMultiplier</i>	Numeric	###,###.##	The multiplier used to calculate credit margin per member's house/client account	0.00
<i>CreditAddOn</i>	Numeric	###,###.##	Credit margin amount - ETL multiplied by credit multiplier	0.00
<i>HolidayMultiplier</i>	Numeric	###,###.##	The multiplier to calculate holiday margin per member's house/client account.	0.00

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<i>HolidayAddOn</i>	Numeric	###,###.##	Holiday Margin amount - ETL multiplied by Holiday multiplier	0.00
<i>IM</i>	Numeric	###,###.##	Total Initial Margin including all margin addons, so it will be sum of ETL, Margin, Liquidity_AddOn, Credit AddOn, Holiday AddOn and Discretionary Margin	75,042.74
<i>UnsettledEODVM</i>	Numeric	###,###.##	Unsettled Variation Margin, which is the (accumulated) VM not paid/received by members up to End of previous business day. Positive figure means member has accumulated unsettled payment to OTC Clear.	0.00
<i>CollateralizedVM</i>	Numeric	###,###.##	Intra-day Variation Margin due to market fluctuations.	-210,078.35
<i>TotalMargin</i>	Numeric	###,###.##	Shows the overall margin requirement of members/clients. It's the sum of UnsettledEODVM, Collateralized VM and Initial Margin	0.00

5.2. RMRP02 WEB MRClearedPending⁴⁹⁶

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example	
<i>Member</i>	String	Member name	Clearing Member Name.	CM4	CM4

⁴⁹⁶ Not applicable for SSM

<i>Member/Client Account</i>	String		The name of position account in house and client levels.	House name: CM4 Client name: CLRM1	House name: CM4 Client name: CLRM1
<i>Account name</i>	String		The name of the position account in house and client levels for cleared and pending status shown in two separate rows.	House name: CM4_House, CM4_house_P Client Name: CB4_SEG_CLAXCB 4 CB4_SEG_CLAXCB 4_P	House name: CM4_House, CM4_house_P Client Name: CB4_SEG_CLAXCB 4 CB4_SEG_CLAXCB 4_P
<i>Status</i>	String		Display type of trade status. Currently "Cleared" and "Pending" are supported.	CLEARED	PENDING
<i>VAR</i>	Numeric	###,###.##	Shows 5-Day Value at Risk for house and 7 day VAR for clients. Please note the VaR figure is for reference only.	122,209.64	111,646.26

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<i>ETL</i>	Numeric	###,###.##	Expected Tail Loss (Expected Shortfall) over 5-day portfolio holding period for house and 7-day portfolio holding period for client. This represents the initial margin stipulated in clearing rules and procedure.	273,269.07	249,648.62
<i>DiscretionaryMargin</i>	Numeric	###,###.##	A margin amount OTC Clear may impose to a member's house or client account due to market condition stipulated in clearing rules or procedures.	0.00	0.00
<i>ConcentrationMargin</i>	Numeric	###,###.##	A scale factor to address concentration risk and liquidity add-on of members' portfolio.	1.20	1.20
<i>Liquidity_AddOn</i>	Numeric	###,###.##	A margin amount automatically imposed to a member's house or client account based on the level of cross currency swap & FXD products' principal exchange amount within the specified period of time e.g., in the next 5 days.	0.00	0.00
<i>Margin</i>	Numeric	###,###.##	The amount equals to ETL multiplied by MFM <i>ConcentrationMargin</i>	327,922.88	299,578.34

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<i>CreditMultiplier</i>	Numeric	###,###.##	The multiplier used to calculate credit margin per member's house/client account	0.00	0.00
<i>CreditAddOn</i>	Numeric	###,###.##	Credit margin amount - ETL multiplied by credit multiplier	0.00	0.00
<i>HolidayMultiplier</i>	Numeric	###,###.##	The multiplier to calculate holiday margin per member's house/client account.	0.00	0.00
<i>HolidayAddOn</i>	Numeric	###,###.##	Holiday Margin amount - ETL multiplied by Holiday adjustment	0.00	0.00
<i>IM</i>	Numeric	###,###.##	Total Initial Margin including all Margin AddOns, so it will be - Sum of ETL, Liquidity_AddOn, Margin, Credit AddOn, Holiday AddOn and Discretionary Margin	601,191.95	549,226.96
<i>UnsettledEODVM</i>	Numeric	###,###.##	Unsettled Variation Margin, which is the (accumulated) VM not paid/received by members up to End of previous business day. Positive figure means member has	0.00	0.00

			accumulated unsettled payment to OTC Clear.		
<i>Collateralize dVM</i>	Numeric	###,###.##	Intra-day Variation Margin due to market fluctuation.	5,866.07	2,474.15
<i>TotalMargin</i>	Numeric	###,###.##	Shows the overall margin requirement of members/clients. It's the sum of UnsettledEODVM, Collateralized VM and Initial Margin	607,058.02	551,701.11

5.3. RMRP03 WEB PAI

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member</i>	String		Member name	CM4
<i>Origin</i>	String		Either house or client account	House
<i>Currency</i>	String		Collateral position currency	USD
<i>VM Balance</i>	Numeric	###,###.##	Cumulative settled variation margin up to previous business day in the contract currency. Positive figure means member has accumulative unrealized loss and vice versa.	6,339,199.99
<i>Rate Index</i>	String		Reference index used to calculate collateral interest	FEDFUNDS_PA1
<i>Tenor</i>	String		The tenor of Rate index which is applied to calculate PAI.	1D
<i>Spread</i>	Numeric	###,###.##	The spread added to Rate index	0.0
<i>Day Count</i>	String		Day count convention used to calculate PAI. This could be either ACT/360 or ACT/365	ACT/360
<i>Interest Rate</i>	Numeric	##.#####	Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08765
<i>No of Days</i>	Integer		Number of days interest is calculated	1
<i>Interest</i>	Numeric	###,###.##	Price alignment Interest amount. Positive figures means OTC Clear has to pay to member and vice versa. Please note that the amount is indicative and please refer to WEB Money Settlement report for actual PAI amount to be settled.	14.09

<i>Value Date</i>	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011
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5.4. RMRP04 WEB ClientPAI

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule.

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member</i>	String		Member name	CB4
<i>Client</i>	String		Client account	CLXCB4
<i>Currency</i>	String		Collateral position currency	USD
<i>VM Balance</i>	Numeric	###,###.##	Cumulative settled variation margin up to previous business day in the contract currency. Positive figure means member has accumulative unrealized loss and vice versa.	14,703,000.12

<i>Rate Index</i>	String		Reference index used to calculate collateral interest	FEDFUNDS_PA1
<i>Tenor</i>	String		The tenor of Rate index which is applied to calculate PAI	1D
<i>Spread</i>	Numeric	###,###.##	The spread added to Rate index	0
<i>Day Count</i>	String		Day count convention used to calculate PAI. This could be either ACT/360 or ACT/365	ACT/360
<i>Interest Rate</i>	Numeric	##.#####	Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08765
<i>No of Days</i>	Integer		Number of days interest is calculated	1
<i>Interest</i>	Numeric	###,###.##	Price alignment Interest amount. Positive figures means OTC Clear has to pay to member and vice versa. Please note that the amount is indicative and please refer to WEB Money Settlement report for actual PAI amount to be settled.	32.67
<i>Value Date</i>	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011

5.5. RMRP05 WEB ERSCollateralReport⁴⁹⁷

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

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<i>Initial Margin</i>	Numeric	###,###.##	Refer to "IM" column in RMRP01.	4,000,000.00
<i>CollateralizedVM</i>	Numeric	###,###.##	Refer to the Descriptions in RMRP01.	-5,866.07
<i>Unsettled EOD VM</i>	Numeric	###,###.##	Refer to the Descriptions in RMRP01.	0.00
<i>Excess(Deficit) for Clearing</i>	Numeric	###,###.##	Available Collateral amount less the Used amount Positive value indicates the room to clear more trades.	94,347,237.04
<i>Excess(Deficit) for Withdrawal</i>	Numeric	###,###.##	The indicative (after haircut) excess collateral amount which CCP allows members to withdraw during the day (up to collateral they actually post). The excessive collateral for withdrawal is calculated as follow: Collateral Balance - Max (IM+CVM+UVM, 0) IM: Initial Margin CVM: CollateralizedVM UVM: UnsettledEODVM	94,341,370.97

5.6. RMRP06 WEB IM Collateral

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

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

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

5.7. RMRP07 WEB IM Collateral_C⁴⁹⁸

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member/Client Account</i>	String		The name of client position account	CLC
<i>Clearing Broker</i>	String		Parent name	CM4
<i>Type</i>	String		Collateral Type	Cash

⁴⁹⁸ Not applicable for SSM

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<i>Description</i>	String		Collateral currency or security name	USD
<i>Nominal</i>	Numeric	###,###.##	Nominal	16,069.64
<i>Clean Price</i>	Numeric	###,###.##	Collateral market price.	1
<i>Currency</i>	String		Collateral currency	USD
<i>Value</i>	Numeric	###,###.##	Face value	16,069.64
<i>Haircut</i>	Numeric	###,###.##	Haircut Ratio applied to the collateral (example: 0.5 mean 0.5%)	0.5
<i>All-In Value</i>	Numeric	###,###.##	Collateral value after haircut in collateral currency	15,989.29
<i>FX Rate</i>	Numeric	##.#####	FX Rate used to convert to contract value in HKD (in 6 decimal places) and is indicative only.	7.7524
<i>Contract Value</i>	Numeric	###,###.##	After haircut collateral value in base currency	123,955.39
<i>Maturity Date</i>	Date	dd/mm/yyyy	Maturity Date (For non-cash collateral)	26/10/2016
<i>Security Identifier</i>	String		To help CM locate the non-cash collateral	HK0000475779
<i>Margin Type</i>	String		Margin call details	IM/Intraday VM Withholding for excess collateral Settlement Limit Uplift

5.8. RMRP08 WEB Daily IM Mvmt - Cash

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example	
<i>Member/Client Account</i>	String		The name of position account in house levels.	CM4	CM4
<i>Currency</i>	String		Original Collateral currency	USD	USD
<i>Movement Type</i>	String		Either Balance or Movements	Balance	Movements
<i>Date (DD-MMM-YYYY)</i>	Numeric	###,###.##	Shows end of day balance of the collateral in original currency.	852,308.88	2,000.00

5.9. RMRP09 WEB Daily IM Mvmt – Cash_C⁴⁹⁹

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

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

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

⁵⁰⁰ Not applicable for SSM

<i>Initial Margin</i>	Numeric	###,###.##	Member's initial margin requirement for cleared portfolio (HKD equivalent)	187,158,910.19
<i>IM Call Amount</i>	Numeric	###,###.##	The margin call amount in HKD. The formula of calculation is: (Aggr. Collateral in HKD – Initial Margin) / (1-haircut ratio of HKD). In the example the haircut is 1%. Please note if aggregated collateral in HKD is greater than initial margin, the value of IM Call amount will be zero.	21,987,594.20

5.11. RMRP11 WEB GuaranteeFund⁵⁰¹

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

<i>Contract Value</i>	Numeric	###,###.##	Collateral value in HKD	125,024.34	933,626.94
<i>Next Coupon Date</i>	Date	dd/mm/yyyy	Coupon payment date in the next payment	15/07/2014	

5.12. RMRP12 WEB Intra Margin Pos

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule)

Field Descriptions & Data Format:

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

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

5.13. RMRP13 WEB Intra Margin Pos_C⁵⁰²

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

5.14. RMRP14 WEB VM Balance

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member/Client ID</i>	String	<Member name>	Member name	CM4
<i>Origin</i>	String		Type of Account	Client
<i>Currency</i>	String		The currency of VM balance	USD
<i>Amount</i>	Numeric	###	Showing cumulative settled variation margin amount. Positive figure means member has accumulative unrealized loss and vice versa.	123456.78

5.15. RMRP15 WEB GF Recalculation Result⁵⁰³

Report Descriptions:

Purpose:

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

Time Available on OASIS:

No later than day-end of GF determination date.

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member ID</i>	String	-	Member name	CM4
<i>Currency</i>	String	-	The currency of GF requirement	HKD
<i>GF Requirement</i>	Numeric	###,###.##	Latest required Guarantee Fund contribution calculated by OTC Clear.	100,000,000.00

⁵⁰³ Not applicable for SSM

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

5.16. RMRP16 WEB INTRADAY VALUATION

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule.

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member/Client Account</i>	String		The name of house position account	CM4
<i>Trade Id</i>	String		The identification no of the trade	170335
<i>Product Description</i>	String		Trade description of each trade	FXNDF/USD/CNY/14/05/2014
<i>TradeStatus</i>	String		Trade status	Cleared
<i>Book</i>	String		Name of the members' or client's position account.	CM4_House
<i>Trade Currency</i>	String	-	Swap & SwapNonDeliverable: Refers to notional currency	Swap: HKD/EUR/USD/CNH

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			NDF: Refers to non-deliverable currency. FXD: Refers to secondary currency	SwapNonDeliverable: CNY/INR/KRW/TWD/MYR/THB NDF: CNY/INR/KRW/TWD FXD: Refers to secondary currency
<i>Swap Settlement Ccy</i>	String		Swap & SwapNonDeliverable: this refers to settlement currency. NDF: Secondary Ccy = non-deliverable currency FXD: Secondary Ccy	Swap: HKD/EUR/USD/CNH SwapNonDeliverable: USD NDF: CNY/INR/KRW/TWD FXD: HKD/CNH
<i>NDF Settlement Ccy</i>	String		NDF: this refers to settlement currency.	NDF: USD
<i>Pricer.NPV</i>	Numeric	###,###.##	Latest Net present value. For SwapNonDeliverable, NDF and FXD: US dollar For other IRS: trade currency	157.68
<i>Pricer.Daily_Variation_Margin</i>	Numeric	###,###.##	Latest daily VM figures of the respective trade in settlement currency For SwapNonDeliverable, NDF and FXD: US dollar For other IRS: trade currency	10.88

5.17. RMRP17 WEB INTRADAY VALUATION_C⁵⁰⁴

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule.

Field Descriptions & Data Format:

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

⁵⁰⁴ Not applicable for SSM

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<i>Trade Currency</i>	String	-	Swap & SwapNonDeliverable: Refers to notional currency. NDF: Refers to non-deliverable currency. FXD: Refers to secondary currency	Swap: HKD/EUR/USD/CNH SwapNonDeliverable: CNY/INR/KRW/TWD/MYR/THB NDF: CNY/INR/KRW/TWD FXD: HKD/CNH
<i>Swap Settlement Ccy</i>	String		Swap & SwapNonDeliverable: this refers to settlement currency. NDF: Secondary Ccy = non-deliverable currency FXD: Secondary Ccy	Swap: HKD/EUR/USD/CNH SwapNonDeliverable: USD NDF: CNY/INR/KRW/TWD FXD: HKD/CNH
<i>NDF Settlement Ccy</i>	String		NDF: this refers to settlement currency.	NDF: USD
<i>Pricer.NPV</i>	Numeric	###,###.##	Latest Net present value. For SwapNonDeliverable, NDF and FXD: US dollar For other IRS: trade currency	157.68
<i>Pricer.Daily_Variation_Margin</i>	Numeric	###,###.##	Latest daily VM figures of the respective trade in settlement currency For SwapNonDeliverable, NDF and FXD: US dollar For other IRS: trade currency	10.88

5.18. RMRP18 WEB ERSIMBreakdown⁵⁰⁵

Report Descriptions:

Purpose:

This report sets out the initial margin (without any margin add-on) breakdown by product level e.g. USD/CNY NDF, as well as the aggregated and diversification levels for each clearing member and its client accounts.

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member</i>	String		Member name	CM4
<i>Member/Client Account</i>	String		The name of position account in house and client levels.	House name: CM4 Client name: CM4_CLC
<i>Key</i>	String		The classification of the IM by product level	[Member/Client Account]_NDFUSDCNY

⁵⁰⁵ Not applicable for SSM

Value	Numeric	###	The IM figures with respect to the classification (in base currency)	123456.78
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5.19. RMRP19 WEB Margin Summary⁵⁰⁶

Report Descriptions:

Purpose:

The report sets out the Initial Margin requirement (excluding Variation Margin and margin add-ons) relating to each Position Account for Contracts registered in the name of house account, each segregated client account and each end client under omnibus account of the clearing member.

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

⁵⁰⁶ Not applicable for SSM

Field	Data Type	Format	Descriptions	Example
<i>Member</i>	String		Member name	CM4
<i>Member/Client Account</i>	String		The name of position account in house and client levels.	House name: CM4 Client name: CLC
<i>Status</i>	String		Display type of trade status. Currently “Cleared” and “Pending” are supported.	CLEARED
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
<i>Member/Client Account</i>	String		The name of position account in client levels.	CLC
<i>Product Code</i>	String		ISIN code	HK0000123585
<i>Prd Description</i>	String		Detailed description of non-cash collateral	BondHKEFN 0.25%/0D/18/09/2017/0.25% HKD Movements 10.0000000
<i>Currency</i>	String		3-digit ISO currency code	HKD
<i>Movement Type</i>	String		"Movement"	Movement

<i>Date (DD-MM-YYYY)</i>	String	###,###.##	The net movement in terms of minimum tradable amount on the report date	300
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5.21. RMRP21 WEB Daily IM Mvmt - Non Cash_C⁵⁰⁷

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
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⁵⁰⁷ Not applicable for SSM

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

5.22. RMRP22 WEB IMProjection⁵⁰⁸

Report Descriptions:

Purpose:

This sets out the information of how daily projected Initial Margin varies primarily according to the change in Liquidity_AddOn (due to the variation in principal payment amount in a rolling window e.g., in the following 20 days) and in the forthcoming 5 OTC Clear Clearing Day so that Clearing Member will be able to identify the spike of Initial Margin and prepare collateral in advance.

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member Name</i>	String		The name of Clearing Member	RMDUMMY2
<i>Account Name</i>	String		The name of position account in house and client levels	RMDUMMY2_OMNI1
<i>Date</i>	String	dd/mm/yyyy	The date on which initial margin is projected.	12/4/2015

⁵⁰⁸ Not applicable for SSM

<i>IM Currency</i>	String		The currency in which Initial Margin is denominated. Currently it's HKD.	HKD
<i>Initial Margin</i>	Numeric	###	The projected Initial Margin amount (including all margin addons)	10000.12

5.23. RMRP23 WEB SettLimitUtil USDCNH

Report Descriptions:

Purpose:

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

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
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<i>Member Name</i>	String		Clearing Member Name	RMDUMMY2
<i>Member/Client Account</i>	String		The name of position account in Clearing Member group / House levels	RMDUMMY2_House
<i>Date</i>	String	dd/mm/yyyy	The date of settlement limit applies	15/08/2016
<i>CCY</i>	String		Currency in which the limit is defined	USD
<i>Outstanding Exposure</i>	Numeric	###,###	The netted principal exchange amount as of date in CCY. Negative value means member pay netted principal amount to CCP on Date Positive value means member receive principal amount by CCP on Date	-1,000,000
<i>Limit Amount</i>	Numeric	###,###	The settlement limit amount in CCY	5,000,000
<i>Outstanding Trading Limit</i>	Numeric	###,###	Outstanding trading limit in CCY for new trades. Negative value means the amount exceeding the limit on Date Positive value means the amount remaining for new trade on Date	4,000,000
<i>Utilization Ratio(%)</i>	%	###	Percentage on utilization of settlement limit	33
<i>Breach</i>	String	"Yes"/"No"	Indicate whether settlement limit is breached. If Utilization Ratio is over 100%, "Yes" will be shown, otherwise "No"	No

5.24. RMRP24 WEB OTCC Trade Val Report

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member ID</i>	String		Clearing Member Name	RMDUMMY2
<i>Origin</i>	String		Type of Account	<i>House</i>
<i>Affiliate</i> 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)

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

⁵¹⁰ This field will be empty

<i>DSMatch Trade Ref</i>	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260 470
<i>Traiana Trade Ref</i>	String		Trade ID of Traiana	e.g. 12345678
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456 20150831FXNDF123456 20180102FXSPOT123456 20180102FXFORWARD123 456 20180102FXSWAPN12345 6
<i>Valuation Value Currency</i>	String		Currency of the Valuation Value	USD
<i>Valuation Value Amount</i>	Numeric	###	Latest valuation. The figure shown is from Clearing Member's perspective. For SwapNonDeliverable and NDF: US dollar For other IRS: trade currency	32157.68

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

5.25. RMRP25 WEB OTCC Trade Val Report_C⁵¹¹

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

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
<i>Trade Source</i>	String		Approved Trade Registration System where the contract was sent	e.g. <i>DSMatch</i> (i.e. <i>TradeServ</i>) <i>MW</i> (i.e. <i>MarkitWire</i>) HKEXGTI (i.e. <i>Traiana</i>)
<i>MW Trade Ref</i>	String		Trade ID of MW	e.g. 18262416
<i>DSMatch Trade Ref</i>	String		Trade ID of TradeServ	e.g. <i>MSERV20141015.0000260</i> 470
<i>Traiana Trade Ref</i>	String		Trade ID of Traiana	e.g. 12345678
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Unique Reference</i>	String		Unique reference used by OTC Clear for reporting to CFTC / HKTR	e.g. 20150831SWAP123456 20150831FXNDF123456 20180102FXSPOT123456 20180102FXFORWARD123 456

				20180102FXSWAPN12345 6
<i>Valuation Value Currency</i>	String		Currency of the Valuation Value	USD
<i>Valuation Value Amount</i>	Numeric	#.##	Latest valuation. The figure shown is from Clearing Member's perspective. For SwapNonDeliverable and NDF: US dollar For other IRS: trade currency	32157.68
<i>Valuation Date Time</i>	Date	YYYY-MM- DD HH:MM:SS	Time of the valuation	2012-11-12 19:45:00
<i>Valuation Type</i>	String		Type of the valuation	CCP Valuation
<i>OriginalTrade Ref_MW</i>	String		Trade ID of MW for the bilateral trade	e.g. 18262416

5.26. RMRP26 WEB SettLimitUtil USDHKD

Report Descriptions:

Purpose:

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

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member Name</i>	String		Clearing Member Name	RMDUMMY2
<i>Member/Client Account</i>	String		The name of position account in Clearing Member group / House levels	RMDUMMY2_House
<i>Date</i>	String	dd/mm/yyyy	The date of settlement limit applies	15/08/2016
<i>CCY</i>	String		Currency in which the limit is defined	USD
<i>Outstanding Exposure</i>	Numeric	###,###	The netted principal exchange amount as of date in CCY. Negative value means member pay netted principal amount to CCP on Date Positive value means member receive principal amount by CCP on Date	-1,000,000
<i>Limit Amount</i>	Numeric	###,###	The settlement limit amount in CCY	5,000,000

<i>Outstanding Trading Limit</i>	Numeric	###,###	Outstanding trading limit in CCY for new trades. Negative value means the amount exceeding the limit on Date Positive value means the amount remaining for new trade on Date	4,000,000
<i>Utilization Ratio(%)</i>	%	###	Percentage on utilization of settlement limit	33
<i>Breach</i>	Sting	"Yes"/"No"	Indicate whether settlement limit is breached. If Utilization Ratio is over 100%, "Yes" will be shown, otherwise "No"	No

5.27. *RMRP27 WEB IM BY Trade Report*

Report Descriptions:

Purpose:

The report sets out the hypothetical IM on individual trade basis.

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member ID</i>	String		Clearing Member Name	RMDUMMY2
<i>Origin</i>	String		Type of Account	House
<i>Affiliate/Branch</i>	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	
<i>Trade ID</i>	Integer		<i>Trade ID with OTC Clear</i>	e.g. 123456
<i>Product Type</i>	String		<i>Product Type</i>	e.g. Swap (i.e. Standard Rate Derivatives Contract) SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract) SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract) FXNDF FX FXForward FXSwap

<i>IM (HKD)</i>	Numeric	###,###.##	ETL of the Trade (Rounded to 2 decimals)	83,500,000.00
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. 18262416
<i>Trade Ref_Traiana</i>	String		Trade ID of Traiana	e.g. 12345678
<i>Trade Ref_DSMatch(MatchID)</i>	String		Trade ID of TradeServ	e.g. MSERV20141015.0000260 470
<i>Trade Int_Trade_Ref_DSMatch</i>	String		Internal Trade Reference field for TradeServ	Free Text

5.28. RMRP28 WEB Margin Call⁵¹⁴

Report Descriptions:

Purpose:

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

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

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

5.29. RMRP29 WEB SettLimit Margin Add On⁵¹⁵

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

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

⁵¹⁵ Not applicable for SSM

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

5.30. RMRP30 WEB NonSettleRiskLimitUsage⁵¹⁶

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

5.31. RMRP31 WEB Branch VM Allocation Report⁵¹⁷

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

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

⁵¹⁷ Not applicable for SSM

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

5.32. RMRP32 WEB Branch PAI Allocation Report⁵¹⁸

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

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<i>Currency</i>	String		End of date variation margin currency of trade	USD
<i>Balance</i>	Numeric	###,###.##	Cumulative settled variation margin up to previous business day in the contract currency. Negative figure means member has accumulative unrealized loss and vice versa.	- 6,339,199.99
<i>Rate Index</i>	String		Reference index used to calculate collateral interest	FEDFUNDS_PA1
<i>Tenor</i>	String		The tenor of Rate index which is applied to calculate PAI.	1D
<i>Spread</i>	Numeric	###,###.##	The spread added to Rate index	0
<i>Day Count</i>	String		Day count convention used to calculate PAI. This could be either act /360 or act/365	ACT/360
<i>Interest Rate</i>	Numeric	#.#####	Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08765
<i>No of Days</i>	Integer		Number of days interest is calculated	1
<i>PAI</i>	Numeric	###,###.##	Price alignment Interest amount. Negative figures means OTC Clear has to pay to Member and vice versa. Please note that the amount is indicative and please refer to WEB Money Settlement report for actual PAI amount to be settled.	-14.09

<i>Value Date</i>	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011
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5.33. RMRP33 WEB Benchmark Valuation report

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

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

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

5.34. RMRP34 WEB Benchmark Valuation Report_C⁵¹⁹

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

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

5.35. RMRP35 WEB Stress Test Value⁵²⁰

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
<i>Member</i>	String		Clearing Member Name	RMDUMMY2
<i>Account Name</i>	String		Clearing Member Account Name	RMDUMMY2
<i>Date</i>	Date	dd/mm/yyyy	The date of STV valuation.	17/11/2011
<i>Stress Result</i>	Numeric	###,###,###.##	End of day Stress Test Value	e.g. -123.60

5.36. RMRP36 WEB Benchmark DV01 Risk Report

Report Descriptions:

The report currently not in use.

5.37. RMRP37 WEB Benchmark DV01 Risk Report_C

Report Descriptions:

The report currently not in use.

5.38. RMRP38 WEB SettLimitUtil USDCNH_C

Report Descriptions:

Purpose:

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

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member Name</i>	String		Client Name	CLRM1XRMDUMMY2
<i>Member/Client Account</i>	String		The name of position account in Client levels	CLRM1XRMDUMMY2/RMD UMMY2
<i>Date</i>	String	dd/mm/yyyy	The date of settlement limit applies	15/08/2016
<i>CCY</i>	String		Currency in which the limit is defined	USD

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<i>Outstanding Exposure</i>	Numeric	###,###	The netted principal exchange amount as of date in CCY. Negative value means member pay netted principal amount to CCP on Date Positive value means member receive principal amount by CCP on Date	-1,000,000
<i>Limit Amount</i>	Numeric	###,###	The settlement limit amount in CCY	5,000,000
<i>Outstanding Trading Limit</i>	Numeric	###,###	Outstanding trading limit in CCY for new trades. Negative value means the amount exceeding the limit on Date Positive value means the amount remaining for new trade on Date	4,000,000
<i>Utilization Ratio(%)</i>	%	###	Percentage on utilization of settlement limit	33
<i>Breach</i>	Sting	"Yes"/"No"	Indicate whether settlement limit is breached. If Utilization Ratio is over 100%, "Yes" will be shown, otherwise "No"	No

5.39. RMRP39 WEB SettLimitUtil USDHKD_C

Report Descriptions:

Purpose:

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

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member Name</i>	String		Client Name	CLRM1XRMDUMMY2
<i>Member/Client Account</i>	String		The name of position account in Client levels	CLRM1XRMDUMMY2/RMD UMMY2
<i>Date</i>	String	dd/mm/yyyy	The date of settlement limit applies	15/08/2016
<i>CCY</i>	String		Currency in which the limit is defined	USD
<i>Outstanding Exposure</i>	Numeric	###,###	The netted principal exchange amount as of date in CCY. Negative value means member pay netted principal amount to CCP on Date Positive value means member receive principal amount by CCP on Date	-1,000,000
<i>Limit Amount</i>	Numeric	###,###	The settlement limit amount in CCY	5,000,000
<i>Outstanding Trading Limit</i>	Numeric	###,###	Outstanding trading limit in CCY for new trades. Negative value means the amount exceeding the limit on Date Positive value means the amount remaining for new trade on Date	4,000,000

<i>Utilization Ratio(%)</i>	%	###	Percentage on utilization of settlement limit	33
<i>Breach</i>	Sting	“Yes”/“No”	Indicate whether settlement limit is breached. If Utilization Ratio is over 100%, “Yes” will be shown, otherwise “No”	No

5.40. RMRP40 WEB ClientPAI_C⁵²¹

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule.

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
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⁵²¹ Only applicable for SSM

<i>Member</i>	String		Member name	CB4
<i>Client</i>	String		Client account	CLAXCB4
<i>Currency</i>	String		Collateral position currency	USD
<i>VM Balance</i>	Numeric	###,###.##	Cumulative settled variation margin up to previous business day in the contract currency. Positive figure means member has accumulative unrealized loss and vice versa.	14,703,000.12
<i>Rate Index</i>	String		Reference index used to calculate collateral interest	FEDFUNDS_PA1
<i>Tenor</i>	String		The tenor of Rate index which is applied to calculate PAI	1D
<i>Spread</i>	Numeric	###,###.##	The spread added to Rate index	0
<i>Day Count</i>	String		Day count convention used to calculate PAI. This could be either ACT/360 or ACT/365	ACT/360
<i>Interest Rate</i>	Numeric	##.#####	Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08765
<i>No of Days</i>	Integer		Number of days interest is calculated	1
<i>Interest</i>	Numeric	###,###.##	Price alignment Interest amount. Positive figures means OTC Clear has to pay to member and vice versa. Please note that the amount is indicative and please refer to WEB Money Settlement report for actual PAI amount to be settled.	32.67
<i>Value Date</i>	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011

5.41. RMRP41 WEB VM Balance_C⁵²²

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule)

Field Descriptions & Data Format:

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

⁵²² Only applicable for SSM

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<i>Amount</i>	Numeric	###	Showing cumulative settled variation margin amount. Positive figure means member has accumulative unrealized loss and vice versa.	123456.78
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5.42. RMRP42 WEB IM BY Trade Report NB

Report Descriptions:

Purpose:

The report sets out the hypothetical IM of Swap Connect trades on individual trade basis.

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member ID</i>	String		Clearing Member Name	RMDUMMY2

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

5.43. RMRP43 WEB Branch VM Allocation Rpt NB 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
<i>Member/Client ID</i>	String		Clearing Member Name	RMDUMMY2
<i>Origin</i>	String		Type of Account	House
<i>Affiliate/Branch</i>	String		CCP ID of the affiliate/branch	RMDUMMY2

⁵²³ Not applicable for SSM

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

5.44. 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
<i>Member/Client ID</i>	String		Clearing Member Name	RMDUMMY2
<i>Origin</i>	String		Type of Account	House
<i>Affiliate/Branch</i>	String		CCP ID of the affiliate/branch	RMDUMMY2
<i>Product Type</i>	String		<i>Product Type</i>	<i>e.g. Swap (i.e. Standard Rate Derivatives Contract)</i>
<i>Trade Id</i>	Integer		<i>Trade ID with OTC Clear</i>	<i>e.g. 123456</i>
<i>Currency</i>	String		End of date variation margin currency of trade	CNY
<i>Balance</i>	Numeric	###,###.##	Cumulative settled variation margin up to previous business day in the contract currency. Negative figure means member has accumulative unrealized loss and vice versa.	- 6,339,199.99

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<i>Rate Index</i>	String		Reference index used to calculate collateral interest	SHIBOR_ON_PA1
<i>Tenor</i>	String		The tenor of Rate index which is applied to calculate PAI.	1D
<i>Spread</i>	Numeric	###,###.##	The spread added to Rate index	0
<i>Day Count</i>	String		Day count convention used to calculate PAI. This is ACT/360	ACT/360
<i>Interest Rate</i>	Numeric	#####	Interest rate of rate index in terms of percentage. For example, 0.08 means 0.08%.	0.08765
<i>No of Days</i>	Integer		Number of days interest is calculated	1
<i>PAI</i>	Numeric	###,###.##	Price alignment Interest amount. Negative figures means OTC Clear has to pay to Member and vice versa. Please note that the amount is indicative and please refer to WEB Money Settlement report for actual PAI amount to be settled.	-14.09
<i>Value Date</i>	Date	dd/mm/yyyy	The date when PAI will be settled.	17/11/2011

5.45. RMRP45 WEB PM Call Amt 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
<i>Member</i>	String		Member name	CM4
<i>Member/Client Account</i>	String		The name of position account in house and client levels.	House name: CM4 Client name: CLC
<i>Aggregated Participating Margin Collaterals in HKD</i>	Numeric	###,###.##	The aggregated value of (HKD equivalent) collateral posted by member after haircut	165,391,191.94

⁵²⁵ Not applicable for SSM

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<i>Participating Margin Requirement</i>	Numeric	###,###.##	Member's participating margin requirement for cleared portfolio (HKD equivalent)	187,158,910.19
<i>PM Call Amount</i>	Numeric	###,###.##	The participating margin call amount in the currency specified under FX Rate. The formula of calculation is: (Aggregated participating margin collaterals in HKD – participating margin requirement in HKD) x FX Rate / (1- haircut ratio of the currency specified). In the example the haircut is 1%. Please note if aggregated participating margin collaterals in HKD is greater than participating margin requirement in HKD, the value of PM Call amount will be zero.	19,972,211.31
<i>Currency*</i>	String		Margin call settlement currency	CNH
<i>FX Rate</i>	Numeric	###.#####	The FX rate used to convert the call amount from HKD	0.90834

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

5.46. RMRP46 WEB PM Collateral

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

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

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

5.47. RMRP47 WEB PM Utilization 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
<i>Member</i>	String		Member name	CM4
<i>Member/Client Account</i>	String		The name of position account in house and client levels.	House name: CM4 Client name: CLC
<i>Aggregated Participating Margin Collaterals in HKD</i>	Numeric	###,###.##	The aggregated value of (HKD equivalent) collateral posted by member after haircut	200,000,000.00
<i>Participating Margin Requirement</i>	Numeric	###,###.##	Member's participating margin requirement for cleared portfolio (HKD equivalent)	187,158,910.19

⁵²⁶ Not applicable for SSM

<i>Excess/Deficit in Collateral</i>	Numeric	###,###.##	Aggregated Participating Margin Collaterals less the participating margin requirement Positive value indicates the room to clear more trades.	12,841,089.81
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5.48. RMRP48 WEB PM Breakdown

Report Descriptions:

Purpose:

The report sets out the PM requirement from House level to its underlying client level

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
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<i>Hierarchy Level 1</i>	String		Clearing Member ID	RMDUMMY1
<i>Margin Account</i>	String		The subaccounts under the clearing member	RMDUMMY1_SEG_CLRM1XRMDUMMY1_InterCCP RMDUMMY1_House_InterCCP
<i>Margin Currency</i>	String		Margin Currency	HKD
<i>Participating Margin</i>	Numeric	##,###,###.##	The participating margin requirement in HKD	22,111,222.00

5.49. RMRP49 WEB Lockbox Utilization

Report Descriptions:

Purpose:

The report sets out the lockbox limit utilization

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Time</i>	String		Refer to End of Day Utilization	EOD
<i>Inter-CCP Margin Requirement</i>	Numeric	##,###,###.##	The lockbox requirement by End of Day	54822103.18
<i>Lockbox Limit</i>	Numeric	##,###,###	The maximum lockbox position	100,000,000,000
<i>Utilization %</i>	Numeric	#.##	The maximum lockbox position that has been utilized	0.05
<i>Total Direction</i>	String		If the lockbox portfolio total PV01 is positive, the direction is REC FIX. If negative then PAY FIX. If empty, null value	REC FIX PAY FIX
<i>SHIBOR_ON</i>	String		If the portfolio PV01 under the specific index is positive, the direction is REC FIX. If negative then PAY FIX. If empty, null value	REC FIX PAY FIX

<i>SHIBOR_3M</i>	String		If the portfolio PV01 under the specific index is positive, the direction is REC FIX. If negative then PAY FIX. If empty, null value	REC FIX PAY FIX
<i>FR007</i>	String		If the portfolio PV01 under the specific index is positive, the direction is REC FIX. If negative then PAY FIX. If empty, null value	REC FIX PAY FIX

5.50. RMRP50 WEB PM Multiplier Report

Report Descriptions:

Purpose:

The report sets out the Participating Margin Multiplier revision announcement

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Clearing Member</i>	String		House level clearing member	RMDUMMY1
<i>Announcement</i>	String		Indicate the latest PM Multiplier with an effective date	The Participating Margin Multiplier has been revised from 0.55 to 0.58 with effect from 19/01/2023.

5.51. RMRP51 WEB Stress loss excess option

Report Descriptions:

Purpose:

The report sets out stress loss excess option status

Time Available on OASIS:

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

Frequency:

Daily on each OTC Clear Clearing Day

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Member</i>	String		House level clearing member	RMDUMMY1
<i>Member/Client Account</i>	String		The name of position account in house and client levels.	RMDUMMY1
<i>Opt-In/Opt-Out</i>	String		Opt-In / Opt-Out Status	Opt-In, Opt-Out
<i>Update</i>	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
<i>Member</i>	String		Member name	CM4
<i>Member/Client Account</i>	String		The name of position account in house and client levels.	House name: CM4 Client name: CLC
<i>Aggregated GF Collaterals in HKD</i>	Numeric	###,###.##	The aggregated value of (HKD equivalent) collateral posted by member after haircut	165,391,191.94
<i>GF Requirement</i>	Numeric	###,###.##	Member's guarantee fund requirement for cleared portfolio (HKD equivalent)	187,158,910.19
<i>GF Call Amount</i>	Numeric	###,###.##	The guarantee fund call amount in HKD. The formula of calculation is: (Aggregated guarantee fund collaterals in HKD – guarantee fund requirement) / (1-haircut ratio of HKD). In the example the haircut is 1%. Please note if aggregated guarantee fund collaterals in HKD is greater than guarantee	21,987,594.20

			fund requirement, the value of GF call amount will be zero.	
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5.53. RMRP53 WEB DiscretionaryMarginReport

Report Descriptions:

Purpose:

The report sets out the discretionary margin shown in WEB MR Cleared with details of individual additional margin items relating to each position account for contracts registered in the name of a Clearing Member at house and client levels.

Time Available on OASIS:

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

Frequency:

Please refer to List of Reports and Availability Schedule

Field Descriptions & Data Format:

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

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<i>Item 5</i>	<i>Numeric</i>	##,###,###.##	Additional margin imposed for any CCS and FXD registered one day before forthcoming notional exchange in a Clearing Member's house or client account	10,000,000.00
<i>Item 6</i>	<i>Numeric</i>	##,###,###.##	Additional margin imposed for wrong way risk,	10,000,000.00
<i>Item 7</i>	<i>Numeric</i>	##,###,###.##	Other additional margin requirement, if any	0.00
<i>Total Discretionary Margin</i>	<i>Numeric</i>	###,###,###.##	Total amount of additional margin requirement	60,000,000.00



6. Market Data Reports

6.1. *MKDR01 WEB Appl Int Rate*

Report Descriptions:

Purpose:

This report sets out the historical interest rates that were applied to the Rates Derivatives Contracts in the past one year. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
Currency	String		Reference index currency	e.g. USD CNH, CNY EUR, HKD, INR, KRW, THB, TWD

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<i>Index</i>	String		Reference index	e.g. LIBOR CNREPOFIX=CFXS, EURIBOR, HIBOR, SHIBOR, FBIL-MIBOR-OIS-COMPOUND, MIBOR-OIS-COMPOUND, CD, THBFIX, TAIBOR, KLIBOR
<i>Source</i>	String		Source of the index	e.g. BBA HKAB, Reuters, 3220, BNM, FIMMDA, KSDA-Bloomberg, MIBR=NS
<i>Tenor</i>	String		The designated maturity of the reference index	e.g. 6M 1D, 1W, 1M, 3M, 1Y
<i>Quote Type</i>	String		Type of the Quote	Yield
<i>Reset Date</i>	Date	DD/MM/Y YYY	The date the tenor of the reference index is obtained	e.g. 16/11/2011
<i>Reset Rate</i>	Numeri c	###.##### ##	The value of the Rate applied	e.g. 1.5678954

6.2. MKDR02 WEB Appl FX Rate

Report Descriptions:

Purpose:

This report sets out the historical foreign exchange rates that were applied to the FX Derivatives Contracts in the past three months. Clearing Member

can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Base Ccy</i>	String		Base Currency	<i>USD</i>
<i>Quote Ccy</i>	String		Quote Currency	<i>e.g. CNY INR, KRW, TWD, THB</i>
<i>Name</i>	String		Name of the FX exchange rate	<i>e.g. CNY01 INR01, KRW02, TWD03, MYR03, THB01</i>
<i>Timezone</i>	String		Time zone the FX exchange rate is obtained	<i>e.g. Asia/Shanghai Asia/Calcutta, Asia/Seoul Asia/Taipei, Asia/Singapore, Asia/Kuala Lumpur</i>
<i>Time</i>	String		Time the FX exchange rate is obtained	<i>e.g. 915 1230, 1530, 1100, 1130</i>

<i>Curve Side</i>	String		Curve Side	<i>MID</i>
<i>Quote Mode</i>	String		Quote Mode - Multiply or Divide	<i>Multiply</i>
<i>Date</i>	Date	<i>DD/MM/YYYY</i> Y	Date the FX exchange rate is obtained	e.g. 19/9/2012
<i>Close</i>	Numeric	<i>#####</i> #	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
<i>Holiday Code</i>	String		Holiday Code	<i>e.g. NYC</i>
<i>Description</i>	String		Name of the financial center / Holiday Code	<i>e.g. New York</i>
<i>Date</i>	JDate	<i>DD/MM/YYYY</i>	Non Business Date	<i>e.g. 1/9/2014</i>
<i>Special Working Day</i>	String		Special Working Day on a weekend	<i>TRUE</i> <i>e.g. FALSE</i>

6.4. MKDR04 WEB CurveZeroPoints

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

<i>Zero Mid</i>	<i>Numeric</i>	<i>###,###.##</i>	Mid price of zero rates. It's in terms of absolute value. For example, 0.001 means 0.1%	0.001
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6.5. *MKDR05 WEB CurveFXPoints*

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

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

6.6. *MKDR06 WEB CurveDiscountFactor*

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example
<i>Currency</i>	String		The currency of the rate index	USD
<i>Rate Index</i>	String		Benchmark Rate Index.	LIBOR
<i>Rate Index Tenor</i>	String		The tenor of benchmark index.	3M
<i>Instance Type</i>	String		Curve instance, CLOSE or LAST	CLOSE
<i>Curve Date Time</i>	Date	DD/MM/YY HH:MM:SS.SSS	Curve or data generated in clearing system	12/11/12 16:20:00.000 o'clock HKT
<i>Offset</i>	Numeric	#. #	Number of days from curve date to the underlying instrument maturity date	1.0
<i>Df Ask</i>	Numeric	###,###.##	Ask price of discount factor	0.9557664202296747
<i>Df Bid</i>	Numeric	###,###.##	Bid price of discount factor	0.9557664202296747
<i>Df Mid</i>	Numeric	###,###.##	Mid price of discount factor	0.9557664202296747

6.7. MKDR07 WEB Saving Rate⁵²⁷

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
<i>Date</i>	JDate	<i>DD/MM/YYYY</i>	Date the savings rate is obtained	<i>e.g. 01/09/2014</i>
<i>Currency</i>	String		Savings rate currency	<i>e.g. MM.HKD.IMINT.1D.HKEX (HKD Saving Rate), MM.CNH.IMINT.1D.HKEX (CNH Saving Rate), MM.EUR.IMINT.1D.HKEX (EUR Saving Rate), MM.USD.IMINT.1D.HKEX (USD Saving Rate),</i>
<i>Savings Rate</i> ⁵²⁸	Numeric	<i>#####.#####</i>	Savings rate	<i>e.g. 3.1234</i>

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 Rate⁵²⁹

Report Descriptions:

Purpose:

This report sets out the foreign exchange rates that were applied to OTC Clear's fees and charges payable by a Clearing Member for a particular calendar month into Hong Kong dollar. Clearing Member can reconcile their trade activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Date</i>	JDate	<i>DD/MM/YYYY</i>	Date the FX exchange rate is obtained	<i>e.g. 17/11/2015</i>
<i>Quote Name</i>	String		FX exchange rate per 1 HKD	<i>e.g. USD/HKD EUR/HKD CNY/HKD CNH/HKD</i>

⁵²⁹ Not applicable for SSM

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Quote Value</i>	Numeric	#####.#####	Close Rate	e.g. 7.750111

6.9. *MKDR09 WEB CM Curve IRQuotes*

Report Descriptions:

Purpose:

The reports set out HONIA rate for each tenors (up to 15 years).

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Name</i>	String		Name of the curve	HKD_145
<i>Rate Index</i>	String		Benchmark Rate Index	HONIA

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

6.10. MKDR10 WEB Saving Rate NB⁵³⁰

Report Descriptions:

Purpose:

This report sets out the bank saving deposit rate for the prevailing month used in calculating the interests to be rebated to Clearing Member for its Participating Margin positions. Clearing Member can reconcile their cash flow activities and follow-up any discrepancy with OTC Clear.

Time Available on OASIS:

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

Frequency:

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

⁵³⁰ Not applicable for SSM

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Date</i>	JDate	<i>DD/MM/YYYY</i>	Date the savings rate is obtained	<i>e.g. 01/09/2014</i>
<i>Currency</i>	String		Savings rate currency	<i>e.g. MM.HKD.ICCPINT.1D.HKEX (HKD Saving Rate), MM.CNH. ICCPINT.1D.HKEX (CNH Saving Rate), MM.USD. ICCPINT.1D.HKEX (USD Saving Rate),</i>
<i>Savings Rate</i> ⁵³¹	Numeric	<i>#####.#####</i>	Savings rate	<i>e.g. 3.1234</i>

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.

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member Name</i>	String		Clearing Member ID	<i>e.g. ABCDHHKHH001T</i>
<i>Task ID</i>	Integer		System generated identification	<i>e.g. 123456</i>
<i>Task Class</i>			OASIS Account type	<i>e.g. com.calypso.tk.product.cbsl.SelfAdminUser</i>
<i>Task Field Name</i>			Type of the user administrative action	<i>e.g. calypsoUser (Reset password), AccountLockedDatetime (Lock/Unlock account), AccountLockedReason (Lock/Unlock account), Comments (Update comment box), _CREATE_ (Create user), _DELETE_ (Delete user), dataSegregations (Update user profile)</i>

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Modification Date Time</i>	DisplayDatetime	DD/MM/YYYY HH:MM:SS.000 o'clock HKT	Time of the user administrative action	e.g. 18/10/16 16:45:11.000 o'clock HKT
<i>Old Value</i>	String		Value prior to the user administrative action is taken	e.g. OLDPASSWORD
<i>New Value</i>	String		Value after the user administrative action is taken	e.g. NEWPASSWORD
<i>Changed User</i>	String		User account affected by the user administrative action	e.g. user1==abcdhkhh001t
<i>Request User (Maker)</i>	String		User that trigger the user administrative action	e.g. admin1==abcdhkhh001t
<i>Approval User (Checker)</i>	String		User that approve/reject the user administrative action	e.g. admin2==abcdhkhh001t
<i>Status</i>	String		Status of the user administrative action	e.g. <i>Accepted or Rejected</i>

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

7.2. *AUDR02 WEB Client*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
<i>MbrMnemonic</i>	String		Clearing Member ID	e.g. TESTBANK001T
<i>Client ID</i>	String		Client ID	e.g. ABCDHKHH001
<i>ClientMWID</i>	String		Client Markitwire Identifier	e.g. ABCDHKHHXXX
<i>ClientShortName</i>	String		Client Short Name	e.g. ABCDHKHHXXX
<i>LEI</i>	String		Client LEI	e.g. ABCDHKHHXXX123
<i>Status</i>	String		Client Status	e.g. Enabled Disabled
<i>Account Type</i>	String		Client Type	e.g. Attribute.Client_Seg Attribute.Client_Omn
<i>Client Legal Name</i>	String		Client Full Legal Entity Name	e.g. ABC Bank Limited

8. Ad Hoc Reports

8.1. *ADHR01 WEB Special Message Report*

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

Ad Hoc Basis

Field Descriptions & Data Format:

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

9. Solo Compression Reports for House Position Account

9.1. COMP01 WEB Offset Trade Details IRS

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Affiliate/Branch</i> ⁵³⁴	String		CCP ID of the affiliate/branch	
<i>Fund</i> ⁵³⁵	String		CCP ID of the fund	
<i>Product Type</i>	String		Product Type	<i>e.g. Swap (i.e. Standard Rate Derivatives Contract)</i> <i>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	<i>e.g. 18262416</i> <i>If trade is not from MW, value will be empty</i>
<i>Offset Batch ID</i>	String		Batch ID of the trade group	<i>e.g. 181019 ABCDHHKHH001TSwap1</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Trade Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date	<i>e.g. 26/10/2012</i>

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
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	<i>e.g. 26/10/2015</i>
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. USD</i> <i>HKD, EUR, CNY, CNH, INR, KRW, THB, TWD</i>
<i>Pay Leg Principal</i>	Numeric	###,###.##	Notional of the Pay Leg Principal	<i>e.g. 1,000,000.00</i>
<i>Rec Leg Type</i>	String		Receive Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	<i>e.g. CNH</i> <i>HKD, EUR, CNY, USD, INR, KRW, THB, TWD</i>
<i>Rec Leg Principal</i>	Numeric	###,###.##	Notional of the Receive Leg Principal	<i>e.g. 6,200,000.00</i>
<i>Pay Leg Fixing Days</i>	Integer		Number of fixing days lag of the Pay Leg	<i>e.g. 0 for USD-SOFR-OIS Compund</i>

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

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

9.2. [COMP02 WEB Compress Batch Details IRS](#)

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

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
<i>Offset Batch ID</i>	String		Batch ID of the trade group	<i>e.g. 181019 ABCDHH001TSwap1</i>
<i>Compression Category</i>	String		Compression Type	<i>Solo Compression</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Compression Batch Count</i>	String		Number of Trades processed from Offset Batch	<i>e.g. 1</i>
<i>ATRS to CCP Trade Status⁵³⁸</i>	String		Trade status update from ATRS	<i>e.g. CANCELLED</i> <i>ERROR</i>
<i>Compression Process Status</i>	String		Compression process status for Offset Batch ID	<i>e.g. Complete</i> <i>Complete with Error</i>

9.3. COMP03 WEB Compress ATRS Input IRS

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

Report Descriptions:

Purpose:

This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of the House Position Account of a Clearing Member. This report is to facilitate Clearing Member to update the status of the corresponding trades at MarkitWire for Clearing Member without Netting Synchronisation permission.

Time Available on OASIS:

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

Frequency:

Publish on OTC Clear Clearing Day with Compression activities and Clearing Member opt for manual compression only (around 14:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		Clearing Member ID	<i>e.g. ABCDHKHH001T</i>
<i>Party Short Code</i>	String		Markitwire Identifier of the Clearing Member	<i>DHKEXCM1</i>
<i>Clearing House</i>	String		Clearing House Identifier of OTC Clear	<i>OCCPHKHH</i>
<i>MW Trade ID</i>	String		Trade ID of MW	<i>e.g. 18262416</i>
<i>Full or Partial</i>	String		Compression Type	<i>F</i>

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Original Notional</i>	Numeric	###,###.##	Original Notional Amount	e.g. 1,000,000.00
<i>New Notional</i>	Numeric	###,###.##	New Notional Amount	e.g. 0
<i>CCP_FIXEDRATE</i>	Numeric	###,###.##	Fixed Rate	e.g. 1.12345
<i>USI Namespace</i>	String		Cleared Trade USI Prefix	e.g. 1050000004
<i>USI Value</i>	String		Cleared Trade USI Value	e.g. 20150831IRS123456,
<i>UTI Namespace</i>	String		Cleared Trade UTI Prefix	e.g. 1050000004
<i>UTI Value</i>	String		Cleared Trade UTI Value	e.g. 20150831IRS123456,
<i>CCP Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. 123456
<i>Bulk Event Processing ID</i>	String		Batch ID of the trade group	e.g. 181019ABCDHKHH001TSwap8

10. Solo Compression Reports for Client Position Account

10.1. *COMP01_C WEB Offset Trade Details IRS_C*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
<i>Member/Client ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Origin</i>	String		Type of Account	<i>Client</i>

⁵³⁹ Not applicable for SSM

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Affiliate/Branch</i> ⁵⁴⁰	String		CCP ID of the affiliate/branch	
<i>Fund</i>	String		CCP ID of the fund	e.g. <i>FUND3</i>
<i>Product Type</i>	String		Product Type	e.g. <i>Swap (i.e. Standard Rate Derivatives Contract)</i> <i>SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract)</i> <i>SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)</i>
<i>Trade Ref_MW</i>	String		Trade ID of MW	e.g. <i>18262416</i>
<i>Offset Batch ID</i>	String		Batch ID of the trade group	e.g. <i>181019 ABCDHKHH001TSwap1</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	e.g. <i>130320</i>
<i>Trade Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date	e.g. <i>26/10/2012</i>
<i>Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date	e.g. <i>26/10/2015</i>

⁵⁴⁰ This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Pay Leg Type</i>	String		Pay Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Pay Leg Principal Ccy</i>	String		Currency of the Pay Leg	<i>e.g. USD</i> <i>HKD, EUR, CNY, CNH, INR, KRW, THB, TWD</i>
<i>Pay Leg Principal</i>	Numeric	###,###.##	Notional of the Pay Leg Principal	<i>e.g. 1,000,000.00</i>
<i>Rec Leg Type</i>	String		Receive Leg Type	<i>e.g. Fixed</i> <i>Float</i>
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	<i>e.g. CNH</i> <i>HKD, EUR, CNY, USD, INR, KRW, THB, TWD</i>
<i>Rec Leg Principal</i>	Numeric	###,###.##	Notional of the Receive Leg Principal	<i>e.g. 6,200,000.00</i>
<i>Pay Leg Fixing Days</i>	Integer		Number of fixing days lag of the Pay Leg	<i>e.g. 0 for USD-SOFR-OIS Compund</i>
<i>Pay Leg Fixing Business Day Calendar</i>	String		Fixing Centre of the Pay Leg	<i>e.g. [BMAU] for USD-SOFR-OIS Compund</i>

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

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

10.2. COMP02_C WEB Compress Batch Details IRS_C⁵⁴¹

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

⁵⁴² This field will be empty

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Offset Batch ID</i>	String		Batch ID of the trade group	<i>e.g. 181019 ABCDHHKHH001TSwap1</i>
<i>Compression Category</i>	String		Compression Type	<i>Solo Compression</i>
<i>Trade ID</i>	Integer		Trade ID with OTC Clear	<i>e.g. 130320</i>
<i>Compression Batch Count</i>	String		Number of Trades processed from Offset Batch	<i>e.g. 1</i>
<i>ATRS to CCP Trade Status⁵⁴³</i>	String		Trade status update from ATRS	<i>e.g. CANCELLED</i> <i>ERROR</i>
<i>Compression Process Status</i>	String		Compression process status for Offset Batch ID	<i>e.g. Complete</i> <i>Complete with Error</i>

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

10.3. COMP03_C WEB Compress ATRS Input IRS_C⁵⁴⁴

Report Descriptions:

Purpose:

This report lists out the status of the Rate Derivatives Contracts that completed the trade compression process with OTC Clear for that particular day in respect of the Client Position Account of a Clearing Member. This report is to facilitate Clearing Member to update the status of the corresponding trades at MarkitWire for Clearing Member without Netting Synchronisation permission.

Time Available on OASIS:

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

Frequency:

Publish on OTC Clear Clearing Day with Compression activities and Clearing Member opt for manual compression only (around 14:30 HK time)

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Member ID</i>	String		CCP ID for the Client Position Account	<i>e.g. CLIENT</i>
<i>Party Short Code</i>	String		Markitwire Identifier of the Client Position Account	<i>DHKEXCM1</i>
<i>Clearing House</i>	String		Clearing House Identifier of OTC Clear	<i>OCCPHKHH</i>

⁵⁴⁴ Not applicable for SSM

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

11. Multilateral Compression Reports for House Position Account

11.1. *MULT01 WEB Compression Trade Detail*

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Trade Id</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Book</i>	String		Trading Book	ABCDHKHH001T_House
<i>Affiliate/Branch</i>	String		CCP ID of the affiliate/branch	
<i>Product Type</i>	String		Product Type	e.g. Swap (Standard Rate Derivatives Contract) SwapNonDeliverable (i.e. Non-deliverable Rate Derivatives Contract) SwapCrossCurrency (i.e. Standard Cross-Currency Rates Derivatives Contract)
<i>External Reference</i>	String		External Reference	MW_ABCDHKHH001T_123456
<i>CounterParty.Attribute.SwapwireParticipant</i>	String		MW BIC Code	ABCDHKHH
<i>TRADE_KEYWORD.OriginalCpty</i>	String		Counterparty of the Original Transaction	e.g. ABCDHKHH001T or EFGFHKHH002T
<i>Trade Date</i>	JDate	DD/MM/YYYY	Trade Date	e.g. 24/10/2012
<i>Entered Date</i>	JDate	DD/MM/YYYY	Registration Date of the Contract	e.g. 24/10/2012

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

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

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

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Field	Data Type	Format	Descriptions	Example / Possible Values
<i>Rec Leg Start Date</i>	JDate	DD/MM/YYYY	Trade Start Date of the Receive Leg	e.g. 26/10/2012
<i>Rec Leg Maturity Date</i>	JDate	DD/MM/YYYY	Trade Maturity Date of the Receive Leg	e.g. 26/10/2015
<i>Rec Leg Type</i>	String		Receive Leg Type	e.g. Fixed Float
<i>Rec Leg Principal Ccy</i>	String		Currency of the Receive Leg	e.g. USD, CNH, CNY, HKD, EUR, INR, KRW, THB, TWD
<i>Rec Leg Fixed Rate</i>	Numeric	##.#####	Fixed Rate of the Receive Leg	e.g. 1.12345
<i>Rec Leg Floating Rate</i>	String		Floating Rate Option of the Receive Leg	(Currency/Rate Index/Rate Index Tenor/Rate Index Source), e.g. HKD/HIBOR/3M/HKAB, CNY/CNREPOFIX=CFXS/1W/Reuters
<i>Rec Leg Rate Index Spread</i>	Numeric	##.#####	Floating Rate Spread of the Receive Leg	e.g. 1.12345
<i>Rec Leg DayCount</i>	String		Day Count Fraction of the Receive Leg	e.g. 30/360 = 30/360, ACT/360 = Act/360, ACT/ACT = Act/Act, ACT/365 = Act/365 (Fixed), 30E*/360 = 30E/360, 30E/360 = 30E/360 (ISDA),

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

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

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

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

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

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

11.2. *MULT02 WEB Compression PV per Leg*

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

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

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
<i>Pricer.NPV_PAY</i>	Numeric	###,###,###.##	Present Value of the Pay Leg	e.g. 1,234,377.10
<i>Pricer.NPV_PAY Currency</i>	String		Currency of the Pay Leg	e.g. USD, HKD, EUR, CNH
<i>Pricer.NPV_REC</i>	Numeric	###,###,###.##	Present Value of the Receive Leg	e.g. 1,254,377.10
<i>Pricer.NPV_REC Currency</i>	String		Currency of the Receive Leg	e.g. USD, HKD, EUR, CNH

11.3. *MULT03 WEB Compression DV01 Report*

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

11.4. *MULT04 WEB Compression FXDelta Report*

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

Field	Data Type	Format	Descriptions	Example / Possible Values
<i>CounterParty_Short Name</i>	String		Clearing Member ID	e.g. ABCDHHK001T
<i>Trade Id</i>	Integer		Trade ID with OTC Clear	e.g. 130320
<i>Risk Currency</i>	String		Currency of FX Delta values	USD
<i>fxDELTA</i>	Numeric	#####.##	FX Delta	e.g. 1254377.10

11.5. *MULT05 WEB Compression Margin Sim*

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

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

Field Descriptions & Data Format:

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

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

11.6. MULT06 WEB Compression Top Up MC

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

12:00 HK time on Compression Execution Date

Field Descriptions & Data Format:

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

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

11.7. *MULT07 WEB Compression Top Up MC Status*

Report Descriptions:

Purpose:

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

Time Available on OASIS:

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

Frequency:

13:00 HK time on Compression Execution Date

Field Descriptions & Data Format:

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